

**BlackRock**  
**貝萊德**

# 期中報告暨未查核之 半年度財務報表

貝萊德全球基金 (BGF)

R.C.S. Luxembourg: B.6317



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<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

## 董事會(1)(2)(3)

Denise Voss, 主席  
Paul Freeman (西元2024年3月31日起辭任)  
Bettina Mazzocchi  
Geoffrey D. Radcliffe  
Davina Saint  
Keith Saldanha  
Vasiliki Pachatouridi

<sup>(1)</sup>貝萊德環球基金之董事均為非執行董事。

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

<sup>(3)</sup>Denise Voss 和 Davina Saint 為獨立董事。

## 管理及行政

### 管理公司

BlackRock (Luxembourg) S.A.  
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### 投資顧問

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BlackRock Investment Management (UK) Limited  
12 Throgmorton Avenue, London EC2N 2DL, UK  
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### 次投資顧問

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Grand Duchy of Luxembourg

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### 行政管理人

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### 證券借貸代理人

BlackRock Advisors (UK) Limited  
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London EC2N 2DL  
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### 付款代理人

付款代理人名單見於第 3、4 頁。且

### 註冊辦公室

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

### 查詢

若無其他安排，  
本公司相關查詢應向以下管道提出：

書面查詢：

BlackRock Investment Management (UK) Limited  
c/o BlackRock (Luxembourg) S.A.  
P.O. Box 1058

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Grand Duchy of Luxembourg

所有其他查詢：

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# 一般資訊

## 現有公開說明書

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

## 代表

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

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

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

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

愛爾蘭的代理機構為貝萊德資產管理愛爾蘭有限公司，英國的代理機構為貝萊德投資管理（英國）有限公司。

## 授權狀態

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

盧森堡、荷蘭及英國。

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

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

傘型基金特定基金之股份也可能透過私募方式不時銷售予其他特定司法管轄區。

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

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

## 一般資訊 續

### 公告價格資料以及致股東之通知

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

### 購買以及出售

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

### 揭露政策

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

### 德國投資人

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

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

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

# 淨資產報表

截至 2024 年 2 月 29 日

基金名稱附註	附註	貝萊德全球基金組合 USD	貝萊德亞洲巨龍基金 (Asian Dragon Fund) USD	貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund) USD	貝萊德中國基金 (基金之配息來源可能為本金) (China Fund) USD	貝萊德歐洲靈活股票基金 (Continental European Flexible Fund) EUR	貝萊德新興歐洲基金 (Emerging Europe Fund) <sup>(3)</sup> EUR	貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund) USD	貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (Emerging Markets Equity Income Fund) USD	貝萊德新興市場基金 (Emerging Markets Fund) USD	貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (Emerging Markets Local Currency Bond Fund) USD
<b>資產</b>											
證券投資組合成本		130,316,304,988	651,385,155	2,289,394,702	838,827,926	3,954,575,909	525,907,509	1,148,676,504	182,561,069	2,397,408,055	1,626,043,390
未實現增值 / (減值)		15,201,734,326	36,876,180	(133,629,343)	29,410,960	1,641,844,268	(211,472,190)	(100,479,831)	(5,121,175)	(99,441,317)	(120,427,165)
證券投資組合市場價值	2(a)	145,518,039,314	688,261,335	2,155,765,359	868,238,876	5,596,420,177	314,435,319	1,048,196,673	177,439,894	2,297,966,738	1,505,616,225
銀行現金	2(a)	5,586,814,575	28,881,379	118,860,222	49,384,002	229,777,609	32,352,744	40,464,856	4,555,419	107,433,335	85,716,659
應收經紀款項	14	361,867,803	-	14,598,742	-	-	-	5,859,235	-	1,250,000	5,212,000
應收利息與應收股利	2(a)	691,181,748	373,667	21,982,583	196,073	(84,655)	45,185,030	12,167,531	4,105,884	29,717,753	24,971,286
投資出售應收款	2(a)	2,553,365,109	-	16,104,144	11,405,118	9,738,469	656,230	1,379,645	-	26,618,459	-
基金股份認購應收款	2(a)	430,442,925	20,738,332	4,551,123	1,933,376	17,904,847	-	4,651,463	187,193	1,218,880	1,848,386
未實現淨增值：											
開放式交易所買賣期貨合約	2(c)	50,554,387	-	1,937,844	-	405,622	-	149,333	-	830,209	-
開放型遠期外匯合約	2(c)	76,871,504	232,389	1,009,477	696,358	-	-	3,479,361	89,444	17,692	-
將予宣佈證券合約的市場價值	2(c)	1,398,992,940	-	-	-	-	-	-	-	-	-
市場價值/交換合約的未實現增值	2(c)	25,490,716	709	-	454,003	982,002	-	201,210	36,693	-	7,360,809
買入期權 / 交換選擇權市場價值	2(c)	130,401,497	-	390,141	-	-	-	-	-	-	59,056
其他資產	2(a,c)	60,456,274	-	11,879	4,605	7,195,150	479,351	702	25,408	180,687	2,252,482
<b>總資產</b>		<b>156,884,478,792</b>	<b>738,487,811</b>	<b>2,335,211,514</b>	<b>932,312,411</b>	<b>5,862,339,221</b>	<b>393,108,674</b>	<b>1,116,550,009</b>	<b>186,439,935</b>	<b>2,465,233,753</b>	<b>1,633,036,903</b>
<b>負債</b>											
銀行欠款	2(a)	108,232,369	-	-	-	371,158	12,636,781	-	-	-	-
應付經紀款項	14	87,897,183	-	430,000	340,000	1,110,000	-	1,337,105	-	1,400,000	7,220,198
應付收益分配	2(a)	93,734,480	-	6,755,961	9,669	-	-	525,181	55,356	-	281,161
投資購買應付款	2(a)	4,437,692,655	2,439,074	65,495,341	12,892,642	1,934,377	8,721,176	8,924	2,719,560	24,200,672	-
基金股份贖回應付款	2(a)	401,827,148	654,814	9,169,822	1,317,601	12,278,087	-	2,883,051	402,575	4,533,908	456,626
未實現淨減值：											
開放式交易所買賣期貨合約	2(c)	38,312,681	-	-	-	-	-	-	-	-	-
開放型遠期外匯合約	2(c)	86,882,038	-	-	-	3,700,212	3,074	-	-	-	6,158,504
市場價值/交換合約的未實現增值	2(c)	73,331,311	-	1,577,426	-	-	-	-	-	128,747	-
賣出期權 / 交換選擇權市場價值	2(c)	86,009,873	-	122,115	-	-	-	-	-	-	-
其他負債	4,5,6,7,8	315,160,694	2,465,290	2,674,266	1,329,716	6,063,909	45,369,607	967,376	4,411,889	33,223,280	1,380,043
<b>總負債</b>		<b>5,729,080,432</b>	<b>5,559,178</b>	<b>86,224,931</b>	<b>15,889,628</b>	<b>25,457,743</b>	<b>66,730,638</b>	<b>5,721,637</b>	<b>7,589,380</b>	<b>63,486,607</b>	<b>15,496,532</b>
<b>淨資產總額</b>		<b>151,155,398,360</b>	<b>732,928,633</b>	<b>2,248,986,583</b>	<b>916,422,783</b>	<b>5,836,881,478</b>	<b>326,378,036</b>	<b>1,110,828,372</b>	<b>178,850,555</b>	<b>2,401,747,146</b>	<b>1,617,540,371</b>

<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

# 淨資產報表

截至 2024 年 2 月 29 日 續

基金名稱附註	附註	貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (ESG Multi-Asset Fund)	貝萊德歐元優質債券基金 (Euro Bond Fund)	貝萊德歐元市場基金 (Euro-Markets Fund)	貝萊德歐洲基金 (European Fund)	貝萊德歐洲特別時機基金 (European Special Situations Fund)	貝萊德歐洲價值型基金 (European Value Fund)	貝萊德新世代運輸基金 (基金之配息來源可能為本金) (Future of Transport Fund)	貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund)	貝萊德環球企業債券基金 (基金之配息來源可能為本金) (Global Corporate Bond Fund)	貝萊德全球股票收益基金 (基金之配息來源可能為本金) (Global Equity Income Fund)
		EUR	EUR	EUR	EUR	EUR	EUR	USD	USD	USD	USD
<b>資產</b>											
證券投資組合成本		4,856,799,168	1,954,909,874	904,050,591	1,014,624,217	889,032,173	578,955,625	1,338,079,858	12,231,515,256	905,083,610	791,761,075
未實現增值 / (減值)		140,109,710	(72,623,634)	378,670,131	368,631,476	341,855,082	112,223,352	(24,732,678)	1,545,439,301	(10,194,072)	128,215,547
證券投資組合市場價值	2(a)	4,996,908,878	1,882,286,240	1,282,720,722	1,383,255,693	1,230,887,255	691,178,977	1,313,347,180	13,776,954,557	894,889,538	919,976,622
銀行現金	2(a)	190,261,392	236,571,125	15,264,634	28,075,913	23,706,167	4,478,417	57,788,889	1,048,495,970	48,016,575	15,638,180
應收經紀款項	14	280,000	8,746,867	-	-	-	-	-	32,369,596	4,786,715	-
應收利息與應收股利	2(a)	15,896,966	18,538,182	6,003	-	-	765,433	1,511,944	57,084,154	11,609,370	1,358,816
投資出售應收款	2(a)	92,157,249	42,075,139	1,683,236	1,293,794	-	101,090	29,542	105,617,953*	3,525,872	-
基金股份認購應收款	2(a)	4,360,370	2,203,495	683,950	5,293,779	19,659,159	6,659,407	1,081,366	11,668,097	1,481,960	328,807
未實現淨增值:											
開放式交易所買賣期貨合約	2(c)	-	-	-	-	-	-	-	19,322,574	2,297,028	-
開放型遠期外匯合約	2(c)	-	-	-	-	-	-	1,939,931	-	-	483,723
將予宣佈證券合約的市場價值	2(c)	-	-	-	-	-	-	-	139,941,188	-	-
市場價值/交換合約的未實現增值	2(c)	4,937,879	-	-	303,500	343,979	-	-	-	-	-
買入期權 / 交換選擇權市場價值	2(c)	9,339,653	-	-	-	-	-	-	80,100,687	15,552	-
其他資產	2(a,c)	3,333,792	-	1,988,446	2,373,790	2,371,575	4,021,058	1,689	1,368,703	1,985,443	387,851
<b>總資產</b>		<b>5,317,476,179</b>	<b>2,190,421,048</b>	<b>1,302,346,991</b>	<b>1,420,596,469</b>	<b>1,276,968,135</b>	<b>707,204,382</b>	<b>1,375,700,541</b>	<b>15,272,923,479</b>	<b>968,608,053</b>	<b>938,173,999</b>
<b>負債</b>											
銀行欠款	2(a)	38	1	1,391,777	724,063	461,670	45,829	1,044,148	33,922,985	-	-
應付經紀款項	14	10,590,000	1,237,436	-	280,000	310,000	-	-	16,754,395	388,826	-
應付收益分配	2(a)	251,864	14,381	-	-	-	-	7,972	86,454	988,469	232,761
投資購買應付款	2(a)	54,834,107	59,785,400	-	846	-	4,324,563	-	231,758,158*	19,318,908	-
基金股份贖回應付款	2(a)	19,828,141	5,673,475	2,777,486	1,236,176	1,640,403	4,328,062	5,955,275	19,830,410	1,143,679	857,398
未實現淨減值:											
開放式交易所買賣期貨合約	2(c)	8,595,584	1,990,950	-	-	-	-	-	-	-	-
開放型遠期外匯合約	2(c)	10,834,704	63,662	781,286	724,727	1,108,735	337,712	-	32,476,529	178,732	-
市場價值/交換合約的未實現增值	2(c)	-	1,489,267	-	-	-	-	-	320,970	3,644,763	-
賣出期權 / 交換選擇權市場價值	2(c)	65,995	235,508	-	-	-	-	-	24,288,095	167,116	-
其他負債	4,5,6,7,8	7,281,898	2,945,333	1,692,629	1,372,991	1,535,244	808,952	1,979,816	19,905,444	794,482	1,243,042
<b>總負債</b>		<b>112,282,331</b>	<b>73,435,413</b>	<b>6,643,178</b>	<b>4,338,803</b>	<b>5,056,052</b>	<b>9,845,118</b>	<b>8,987,211</b>	<b>379,343,440</b>	<b>26,624,975</b>	<b>2,333,201</b>
<b>淨資產總額</b>		<b>5,205,193,848</b>	<b>2,116,985,635</b>	<b>1,295,703,813</b>	<b>1,416,257,666</b>	<b>1,271,912,083</b>	<b>697,359,264</b>	<b>1,366,713,330</b>	<b>14,893,580,039</b>	<b>941,983,078</b>	<b>935,840,798</b>

\* 包含將予宣佈證券，詳見附註 2。



# 淨資產報表

截至 2024 年 2 月 29 日 續

基金名稱附註	附註	貝萊德環球政府債券基金 (Global Government Bond Fund)	貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund)	貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)	貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)	貝萊德印度基金 (India Fund)	貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)	貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)	貝萊德拉丁美洲基金 (Latin American Fund)	貝萊德營養科學基金 (Nutrition Fund)	貝萊德永續能源基金 (基金之配息來源可能為本金) (Sustainable Energy Fund)
		USD	USD	USD	USD	USD	JPY	JPY	USD	USD	USD
<b>資產</b>											
證券投資組合成本		959,975,605	1,729,044,256	233,703,790	1,186,441,975	423,679,204	51,584,313,101	20,097,884,359	725,514,092	224,657,712	5,648,640,067
未實現增值 / (減值)		(52,240,462)	(70,508,571)	(13,862,739)	223,456,916	93,305,641	10,475,122,949	3,889,366,401	24,107,466	(20,411,490)	283,880,135
證券投資組合市場價值	2(a)	907,735,143	1,658,535,685	219,841,051	1,409,898,891	516,984,845	62,059,436,050	23,987,250,760	749,621,558	204,246,222	5,932,520,202
銀行現金	2(a)	25,874,549	29,511,616	1,087,638	5,245,939	20,059,333	1,210,081,903	654,687,910	3,447,780	5,019,567	98,028,153
應收經紀款項	14	2,080,694	2,565,000	622,127	-	-	-	-	-	-	-
應收利息與應收股利	2(a)	7,520,472	25,975,807	773,389	1,442,847	206,655	61,335,351	62,326,709	4,713,834	128,451	6,936,910
投資出售應收款	2(a)	37,167,304*	1,020,451	4,980,122*	-	1,490,683	-	821,104,428	10,746,677	-	5,757,623
基金股份認購應收款	2(a)	846,997	5,053,848	15,055	601,230	1,424,535	641,865,916	148,291,708	446,315	124,685	4,880,590
未實現淨增值:											
開放式交易所買賣期貨合約	2(c)	1,676,916	18,661	-	-	-	-	-	-	-	-
開放型遠期外匯合約	2(c)	10,258,595	2,980,376	1,226,194	114	-	219,457,147	24,795,600	49,354	81,128	931,937
將予宣佈證券合約的市場價值	2(c)	1,062	-	19,171,433	-	-	-	-	-	-	-
市場價值/交換合約的未實現增值	2(c)	221,854	2,481,194	188,184	-	-	-	-	-	-	-
買入期權 / 交換選擇權市場價值	2(c)	337,586	67,289	43,110	-	-	-	-	-	-	-
其他資產	2(a,c)	60,665	10,813	341,411	-	-	-	789	-	328,905	3,410,529
<b>總資產</b>		<b>993,781,837</b>	<b>1,728,220,740</b>	<b>248,289,714</b>	<b>1,417,189,021</b>	<b>540,166,051</b>	<b>64,192,176,367</b>	<b>25,698,457,904</b>	<b>769,025,518</b>	<b>209,928,958</b>	<b>6,052,465,944</b>
<b>負債</b>											
銀行欠款	2(a)	-	-	246,767	-	-	717,487	-	399,371	-	1
應付經紀款項	14	616,207	2,342,623	235,972	-	-	-	-	-	-	-
應付收益分配	2(a)	25,097	2,559,440	184	-	-	4,671	4,558	-	-	16,207
投資購買應付款	2(a)	38,505,524*	10,579,605	24,660,700*	-	-	288,287,011	926,103,579	11,735,202	-	-
基金股份贖回應付款	2(a)	1,925,935	1,892,573	1,296,986	957,227	887,093	860,326,166	47,092,864	2,952,712	1,185,041	20,142,645
未實現淨減值:											
開放式交易所買賣期貨合約	2(c)	-	-	40,509	-	-	-	-	-	-	-
開放型遠期外匯合約	2(c)	-	-	-	-	-	-	-	-	-	-
市場價值/交換合約的未實現增值	2(c)	-	-	-	-	-	-	-	-	-	-
賣出期權 / 交換選擇權市場價值	2(c)	181,840	5,680	450,695	-	-	-	-	-	-	-
其他負債	4,5,6,7,8	1,107,523	147,131	306,753	1,924,277	12,045,406	64,650,329	37,608,734	1,316,874	292,467	9,199,516
<b>總負債</b>		<b>42,362,126</b>	<b>17,527,052</b>	<b>27,238,566</b>	<b>2,881,504</b>	<b>12,932,499</b>	<b>1,213,985,664</b>	<b>1,010,809,735</b>	<b>16,404,159</b>	<b>1,477,508</b>	<b>29,358,369</b>
<b>淨資產總額</b>		<b>951,419,711</b>	<b>1,710,693,688</b>	<b>221,051,148</b>	<b>1,414,307,517</b>	<b>527,233,552</b>	<b>62,978,190,703</b>	<b>24,687,648,169</b>	<b>752,621,359</b>	<b>208,451,450</b>	<b>6,023,107,575</b>

\* 包含將予宣佈證券，詳見附註 2。

# 淨資產報表

截至 2024 年 2 月 29 日 續

基金名稱附註	附註	貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable Global Dynamic Equity Fund) <sup>(4)</sup>	貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund)	貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金) (Systematic Global Equity High Income Fund)	貝萊德智慧數據永續環球小型企業基金 (基金之配息來源可能為本金) (Systematic Sustainable Global SmallCap Fund)	貝萊德英國基金 (United Kingdom Fund)	貝萊德美國價值型基金 (基金之配息來源可能為本金) (US Basic Value Fund)	貝萊德美元優質債券基金 (US Dollar Bond Fund)	貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund)	貝萊德美元儲備基金 (US Dollar Reserve Fund)	貝萊德美國靈活股票基金 (US Flexible Equity Fund)
		USD	USD	USD	USD	GBP	USD	USD	USD	USD	USD
<b>資產</b>											
證券投資組合成本		377,745,295	1,036,516,696	4,566,811,219	242,874,809	175,205,979	693,719,152	544,046,061	1,894,751,493	313,220,951	1,653,886,177
未實現增值 / (減值)		51,777,437	(51,831,538)	459,393,105	14,029,782	26,055,700	47,133,752	(34,081,377)	(52,896,392)	71,424	481,608,100
證券投資組合市場價值	2(a)	429,522,732	984,685,158	5,026,204,324	256,904,591	201,261,679	740,852,904	509,964,684	1,841,855,101	313,292,375	2,135,494,277
銀行現金	2(a)	9,401,181	11,716,928	357,495,511	5,125,093	456,781	32,389,650	5,336,938	35,811,058	211,903,618	29,310,336
應收經紀款項	14	-	8,786,687	-	-	-	-	1,088,939	2,476,000	-	-
應收利息與應收股利	2(a)	470,656	9,216,087	6,927,258	248,686	563,495	1,437,443	3,849,293	28,814,021	1,138,364	2,053,733
投資出售應收款	2(a)	2,393,335	18,897,987*	1,478,080	1,341,382	1,579,098	-	58,526,337*	1,324,745	-	-
基金股份認購應收款	2(a)	654,218	964,968	89,892,925	496,558	109,976	645,489	1,837,302	5,124,204	2,677,205	25,344,630
未實現淨增值:											
開放式交易所買賣期貨合約	2(c)	-	1,135,433	18,413,948	188,240	-	-	204,277	-	-	-
開放型遠期外匯合約	2(c)	-	6,234,188	-	22,973	-	201,478	364,968	1,277,090	160,430	1,991,524
將予宣佈證券合約的市場價值	2(c)	-	91,845,782	-	-	-	-	38,790,360	-	-	-
市場價值/交換合約的未實現增值	2(c)	-	-	-	-	-	-	381,755	4,113,321	-	-
買入期權 / 交換選擇權市場價值	2(c)	2,367,874	586,831	-	-	-	-	335,860	7,930	-	-
其他資產	2(a,c)	25,894	85,967	5,568,829	142,767	81,050	170,186	3,757	9,165	-	185,182
<b>總資產</b>		<b>444,835,890</b>	<b>1,134,156,016</b>	<b>5,505,980,875</b>	<b>264,470,290</b>	<b>204,052,079</b>	<b>775,697,150</b>	<b>620,684,470</b>	<b>1,920,812,635</b>	<b>529,171,992</b>	<b>2,194,379,682</b>
<b>負債</b>											
銀行欠款	2(a)	-	1,946,235	12,342	-	338	-	-	-	-	-
應付經紀款項	14	-	936,448	-	-	-	-	583,640	4,531,068	-	-
應付收益分配	2(a)	-	39,771	24,399,886	-	-	380	229,560	4,904,323	-	-
投資購買應付款	2(a)	182,951	125,390,273*	-	1,784,370	204,442	-	99,187,141*	12,666,324	-	17,524,622
基金股份贖回應付款	2(a)	505,443	529,327	14,697,885	303,760	1,063,441	725,167	658,111	1,480,725	2,548,517	5,822,751
未實現淨減值:											
開放式交易所買賣期貨合約	2(c)	137,224	-	-	-	-	-	-	-	-	-
開放型遠期外匯合約	2(c)	820,194	-	861,490	-	7,839	-	-	-	-	-
市場價值/交換合約的未實現增值	2(c)	-	3,726,951	-	-	-	-	-	-	-	-
賣出期權 / 交換選擇權市場價值	2(c)	672,282	1,437,699	28,540,475	-	-	-	1,164,545	670	-	-
其他負債	4,5,6,7,8	657,590	923,545	7,699,684	802,746	292,660	970,546	717,509	1,802,900	249,851	2,055,698
<b>總負債</b>		<b>2,975,684</b>	<b>134,930,249</b>	<b>76,211,762</b>	<b>2,890,876</b>	<b>1,568,720</b>	<b>1,696,093</b>	<b>102,540,506</b>	<b>25,386,010</b>	<b>2,798,368</b>	<b>25,403,071</b>
<b>淨資產總額</b>		<b>441,860,206</b>	<b>999,225,767</b>	<b>5,429,769,113</b>	<b>261,579,414</b>	<b>202,483,359</b>	<b>774,001,057</b>	<b>518,143,964</b>	<b>1,895,426,625</b>	<b>526,373,624</b>	<b>2,168,976,611</b>

\* 包含將予宣佈證券，詳見附註 2。

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

# 淨資產報表

截至 2024 年 2 月 29 日 續

基金名稱附註	附註	貝萊德美國政府 房貸債券基金 (US Government Mortgage Impact Fund)	貝萊德美國 增長型基金 (US Growth Fund)	貝萊德美國中型 企業價值基金 (US Mid-Cap Value Fund)	貝萊德世界 能源基金 (基金之配 息來源可能為 本金) (World Energy Fund)	貝萊德世界金融 基金 (基金之 配息來源可能 為本金) (World Financials Fund)	貝萊德世界黃 金基金 (基金之 配息來源 可能為本金) (World Gold Fund)	貝萊德世界健康 科學基金 (基金 之配息來源可能 為本金) (World Healthscience Fund)	貝萊德世界礦業 基金 (基金之配 息來源可能為 本金) (World Mining Fund)	貝萊德世界地產 證券基金 (基金之配息來 源可能為本金) (World Real Estate Securities Fund)	貝萊德世界科技 基金 (基金之 配息來源可能 為本金) (World Technology Fund)
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
資產											
證券投資組合成本		109,547,954	286,600,245	226,234,127	1,988,481,094	1,413,178,573	3,830,943,301	10,841,658,376	3,964,668,372	135,581,669	6,358,925,148
未實現增值/(減值)		(17,488,298)	181,140,247	12,025,900	278,732,625	165,065,383	(550,973,388)	3,044,701,765	427,923,415	(429,755)	5,119,467,345
證券投資組合市場價值	2(a)	92,059,656	467,740,492	238,260,027	2,267,213,719	1,578,243,956	3,279,969,913	13,886,360,141	4,392,591,787	135,151,914	11,478,392,493
銀行現金	2(a)	462,358	1,635,038	11,155,603	52,772,293	68,514,737	55,345,112	702	137,630,041	1,062,867	88,926,526
應收經紀款項	14	-	-	-	-	-	-	4,750,000	-	-	-
應收利息與應收股利	2(a)	347,559	153,553	247,826	12,435,410	7,252,123	9,413,193	16,950,617	3,464,621	276,485	3,788,738
投資出售應收款	2(a)	16,292,546*	139,660	752,596	-	-	1,913,606	-	-	2,522,544	14,823,877
基金股份認購應收款	2(a)	64,683	2,378,003	517,856	1,688,373	1,395,573	3,882,189	32,623,729	2,757,721	38,696	24,308,911
未實現淨增值:											
開放式交易所買賣期貨合約	2(c)	-	-	-	-	-	-	-	-	-	-
開放型遠期外匯合約	2(c)	35,596	197,279	3,861	836,581	81,449	1,477,673	-	1,055,227	-	1,643,844
將予宣佈證券合約的市場價值	2(c)	5,567,571	-	-	-	-	-	-	-	-	-
市場價值/交換合約的未實現增值	2(c)	-	-	-	-	-	-	-	-	-	-
買入期權/交換選擇權市場價值	2(c)	-	-	-	-	-	-	-	-	-	-
其他資產	2(a,c)	-	-	58,172	86,264	1,800,585	-	1,708,021	21,302	18,845	9,409
<b>總資產</b>		<b>114,829,969</b>	<b>472,244,025</b>	<b>250,995,941</b>	<b>2,335,032,640</b>	<b>1,657,288,423</b>	<b>3,352,001,686</b>	<b>13,942,393,210</b>	<b>4,537,520,699</b>	<b>139,071,351</b>	<b>11,611,893,798</b>
負債											
銀行欠款	2(a)	405	-	271,730	4,683,439	5,221,888	-	6,359,963	5,342,166	-	-
應付經紀款項	14	-	-	-	-	-	-	-	-	-	-
應付收益分配	2(a)	21,192	-	-	12,088	52,760	23,744	36,251	9,815	18,838	335,593
投資購買應付款	2(a)	21,828,421*	-	1,022,613	2,620,237	18,768,023	-	-	-	2,109,302	48,155,654
基金股份贖回應付款	2(a)	54,448	3,461,029	250,031	11,139,251	9,854,636	6,406,709	32,974,912	11,461,310	1,825,899	36,508,282
未實現淨減值:											
開放式交易所買賣期貨合約	2(c)	-	-	-	-	-	-	-	-	-	-
開放型遠期外匯合約	2(c)	-	-	-	-	-	-	16,046,233	-	192,377	-
市場價值/交換合約的未實現增值	2(c)	-	-	-	-	-	-	-	-	-	-
賣出期權/交換選擇權市場價值	2(c)	-	-	-	-	-	-	-	-	-	-
其他負債	4,5,6,7,8	190,868	642,551	379,921	7,514,843	7,354,263	7,111,551	19,353,948	7,624,476	162,434	15,862,187
<b>總負債</b>		<b>22,095,334</b>	<b>4,103,580</b>	<b>1,924,295</b>	<b>25,969,858</b>	<b>41,251,570</b>	<b>13,542,004</b>	<b>74,771,307</b>	<b>24,437,767</b>	<b>4,308,850</b>	<b>100,861,716</b>
<b>淨資產總額</b>		<b>92,734,635</b>	<b>468,140,445</b>	<b>249,071,646</b>	<b>2,309,062,782</b>	<b>1,616,036,853</b>	<b>3,338,459,682</b>	<b>13,867,621,903</b>	<b>4,513,082,932</b>	<b>134,762,501</b>	<b>11,511,032,082</b>

\* 包含將予宣佈證券，詳見附註 2。

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日

	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德亞洲巨龍基金 (Asian Dragon Fund)</b>					
淨資產總額	USD	<b>732,928,633</b>	<b>783,596,715</b>	<b>865,199,577</b>	<b>1,176,221,240</b>
資產淨值每：					
A 類配息 (A) 英國申報基金股份	USD	41.41	41.96	36.33	38.89
A 類非配息股份	USD	43.38	43.95	43.92	55.82
A 類非配息股份澳幣避險	AUD	13.23	13.52	13.96	18.00
A 類非配息股份瑞士法郎避險	CHF	11.49	11.87	12.48	16.18
A 類非配息股份歐元避險	EUR	11.86	12.14	12.62	16.44
A 類非配息股份波蘭幣避險	PLN	118.81	120.54	118.58	150.02
A 類非配息股份新加坡幣避險	SGD	12.79	13.09	13.36	17.09
C 類非配息股份	USD	31.12	31.72	32.10	41.32
D 類配息 (A) 英國申報基金股份	USD	41.95	42.34	36.65	39.24
D 類非配息股份	USD	48.93	49.39	48.99	61.81
D 類非配息股份澳幣避險	AUD	20.32	20.70	21.21	27.14
D 類非配息股份瑞士法郎避險	CHF	12.23	12.60	13.15	16.91
D 類非配息股份歐元避險	EUR	12.65	12.90	13.31	17.21
E 類非配息股份	USD	38.90	39.51	39.68	50.70
I 類配息 (A) 股份	USD	12.13	12.23	12.30	15.63
I 類配息 (A) 英國申報基金股份	USD	12.11	12.22	10.58	11.33
I 類非配息股份	USD	13.27	13.38	13.24	16.66
I 類非配息股份澳幣避險	AUD	9.98	10.15	10.38	13.25
X 類配息 (A) 英國申報基金股份	USD	39.99	40.15	34.76	37.27
X 類非配息股份	USD	55.75	55.98	54.97	68.66

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金） (Asian Tiger Bond Fund)					
淨資產總額	USD	2,248,986,583	2,794,010,377	3,526,988,067	5,509,491,295
資產淨值每：					
A 類配息 (D) 股份	USD	9.81	9.52	10.00	12.88
A 類配息 (M) 股份	USD	9.82	9.52	10.01	12.89
A 類配息 (M) 股份澳幣避險	AUD	7.95	7.77	8.33	10.81
A 類配息 (M) 股份歐元避險	EUR	6.46	6.32	6.85	8.97
A 類配息 (M) 股份港幣避險	HKD	8.25	8.04	8.56	11.09
A 類配息 (M) 股份紐元避險	NZD	8.59	8.35	8.84	11.40
A 類配息 (M) 股份新加坡幣避險	SGD	7.43	7.27	7.75	10.01
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	7.91	7.69	8.22	10.90
A 類配息 (R) (M) (G) 股份加拿大幣避險	CAD	7.67	7.45	7.95	10.50
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	69.04	67.17	74.09	98.14
A 類配息 (R) (M) (G) 股份紐元避險	NZD	8.38	8.14	8.65	11.43
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	75.69	73.46	78.77	103.66
A 類配息 (S) (M) (G) 股份	USD	8.20	7.97	8.48	11.18
A 類配息 (S) (M) (G) 股份離岸人民幣避險	CNH	100.22	98.50	-	-
A 類配息 (S) (M) (G) 股份歐元避險	EUR	6.39	6.28	6.89	9.24
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	4.96	4.84	5.22	6.93
A 類配息 (S) (M) (G) 股份港幣避險	HKD	59.89	58.52	63.01	83.57
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	6.51	6.39	6.89	9.11
A 類配息 (T) 股份	USD	10.34	-	-	-
A 類非配息股份	USD	38.75	36.64	36.96	46.23
A 類非配息股份歐元避險	EUR	8.84	8.44	8.78	11.17
A 類非配息股份港幣避險	HKD	81.16	77.11	78.77	99.10
A 類非配息股份新加坡幣避險	SGD	12.18	11.62	11.89	14.90
C 類配息 (D) 股份	USD	9.95	9.65	10.14	13.06
C 類非配息股份	USD	28.68	27.29	27.87	35.31
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.34	6.94	7.40	9.63
D 類配息 (M) 股份	USD	9.83	9.53	10.02	12.90
D 類配息 (M) 股份港幣避險	HKD	8.26	8.05	8.57	11.10
D 類配息 (M) 股份新加坡幣避險	SGD	7.30	7.15	7.62	9.84
D 類配息 (S) (M) (G) 股份	USD	8.76	8.49	8.99	11.78
D 類非配息股份	USD	13.17	12.42	12.47	15.52
D 類非配息股份歐元避險	EUR	10.49	10.00	10.34	13.09
D 類非配息股份新加坡幣避險	SGD	12.00	11.43	11.63	14.50
E 類非配息股份	USD	34.80	32.99	33.44	42.05
E 類非配息股份歐元避險	EUR	9.07	8.68	9.07	11.60
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.35	6.94	7.41	9.63
I 類配息 (M) 股份	USD	8.52	8.26	8.68	11.18
I 類配息 (Q) 股份歐元避險	EUR	6.56	6.41	6.93	9.07
I 類非配息股份	USD	11.74	11.06	11.09	13.78
I 類非配息股份歐元避險	EUR	9.38	8.93	9.23	11.65
I 類非配息股份新加坡幣避險	SGD	9.45	8.99	9.13	11.37
I 類非配息英國申報基金股份瑞士法郎避險	CHF	8.81	8.49	8.89	11.23
SR 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.56	7.15	7.62	9.92
SR 類配息 (M) 英國申報基金股份	USD	7.56	7.33	6.64	7.20
SR 類非配息英國申報基金股份	USD	8.57	8.08	6.98	7.31
SR 類非配息英國申報基金股份歐元避險	EUR	8.07	7.68	7.94	10.03
X 類配息 (M) 股份	USD	8.20	7.95	8.34	10.72
X 類非配息股份	USD	10.26	9.64	9.61	11.89
X 類非配息股份歐元避險	EUR	9.20	8.73	8.97	11.28

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德中國基金 (基金之配息來源可能為本金) (China Fund)</b>					
淨資產總額	<b>USD</b>	<b>916,422,783</b>	<b>1,020,332,702</b>	<b>1,153,645,347</b>	<b>1,615,607,258</b>
資產淨值每：					
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	11.37	12.02	14.34	21.90
A 類配息 (T) 股份	USD	9.60	10.58	-	-
A 類非配息股份	USD	14.31	15.08	17.56	26.44
A 類非配息股份澳幣避險	AUD	10.71	11.38	13.84	21.13
A 類非配息股份離岸人民幣避險	CNH	92.51	98.59	120.21	178.61
A 類非配息股份歐元避險	EUR	10.77	11.46	13.92	21.54
A 類非配息股份港幣	HKD	14.64	15.46	18.02	26.92
A 類非配息股份新加坡幣避險	SGD	12.03	12.79	15.29	23.19
AI 類非配息股份歐元避險	EUR	6.40	6.80	8.27	12.79
C 類非配息股份	USD	11.73	12.44	14.67	22.36
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	11.62	12.23	14.60	22.23
D 類非配息股份	USD	15.95	16.74	19.35	28.91
D 類非配息股份歐元避險	EUR	11.74	12.44	15.00	23.03
D 類非配息股份港幣	HKD	124.44	130.86	151.47	224.49
D 類非配息股份新加坡幣避險	SGD	13.11	13.89	16.47	24.80
D 類非配息英國申報基金股份英鎊避險	GBP	8.56	9.01	10.66	16.16
E 類非配息股份歐元避險	EUR	9.99	10.65	13.01	20.22
I 類非配息股份	USD	16.51	17.31	19.96	29.74
I 類非配息股份歐元避險	EUR	6.65	7.03	8.46	12.95
X 類非配息股份	USD	16.45	17.18	19.66	29.08
<b>貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)</b>					
淨資產總額	<b>EUR</b>	<b>5,836,881,478</b>	<b>5,321,200,206</b>	<b>5,070,548,567</b>	<b>8,815,637,037</b>
資產淨值每：					
A 類配息 (A) 股份	EUR	43.59	38.94	32.83	43.94
A 類配息 (A) 英國申報基金股份	EUR	43.29	38.66	28.10	37.43
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	42.69	37.93	31.53	41.80
A 類非配息股份	EUR	44.68	39.92	33.59	44.94
A 類非配息股份美金避險	USD	25.67	22.71	18.53	24.24
A 類非配息英國申報基金股份	EUR	44.69	39.92	28.94	38.56
AI 類非配息股份	EUR	18.13	16.19	13.62	18.23
C 類非配息股份	EUR	35.70	32.09	27.34	37.05
D 類配息 (A) 英國申報基金股份	EUR	44.67	39.76	28.87	38.28
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	44.11	39.04	32.44	42.80
D 類配息 (A) 英國申報基金股份美金避險	USD	76.77	67.67	55.32	72.02
D 類非配息股份	EUR	50.10	44.59	37.23	49.45
D 類非配息股份美金避險	USD	72.78	64.15	51.96	67.46
D 類非配息英國申報基金股份	EUR	50.10	44.58	32.09	42.42
D 類非配息英國申報基金股份英鎊避險	GBP	46.89	41.50	34.17	44.96
E 類非配息股份	EUR	40.74	36.48	30.84	41.49
I 類配息 (A) 股份	EUR	30.09	-	-	-
I 類配息 (A) 英國申報基金股份	EUR	30.09	26.74	19.42	25.76
I 類配息 (A) 英國申報基金股份美金避險	USD	26.75	23.55	19.25	25.07
I 類非配息股份	EUR	34.68	30.83	25.68	34.02
I 類非配息股份美金避險	USD	26.68	23.49	18.98	24.58
I 類非配息英國申報基金股份	EUR	34.68	30.83	22.13	29.19
I 類非配息英國申報基金股份英鎊避險	GBP	10.55	9.32	7.65	-
SR 類配息 (A) 英國申報基金股份	EUR	11.81	10.50	7.63	10.12
SR 類配息 (A) 英國申報基金股份美金避險	USD	12.60	11.11	9.08	11.83
SR 類非配息英國申報基金股份	EUR	12.00	10.67	7.67	10.13
SR 類非配息英國申報基金股份美金避險	USD	12.81	11.28	9.13	11.84
X 類配息 (A) 英國申報基金股份	EUR	45.16	39.99	29.03	38.55
X 類非配息股份	EUR	56.79	50.29	41.57	54.67

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德新興歐洲基金 (Emerging Europe Fund)<sup>(3)</sup></b>					
淨資產總額	EUR	326,378,036	265,833,037	161,213,607	758,920,271
資產淨值每：					
A 類配息 (A) 股份	EUR	58.03	47.26	28.66	119.50
A 類配息 (A) 英國申報基金股份	EUR	67.99	47.41	28.75	102.84
A 類非配息股份	EUR	65.30	53.19	32.26	134.49
A 類非配息股份新加坡幣避險	SGD	6.69	5.45	3.26	12.97
C 類非配息股份	EUR	48.73	39.69	24.07	100.98
D 類配息 (A) 英國申報基金股份	EUR	68.06	47.46	28.78	102.56
D 類非配息股份	EUR	74.18	60.42	36.64	152.19
D 類非配息英國申報基金股份英鎊避險	GBP	59.79	48.42	28.97	115.38
E 類非配息股份	EUR	58.17	47.38	28.73	120.09
I 類非配息股份	EUR	6.36	5.18	3.14	13.02
X 類配息 (A) 英國申報基金股份	EUR	68.74	47.83	28.92	102.37
X 類非配息股份	EUR	8.16	6.64	4.00	16.53
<b>貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund)</b>					
淨資產總額	USD	1,110,828,372	982,878,532	912,526,191	1,564,148,104
資產淨值每：					
A 類配息 (A) 股份	USD	11.96	10.91	10.57	14.06
A 類配息 (D) 股份	USD	8.32	7.78	7.55	9.97
A 類配息 (M) 股份	USD	8.60	8.03	7.79	10.30
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	6.58	6.21	6.19	8.38
A 類配息 (R) (M) (G) 股份紐元避險	NZD	7.33	6.90	6.86	9.29
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	74.00	69.55	69.54	93.97
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	81.12	76.48	78.24	105.78
A 類配息 (S) (M) (G) 股份	USD	6.93	6.52	6.45	8.68
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	7.18	6.78	6.77	9.17
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	6.77	6.40	6.46	8.76
A 類配息 (S) (M) (G) 股份港幣避險	HKD	50.31	47.57	47.70	64.63
A 類非配息股份	USD	18.85	17.22	15.99	20.37
A 類非配息股份歐元避險	EUR	15.12	13.96	13.42	17.46
A 類非配息股份英鎊避險	GBP	11.21	10.28	9.73	12.49
AI 類配息 (Q) 股份歐元避險	EUR	7.66	7.23	7.26	9.80
AI 類非配息股份歐元避險	EUR	9.17	8.46	8.14	10.59
C 類配息 (D) 股份	USD	8.32	7.78	7.55	9.97
C 類非配息股份	USD	14.79	13.59	12.78	16.49
D 類配息 (M) 股份	USD	8.61	8.05	7.81	10.32
D 類非配息股份	USD	20.81	18.95	17.50	22.16
D 類非配息股份歐元避險	EUR	16.17	14.88	14.23	18.40
D 類非配息英國申報基金股份	USD	20.81	18.96	15.08	16.08
E 類配息 (Q) 股份歐元避險	EUR	7.16	6.76	6.78	9.15
E 類非配息股份	USD	17.15	15.70	14.66	18.77
E 類非配息股份歐元避險	EUR	9.66	8.94	8.64	11.30
I 類配息 (A) 股份	USD	8.64	7.86	7.62	10.13
I 類配息 (A) 英國申報基金股份歐元避險	EUR	7.97	7.33	7.36	10.01
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.34	7.62	7.51	10.09
I 類配息 (Q) 股份歐元避險	EUR	7.36	6.95	6.97	9.41
I 類非配息股份	USD	18.88	17.19	15.84	20.03
I 類非配息股份歐元避險	EUR	11.04	10.15	9.69	12.51
I 類非配息英國申報基金股份瑞士法郎避險	CHF	9.04	8.42	8.12	10.45
I 類非配息英國申報基金股份英鎊避險	GBP	10.07	9.20	8.63	10.99
X 類配息 (Q) 股份瑞士法郎避險	CHF	7.83	7.48	7.59	10.22
X 類配息 (Q) 股份歐元避險	EUR	7.09	6.69	6.72	9.07
X 類非配息股份	USD	23.48	21.30	19.51	24.51
X 類非配息股份歐元避險	EUR	18.67	17.11	16.23	20.81

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

<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (Emerging Markets Equity Income Fund)</b>					
淨資產總額	<b>USD</b>	<b>178,850,555</b>	<b>205,275,846</b>	<b>314,381,909</b>	<b>507,438,453</b>
資產淨值每：					
A 類配息 (Q) (G) 股份	USD	11.11	10.96*	10.30	14.47
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	10.91	10.78*	10.35	14.78
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	113.05	112.05*	110.01	155.92
A 類配息 (R) (M) (G) 股份紐元避險	NZD	11.14	10.99*	10.51	14.94
A 類配息 (S) (M) (G) 股份	USD	11.86	11.69*	11.08	15.62
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	10.85	10.74*	10.32	14.70
A 類配息 (S) (M) (G) 股份歐元避險	EUR	9.39	9.36*	9.22	13.39
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	10.30	10.21*	9.89	14.15
A 類配息 (S) (M) (G) 股份港幣避險	HKD	87.34	86.51*	83.05	117.94
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	10.71	10.67*	10.31	14.68
A 類非配息股份	USD	16.76	16.25*	14.75	20.06
A 類非配息股份歐元避險	EUR	9.55	9.37*	8.82	12.33
AI 類配息 (Q) (G) 股份歐元避險	EUR	8.12	8.11*	7.90	11.43
AI 類非配息股份	USD	12.21	11.84*	10.73	14.60
D 類配息 (Q) (G) 英國申報基金股份	USD	12.22	12.00*	9.65	11.34
D 類非配息股份	USD	18.38	17.76*	16.00	21.59
D 類非配息股份歐元避險	EUR	9.86	9.64*	9.00	12.49
D 類非配息英國申報基金股份	USD	18.38	17.76*	13.77	15.66
E 類配息 (Q) (G) 股份歐元避險	EUR	8.27	8.27*	8.10	11.77
E 類非配息股份歐元避險	EUR	12.42	12.21*	11.55	16.23
I 類非配息股份	USD	12.35	11.91*	10.69	14.40
I 類非配息股份瑞士法郎避險	CHF	11.19	11.05*	10.42	14.29
X 類配息 (S) (M) (G) 股份	USD	11.87	11.59*	10.78	14.92
X 類非配息股份	USD	18.10	17.39*	15.51	20.73
<b>貝萊德新興市場基金 (Emerging Markets Fund)</b>					
淨資產總額	<b>USD</b>	<b>2,401,747,146</b>	<b>2,503,464,070</b>	<b>2,246,518,528</b>	<b>3,077,007,312</b>
資產淨值每：					
A 類配息 (A) 股份	USD	9.35	9.41	9.17	13.36
A 類非配息股份	USD	36.53	36.75	35.65	51.62
A 類非配息股份歐元避險	EUR	8.23	8.37	8.41	12.53
AI 類非配息股份	USD	11.48	11.54	11.19	16.21
C 類非配息股份	USD	26.93	27.26	26.78	39.27
D 類非配息股份	USD	41.80	41.90	40.34	57.97
D 類非配息股份歐元避險	EUR	8.48	8.60	8.57	12.67
E 類非配息股份	USD	32.24	32.51	31.69	46.12
I 類配息 (A) 股份	USD	10.59	10.60	10.32	–
I 類配息 (Q) 英國申報基金股份	USD	10.73	10.83	9.13	11.16
I 類非配息股份	USD	14.62	14.64	14.06	20.15
SI 類非配息股份	USD	7.58	7.58	7.28	–
X 類非配息股份	USD	15.73	15.69	14.96	21.27

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

\* 包含稀釋調整，詳情請參閱附註 2(g)。



# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (Emerging Markets Local Currency Bond Fund)					
淨資產總額	USD	1,617,540,371	1,627,879,775	1,417,858,380	2,355,309,356
資產淨值每：					
A 類配息 (A) 股份	USD	12.70	12.24	11.48	14.53
A 類配息 (D) 股份	USD	3.10	3.08	2.90	3.65
A 類配息 (M) 股份	USD	3.12	3.10	2.91	3.67
A 類配息 (M) 股份澳幣避險	AUD	4.87	4.89	4.70	5.98
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	5.07	5.08	4.88	6.30
A 類配息 (R) (M) (G) 股份紐元避險	NZD	6.39	6.39	6.12	7.86
A 類配息 (S) (M) (G) 股份	USD	6.43	6.42	6.10	7.85
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	6.15	6.17	5.94	7.67
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	5.67	5.69	5.53	7.18
A 類配息 (S) (M) (G) 股份港幣避險	HKD	62.29	62.53	60.23	77.97
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	5.62	5.67	5.48	7.09
A 類非配息股份	USD	24.12	23.24	20.60	24.77
A 類非配息股份瑞士法郎避險	CHF	6.58	6.50	6.03	7.38
A 類非配息股份歐元避險	EUR	6.89	6.72	6.17	7.58
A 類非配息股份波蘭幣避險	PLN	9.92	9.60	8.36	9.96
A 類非配息股份瑞典幣避險	SEK	81.78	79.91	73.31	90.23
A 類非配息股份新加坡幣避險	SGD	8.07	7.85	7.07	8.54
AI 類配息 (Q) 股份	USD	9.31	9.25	8.66	10.93
AI 類非配息股份	USD	11.66	11.24	9.96	11.98
C 類配息 (D) 股份	USD	3.10	3.08	2.89	3.65
C 類非配息股份	USD	19.48	18.89	16.96	20.64
D 類配息 (A) 股份	USD	12.74	12.25	11.49	14.55
D 類配息 (M) 股份	USD	12.90	12.82	12.04	15.17
D 類配息 (M) 股份澳幣避險	AUD	4.87	4.88	4.70	5.98
D 類配息 (M) 英國申報基金股份英鎊避險	GBP	5.19	5.19	4.96	6.31
D 類配息 (Q) 英國申報基金股份	USD	9.23	9.17	7.39	7.85
D 類非配息股份	USD	26.17	25.15	22.19	26.54
D 類非配息股份瑞士法郎避險	CHF	8.05	7.93	7.31	8.92
D 類非配息股份歐元避險	EUR	7.20	7.01	6.39	7.81
D 類非配息股份波蘭幣避險	PLN	10.51	10.15	8.79	10.41
D 類非配息股份新加坡幣避險	SGD	8.54	8.30	7.44	8.94
D 類非配息英國申報基金股份英鎊避險	GBP	14.07	13.59	12.21	14.74
E 類配息 (Q) 股份歐元避險	EUR	4.74	4.77	4.62	5.96
E 類非配息股份	USD	22.14	21.39	19.06	23.03
E 類非配息股份歐元避險	EUR	6.43	6.29	5.80	7.16
I 類配息 (M) 英國申報基金股份英鎊避險	GBP	-	-	4.95	6.34
I 類配息 (Q) 股份	USD	7.77	7.73	7.23	9.13
I 類非配息股份	USD	26.37	25.33	22.31	26.64
I 類非配息股份歐元避險	EUR	7.47	7.27	6.62	8.08
S 類配息 (M) 股份	USD	10.75	10.68	-	-
S 類配息 (M) 英國申報基金股份英鎊避險	GBP	-	-	7.52	9.57
S 類非配息股份	USD	10.32	9.91	-	-
S 類非配息股份歐元避險	EUR	10.16	9.88	-	-
SR 類配息 (M) 英國申報基金股份	USD	8.50	8.44	6.83	7.25
SR 類配息 (M) 英國申報基金股份英鎊避險	GBP	8.21	8.19	7.84	9.97
SR 類非配息英國申報基金股份	USD	10.05	9.66	7.33	7.38
SR 類非配息英國申報基金股份歐元避險	EUR	9.35	9.09	8.29	10.13
X 類配息 (Q) 股份英鎊避險	GBP	7.63	7.63	7.27	9.27
X 類非配息股份	USD	7.59	7.28	6.38	7.58
X 類非配息股份英鎊避險	GBP	10.01	9.64	8.60	10.32

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金） (ESG Multi-Asset Fund)</b>					
淨資產總額	EUR	<b>5,205,193,848</b>	<b>6,059,314,393</b>	<b>6,719,550,491</b>	<b>3,576,244,828</b>
資產淨值每：					
A 類配息 (A) 股份	EUR	10.49	10.11	10.78	11.21
A 類配息 (R) (M) (G) 股份新加坡幣避險	SGD	10.71	10.46	11.26	11.77
A 類配息 (R) (M) (G) 股份美金避險	USD	10.92	10.63	11.33	11.83
A 類配息 (T) 股份離岸人民幣避險	CNH	87.18	86.20	95.76	–
A 類配息 (T) 股份新加坡幣避險	SGD	8.91	8.77	9.55	–
A 類配息 (T) 股份美金避險	USD	9.12	8.90	9.56	–
A 類非配息股份	EUR	18.66	17.99	19.02	19.79
A 類非配息股份澳幣避險	AUD	10.78	10.38	10.88	11.26
A 類非配息股份新加坡幣避險	SGD	11.94	11.51	12.01	12.34
A 類非配息股份美金避險	USD	51.22	48.89	50.38	51.70
A 類非配息股份南非幣避險	ZAR	125.11	117.85	118.36	116.47
AI 類非配息股份	EUR	12.08	11.65	12.32	12.81
C 類非配息股份	EUR	14.93	14.48	15.51	16.34
C 類非配息股份美金避險	USD	37.49	36.01	37.57	39.04
D 類非配息股份	EUR	20.54	19.74	20.76	21.48
D 類非配息股份美金避險	USD	55.18	52.53	53.83	54.94
E 類非配息股份	EUR	16.48	15.92	16.93	17.70
E 類非配息股份美金避險	USD	45.21	43.26	44.80	46.21
I 類非配息股份	EUR	13.11	12.59	13.21	13.64
I 類非配息股份巴西雷亞爾避險	EUR	15.83	14.90	14.72	11.76
I 類非配息股份美金避險	USD	10.46	9.94	10.17	10.36
<b>貝萊德歐元優質債券基金 (Euro Bond Fund)</b>					
淨資產總額	EUR	<b>2,116,985,635</b>	<b>1,948,067,126</b>	<b>3,192,055,061</b>	<b>4,309,425,814</b>
資產淨值每：					
A 類配息 (A) 股份	EUR	23.69	23.04	23.68	27.97
A 類配息 (A) 英國申報基金股份	EUR	23.77	23.12	20.48	24.08
A 類配息 (D) 股份	EUR	17.53	17.20	17.68	20.88
A 類配息 (M) 股份	EUR	17.53	17.19	17.67	20.87
A 類非配息股份	EUR	26.42	25.70	26.15	30.89
A 類非配息股份日圓避險	JPY	882	876	916	1,083
A 類非配息股份波蘭幣避險	PLN	108.19	104.34	100.84	114.65
A 類非配息股份美金避險	USD	12.92	12.45	12.33	14.38
AI 類非配息股份	EUR	9.00	8.76	8.92	10.54
C 類非配息股份	EUR	19.18	18.77	19.35	23.14
D 類配息 (A) 股份	EUR	10.54	10.23	10.52	12.42
D 類配息 (A) 英國申報基金股份	EUR	23.96	23.26	20.60	24.22
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.99	9.65	9.80	11.45
D 類配息 (M) 股份	EUR	17.62	17.28	17.76	20.97
D 類非配息股份	EUR	28.04	27.23	27.61	32.50
D 類非配息股份瑞士法郎避險	CHF	10.41	10.23	10.55	12.47
D 類非配息股份美金避險	USD	13.45	12.94	12.77	14.83
E 類配息 (Q) 股份	EUR	21.75	21.21	21.69	25.75
E 類非配息股份	EUR	23.31	22.73	23.24	27.59
I 類配息 (A) 英國申報基金股份	EUR	9.07	8.80	7.79	9.16
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	10.02	9.66	9.82	11.47
I 類配息 (A) 英國申報基金股份美金避險	USD	10.18	9.78	9.78	11.41
I 類非配息股份	EUR	13.54	13.14	13.30	15.63
I 類非配息股份瑞士法郎避險	CHF	9.31	9.15	9.41	11.11
I 類非配息股份日圓避險	JPY	911	903	939	1,105
I 類非配息股份美金避險	USD	11.49	11.05	10.88	12.62
S 類配息 (A) 股份	EUR	9.10	8.83	9.08	10.72
S 類配息 (M) 股份	EUR	10.32	10.12	–	–
S 類非配息股份	EUR	10.35	10.05	–	–
SR 類非配息英國申報基金股份	EUR	8.70	8.45	7.37	8.63
SR 類非配息英國申報基金股份美金避險	USD	9.16	8.81	8.68	10.08
X 類非配息股份	EUR	30.78	29.81	30.06	35.18

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德歐元市場基金 (Euro-Markets Fund)</b>				
淨資產總額	<b>EUR 1,295,703,813</b>	<b>1,279,240,008</b>	<b>1,301,315,661</b>	<b>1,888,937,995</b>
資產淨值每：				
A 類配息 (A) 股份	EUR 37.86	33.44	28.85	35.32
A 類配息 (A) 英國申報基金股份	EUR 40.75	35.99	26.77	32.62
A 類非配息股份	EUR 43.93	38.80	33.36	40.78
A 類非配息股份瑞士法郎避險	CHF 25.72	22.94	19.98	24.38
A 類非配息股份英鎊避險	GBP 20.89	18.35	15.55	18.85
A 類非配息股份港幣避險	HKD 168.26	147.84	124.73	149.75
A 類非配息股份新加坡幣避險	SGD 31.83	28.10	23.83	28.71
A 類非配息股份美金避險	USD 24.00	20.99	17.50	20.90
AI 類非配息股份	EUR 15.42	13.62	11.70	14.31
C 類非配息股份	EUR 32.31	28.72	25.00	30.94
D 類配息 (A) 股份	EUR 38.40	33.79	29.14	35.71
D 類配息 (A) 英國申報基金股份	EUR 38.42	33.80	25.13	30.65
D 類非配息股份	EUR 50.33	44.29	37.79	45.85
D 類非配息股份美金避險	USD 22.63	19.72	16.31	19.34
D 類非配息英國申報基金股份	EUR 50.33	44.29	32.57	39.34
D 類非配息英國申報基金股份瑞士法郎避險	CHF 23.19	20.61	17.82	21.57
E 類非配息股份	EUR 38.91	34.45	29.77	36.57
I 類配息 (A) 股份	EUR 17.65	15.51	13.38	16.40
I 類非配息股份	EUR 50.79	44.64	37.99	45.97
S 類配息 (A) 股份	EUR 14.39	12.65	10.91	13.37
S 類非配息股份	EUR 15.25	13.41	11.43	13.84
X 類非配息股份	EUR 56.15	49.15	41.51	49.86
<b>貝萊德歐洲基金 (European Fund)</b>				
淨資產總額	<b>EUR 1,416,257,666</b>	<b>1,337,429,488</b>	<b>1,220,902,141</b>	<b>1,866,977,485</b>
資產淨值每：				
A 類配息 (A) 股份	EUR 175.91	160.08	137.36	178.61
A 類配息 (A) 英國申報基金股份	EUR 176.74	160.84	118.94	153.96
A 類非配息股份	EUR 189.40	172.36	147.74	192.10
A 類非配息股份澳幣避險	AUD 20.63	18.75	15.93	20.62
A 類非配息股份加拿大幣避險	CAD 20.39	18.44	15.48	19.87
A 類非配息股份離岸人民幣避險	CNH 191.06	174.24	149.33	187.39
A 類非配息股份英鎊避險	GBP 19.22	17.39	14.70	18.96
A 類非配息股份港幣避險	HKD 29.70	26.89	22.63	28.94
A 類非配息股份紐元避險	NZD 21.87	19.77	16.62	21.45
A 類非配息股份新加坡幣避險	SGD 22.76	20.70	17.51	22.44
A 類非配息股份美金避險	USD 31.38	28.30	23.52	29.91
C 類非配息股份	EUR 138.05	126.41	109.71	144.46
D 類配息 (A) 英國申報基金股份	EUR 180.90	164.01	121.23	156.11
D 類非配息股份	EUR 217.02	196.75	167.39	216.02
D 類非配息股份美金避險	USD 30.11	27.05	22.31	28.17
D 類非配息英國申報基金股份	EUR 217.02	196.75	144.26	185.32
E 類非配息股份	EUR 167.31	152.64	131.49	171.83
I 類非配息股份	EUR 220.04	199.23	169.06	217.62
I 類非配息股份美金避險	USD 24.24	21.75	17.89	22.53
S 類非配息股份	EUR 17.59	15.94	13.54	17.44
X 類非配息股份	EUR 243.45	219.61	184.96	236.31

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德歐洲特別時機基金 (European Special Situations Fund)</b>					
淨資產總額	EUR	1,271,912,083	1,238,974,055	1,127,016,712	1,667,223,264
資產淨值每：					
A 類配息 (A) 股份	EUR	10.72	9.78	8.47	11.16
A 類非配息股份	EUR	65.02	59.34	51.36	67.59
A 類非配息股份澳幣避險	AUD	23.95	21.84	18.74	24.56
A 類非配息股份加拿大幣避險	CAD	23.67	21.47	18.21	23.67
A 類非配息股份離岸人民幣避險	CNH	562.21	514.22	445.08	566.44
A 類非配息股份英鎊避險	GBP	22.15	20.10	17.16	22.39
A 類非配息股份港幣避險	HKD	176.81	160.57	136.40	176.53
A 類非配息股份美金避險	USD	27.59	24.95	20.94	26.97
C 類非配息股份	EUR	50.45	46.33	40.60	54.11
D 類非配息股份	EUR	74.47	67.71	58.17	75.98
D 類非配息股份美金避險	USD	26.79	24.14	20.11	25.71
E 類非配息股份	EUR	59.07	54.04	47.00	62.17
I 類配息 (A) 股份	EUR	13.87	12.59	10.91	14.28
I 類非配息股份	EUR	20.23	18.37	15.74	20.50
X 類非配息股份	EUR	20.46	18.51	15.74	20.35
<b>貝萊德歐洲價值型基金 (European Value Fund)</b>					
淨資產總額	EUR	697,359,264	724,576,156	773,465,607	959,233,726
資產淨值每：					
A 類配息 (A) 股份	EUR	67.04	63.29	55.17	60.01
A 類配息 (A) 英國申報基金股份	EUR	71.61	67.62	50.79	55.00
A 類非配息股份	EUR	93.53	88.30	75.80	80.77
A 類非配息股份澳幣避險	AUD	18.04	17.03	14.48	15.31
A 類非配息股份離岸人民幣避險	CNH	186.01	175.98	150.46	154.76
A 類非配息股份港幣避險	HKD	179.83	168.92	142.50	149.51
A 類非配息股份美金避險	USD	19.00	17.77	14.81	15.46
C 類非配息股份	EUR	65.46	62.19	54.05	58.33
D 類配息 (A) 英國申報基金股份	EUR	71.88	67.62	50.77	55.01
D 類非配息股份	EUR	105.68	99.40	84.68	89.57
D 類非配息股份美金避險	USD	20.80	19.38	16.03	16.61
E 類非配息股份	EUR	84.31	79.80	68.84	73.73
I 類非配息股份	EUR	22.60	21.23	18.04	19.03
S 類配息 (A) 股份	EUR	12.26	11.53	10.04	10.93
X 類非配息股份	EUR	15.60	14.60	12.31	12.89
<b>貝萊德新世代運輸基金 (基金之配息來源可能為本金) (Future of Transport Fund)</b>					
淨資產總額	USD	1,366,713,330	1,828,120,719	1,603,226,338	1,753,241,623
資產淨值每：					
A 類配息 (A) 股份	USD	8.21	8.79	8.21	—*
A 類配息 (A) 英國申報基金股份	USD	8.21	8.78	7.08	7.54*
A 類配息 (T) 股份	USD	9.70	10.82	—	—*
A 類非配息股份	USD	13.68	14.63	13.69	17.32*
A 類非配息股份離岸人民幣避險	CNH	76.70	83.05	80.06	99.99*
A 類非配息股份歐元避險	EUR	11.77	12.75	12.35	16.09*
A 類非配息股份新加坡幣避險	SGD	12.70	13.73	13.07	16.72*
AI 類非配息股份	USD	16.81	17.97	16.82	21.27*
C 類非配息股份	USD	9.57	10.30	—	—*
D 類非配息股份歐元避險	EUR	12.32	13.28	12.76	16.49*
D 類非配息英國申報基金股份	USD	14.32	15.25	12.19	12.89*
D 類非配息英國申報基金股份英鎊避險	GBP	12.80	13.72	13.05	16.68*
E 類非配息股份	USD	17.54	18.80	17.69	22.49*
E 類非配息股份歐元避險	EUR	11.46	12.44	12.11	15.86*
I 類配息 (A) 英國申報基金股份	USD	8.37	8.90	7.15	7.55*
I 類非配息股份	USD	14.51	15.43	14.28	17.88*
I 類非配息股份歐元避險	EUR	14.59	15.71	15.06	19.41*
X 類非配息股份	USD	15.08	15.98	14.69	18.26*
Z 類非配息英國申報基金股份	USD	14.57	15.49	12.34	13.01*

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

\* 包含稀釋調整，詳情請參閱附註 2(g)。

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德環球資產配置基金（基金之配息來源可能為本金） (Global Allocation Fund)					
淨資產總額	USD	14,893,580,039	14,455,276,896	15,096,811,718	18,768,461,196
資產淨值每：					
A 類配息 (A) 股份	USD	71.95	66.57	63.93	75.92
A 類配息 (A) 股份歐元避險	EUR	39.21	36.67	36.38	44.14
A 類配息 (T) 股份	USD	10.20	9.70	–	–
A 類配息 (T) 股份澳幣避險	AUD	10.06	9.67	–	–
A 類配息 (T) 股份離岸人民幣避險	CNH	100.18	96.47	–	–
A 類配息 (T) 股份歐元避險	EUR	10.13	9.68	–	–
A 類配息 (T) 股份港幣避險	HKD	101.62	96.95	–	–
A 類配息 (T) 股份新加坡幣避險	SGD	10.10	9.68	–	–
A 類配息 (T) 股份南非幣避險	ZAR	101.26	96.84	–	–
A 類配息 (Y) (Q) (G) 股份	USD	9.11	8.55	8.35	10.08
A 類配息 (Y) (Q) (G) 股份澳幣避險	AUD	8.69	8.23	8.23	10.08
A 類配息 (Y) (Q) (G) 股份新加坡幣避險	SGD	8.83	8.37	8.30	10.08
A 類非配息股份	USD	74.82	69.23	65.75	78.08
A 類非配息股份澳幣避險	AUD	20.72	19.34	18.80	22.63
A 類非配息股份瑞士法郎避險	CHF	13.61	12.86	12.78	15.48
A 類非配息股份離岸人民幣避險	CNH	169.70	158.80	155.43	181.94
A 類非配息股份歐元避險	EUR	42.67	39.90	39.15	47.51
A 類非配息股份英鎊避險	GBP	36.30	33.73	32.64	39.18
A 類非配息股份港幣避險	HKD	17.44	16.21	15.58	18.62
A 類非配息股份波蘭幣避險	PLN	21.71	20.13	18.74	22.05
A 類非配息股份新加坡幣避險	SGD	16.87	15.76	15.20	18.15
AI 類非配息股份	USD	14.92	13.80	13.12	15.57
AI 類非配息股份歐元避險	EUR	11.87	11.10	10.89	13.22
C 類非配息股份	USD	54.36	50.61	48.68	58.53
C 類非配息股份歐元避險	EUR	31.02	29.19	29.00	35.63
D 類配息 (A) 股份	USD	72.71	67.03	64.35	76.44
D 類配息 (A) 股份歐元避險	EUR	39.59	36.88	36.59	44.42
D 類非配息股份	USD	84.55	77.93	73.47	86.59
D 類非配息股份澳幣避險	AUD	22.57	20.99	20.25	24.19
D 類非配息股份瑞士法郎避險	CHF	14.84	13.97	13.78	16.57
D 類非配息股份歐元避險	EUR	48.22	44.92	43.75	52.69
D 類非配息股份英鎊避險	GBP	39.52	36.58	35.14	41.86
D 類非配息股份波蘭幣避險	PLN	23.66	21.86	20.20	23.58
D 類非配息股份新加坡幣避險	SGD	18.48	17.20	16.46	19.51
D 類非配息英國申報基金股份	USD	84.55	77.94	63.29	62.83
E 類非配息股份	USD	67.07	62.21	59.38	70.87
E 類非配息股份歐元避險	EUR	39.86	37.36	36.84	44.93
E 類非配息股份波蘭幣避險	PLN	20.32	18.89	17.67	20.89
I 類非配息股份	USD	85.11	78.37	73.72	86.71
I 類非配息股份歐元避險	EUR	48.05	44.72	43.46	52.23
I 類非配息股份新加坡幣避險	SGD	18.49	17.23	16.50	19.60
J 類非配息股份	USD	99.44	91.23	85.18	99.43
S 類非配息股份	USD	10.89	10.03	–	–
S 類非配息股份歐元避險	EUR	10.73	9.99	–	–
X 類配息 (A) 股份	USD	16.14	14.81	14.21	16.90
X 類配息 (T) 股份	USD	10.96	–	–	–
X 類非配息股份	USD	98.78	90.62	84.61	98.78
X 類非配息股份澳幣避險	AUD	26.12	24.17	23.10	27.33
X 類非配息股份歐元避險	EUR	14.42	13.37	12.89	15.38
X 類非配息股份日圓避險	JPY	1,390	1,314	1,299	1,535

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
貝萊德環球企業債券基金（基金之配息來源可能為本金） (Global Corporate Bond Fund)					
淨資產總額	USD	941,983,078	878,806,860	801,859,454	1,425,677,563
資產淨值每：					
A 類配息 (A) 股份歐元避險	EUR	7.72	7.49	7.81	9.47
A 類配息 (M) (G) 股份	USD	10.09	9.92	-	-
A 類配息 (M) 股份澳幣避險	AUD	10.45	10.30	10.62	12.74
A 類配息 (M) 股份加拿大幣避險	CAD	9.86	9.67	9.86	11.77
A 類配息 (M) 股份英鎊避險	GBP	9.24	9.07	9.31	11.15
A 類配息 (M) 股份紐元避險	NZD	10.82	10.60	10.82	12.91
A 類配息 (Q) 股份	USD	10.15	9.92	10.01	11.93
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	9.49	9.32	9.54	11.56
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	86.48	84.53	88.35	106.93
A 類配息 (R) (M) (G) 股份紐元避險	NZD	8.39	8.22	8.41	10.18
A 類配息 (S) (M) (G) 股份	USD	9.67	9.49	9.63	11.63
A 類配息 (S) (M) (G) 股份港幣避險	HKD	70.30	69.28	71.28	86.62
A 類配息 (S) (M) (G) 股份日圓避險	JPY	973	-	-	-
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.32	8.24	8.48	10.26
A 類配息 (T) 股份	USD	10.23	-	-	-
A 類配息 (T) 股份離岸人民幣避險	CNH	102.20	-	-	-
A 類配息 (T) 股份南非幣避險	ZAR	98.03	-	-	-
A 類非配息股份	USD	14.50	13.93	13.69	16.10
A 類非配息股份歐元避險	EUR	11.92	11.56	11.70	13.98
A 類非配息股份瑞典幣避險	SEK	95.86	93.05	94.01	111.88
D 類配息 (Q) 股份英鎊避險	GBP	9.14	8.97	9.18	10.98
D 類非配息股份	USD	15.53	14.88	14.56	17.05
D 類非配息股份歐元避險	EUR	12.76	12.34	12.44	14.78
D 類非配息英國申報基金股份英鎊避險	GBP	9.96	9.57	9.51	11.17
E 類非配息股份	USD	13.35	12.85	12.70	15.00
E 類非配息股份歐元避險	EUR	11.02	10.71	10.89	13.07
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.01	8.66	8.90	10.68
I 類非配息股份	USD	12.00	11.48	11.22	13.11
I 類非配息股份加拿大幣避險	CAD	11.57	11.12	10.94	12.81
I 類非配息股份歐元避險	EUR	9.70	9.38	9.44	11.20
X 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.37	8.03	8.30	9.99
X 類非配息股份	USD	16.96	16.20	15.75	18.33
X 類非配息股份歐元避險	EUR	13.96	13.46	13.49	15.93
X 類非配息股份挪威克朗避險	NOK	107.93	103.99	103.29	120.40

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
貝萊德全球股票收益基金（基金之配息來源可能為本金）(Global Equity Income Fund)					
淨資產總額	USD	935,840,798	919,175,375	939,683,090	1,055,991,438
資產淨值每：					
A 類配息 (A) (G) 股份	USD	15.93	14.77	13.65	16.23
A 類配息 (A) (G) 股份歐元避險	EUR	11.10	10.40	9.97	12.14
A 類配息 (Q) (G) 股份	USD	15.73	14.71	13.62	16.17
A 類配息 (Q) (G) 股份歐元避險	EUR	12.07	11.42	10.97	13.33
A 類配息 (Q) (G) 股份新加坡幣避險	SGD	14.06	13.29	12.52	14.97
A 類配息 (Q) (G) 英國申報基金股份	USD	15.71	14.70	11.72	11.72
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	11.99	11.28	10.62	12.78
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	121.84	114.54	109.19	130.72
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	128.20	119.76	111.20	132.38
A 類配息 (S) (M) (G) 股份	USD	15.87	14.89	13.79	16.41
A 類配息 (S) (M) (G) 股份離岸人民幣避險	CNH	121.81	115.62	110.32	129.51
A 類配息 (S) (M) (G) 股份港幣避險	HKD	117.74	111.04	104.06	124.57
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	11.90	11.28	10.63	12.74
A 類配息 (T) 股份	USD	11.39	10.96	-	-
A 類非配息股份	USD	23.06	21.38	19.29	22.41
A 類非配息股份瑞士法郎避險	CHF	12.82	12.14	11.49	13.62
A 類非配息股份歐元避險	EUR	17.31	16.22	15.19	18.05
A 類非配息股份波蘭幣避險	PLN	23.60	21.92	19.50	22.53
A 類非配息股份新加坡幣避險	SGD	19.88	18.61	17.10	19.99
AI 類配息 (Q) (G) 股份歐元避險	EUR	10.43	9.86	9.47	11.51
AI 類非配息股份	USD	14.93	13.84	12.50	14.51
AI 類非配息股份歐元避險	EUR	11.77	11.03	10.33	12.28
C 類配息 (Q) (G) 股份	USD	12.75	12.01	11.25	13.53
C 類非配息股份	USD	18.49	17.25	15.76	18.53
D 類配息 (A) (G) 股份	USD	18.73	17.29	15.86	18.73
D 類配息 (Q) (G) 股份	USD	17.14	15.97	14.67	17.30
D 類配息 (Q) (G) 股份歐元避險	EUR	13.16	12.40	11.81	14.26
D 類配息 (Q) (G) 英國申報基金股份	USD	17.16	15.99	12.65	12.56
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	GBP	9.30	8.71	8.19	9.79
D 類非配息股份	USD	25.47	23.53	21.07	24.29
D 類非配息股份瑞士法郎避險	CHF	16.46	15.53	14.58	17.16
D 類非配息股份歐元避險	EUR	18.86	17.60	16.35	19.30
D 類非配息股份波蘭幣避險	PLN	25.70	23.79	21.00	24.09
D 類非配息股份新加坡幣避險	SGD	21.64	20.19	18.40	21.36
E 類配息 (Q) (G) 股份	USD	14.77	13.86	12.89	15.38
E 類配息 (Q) (G) 股份歐元避險	EUR	11.03	10.46	10.10	12.34
E 類非配息股份	USD	21.62	20.09	18.22	21.27
E 類非配息股份歐元避險	EUR	11.20	10.52	9.90	11.83
I 類非配息股份	USD	17.58	16.21	14.48	16.65
I 類非配息英國申報基金股份	USD	17.58	16.21	-	-
SR 類非配息 (S) (M) (G) 股份	USD	10.67	9.97	9.13	-
SR 類非配息股份	USD	11.15	10.29	9.20	-
X 類非配息股份	USD	29.15	26.79	23.77	27.12

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德環球政府債券基金 (Global Government Bond Fund)					
淨資產總額	USD	951,419,711	1,019,444,419	845,281,585	779,645,367
資產淨值每：					
A 類配息 (D) 股份	USD	19.35	19.04*	19.94	22.81
A 類配息 (D) 股份歐元避險	EUR	15.61	15.51*	16.70	19.39
A 類配息 (M) 股份	USD	19.37	19.07*	19.96	22.83
A 類配息 (M) 股份歐元避險	EUR	15.48	15.38*	16.55	19.22
A 類配息 (M) 股份英鎊避險	GBP	8.66	8.55*	9.07	10.41
A 類配息 (M) 股份港幣避險	HKD	89.02	88.02*	93.31	107.33
A 類非配息股份	USD	28.72	27.90*	28.65	32.63
A 類非配息股份歐元避險	EUR	22.80	22.37*	23.61	27.29
C 類配息 (D) 股份	USD	17.61	17.33*	18.15	20.93
C 類配息 (D) 股份歐元避險	EUR	-	14.29*	15.38	18.00
C 類配息 (M) 股份	USD	18.76	18.47*	19.34	22.09
C 類非配息股份	USD	20.87	20.40*	21.21	24.46
C 類非配息股份歐元避險	EUR	16.60	16.39*	17.51	20.50
D 類配息 (M) 股份	USD	19.39	19.08*	19.98	22.86
D 類配息 (M) 股份歐元避險	EUR	15.40	15.40*	16.60	19.28
D 類非配息股份	USD	30.14	29.23*	29.90	33.94
D 類非配息股份歐元避險	EUR	24.22	23.72*	24.95	28.74
E 類非配息股份	USD	25.45	24.78*	25.57	29.27
E 類非配息股份歐元避險	EUR	20.12	19.79*	20.99	24.39
I 類配息 (A) 股份歐元避險	EUR	8.56	8.37*	9.02	10.48
I 類非配息股份	USD	10.69	10.36*	10.58	11.99
I 類非配息股份歐元避險	EUR	8.51	8.32*	8.74	10.05
X 類非配息股份歐元避險	EUR	10.07	9.83*	10.28	11.77
X 類非配息股份挪威克朗避險	NOK	100.54	98.03*	101.75	114.79
X 類非配息股份瑞典幣避險	SEK	93.27	91.20*	95.22	108.50
X 類非配息英國申報基金股份	USD	10.86	10.50*	9.21	8.75

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

\* 包含稀釋調整，詳情請參閱附註 2(g)。



# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund)</b>					
淨資產總額	<b>USD</b>	<b>1,710,693,688</b>	<b>1,663,910,586</b>	<b>1,694,518,231</b>	<b>2,572,901,253</b>
資產淨值每：					
A 類配息 (D) 英國申報基金股份	USD	7.31	7.06	6.06	6.10
A 類配息 (D) 英國申報基金股份歐元避險	EUR	4.35	4.25	4.36	5.30
A 類配息 (M) 股份	USD	7.34	7.09	7.06	8.45
A 類配息 (M) 股份歐元避險	EUR	4.30	4.20	4.30	5.24
A 類配息 (Q) 股份	USD	11.40	11.01	10.95	13.08
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	5.66	5.49	5.54	6.80
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	77.60	75.10	75.53	91.97
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	87.17	84.62	88.07	107.73
A 類配息 (S) (M) (G) 股份	USD	5.88	5.71	5.76	7.03
A 類配息 (S) (M) (G) 股份港幣避險	HKD	43.18	42.15	43.13	52.97
A 類配息 (S) (M) (G) 股份日圓避險	JPY	993	-	-	-
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	7.99	7.83	8.02	9.83
A 類配息 (T) 股份	USD	10.02	-	-	-
A 類非配息股份	USD	28.95	27.22	25.79	29.69
A 類非配息股份歐元避險	EUR	17.19	16.32	15.92	18.65
A 類非配息股份英鎊避險	GBP	19.54	18.42	17.70	20.53
A 類非配息股份波蘭幣避險	PLN	16.24	15.27	14.13	15.98
A 類非配息股份瑞典幣避險	SEK	13.70	13.01	12.66	14.82
AI 類配息 (Q) 股份歐元避險	EUR	8.63	8.41	8.61	10.48
AI 類非配息股份歐元避險	EUR	10.33	9.81	9.57	11.21
C 類配息 (D) 股份	USD	7.49	7.23	7.21	8.61
C 類配息 (D) 股份歐元避險	EUR	-	-	-	5.42
C 類非配息股份	USD	23.60	22.33	21.42	24.97
C 類非配息股份歐元避險	EUR	12.87	12.30	12.15	14.41
D 類配息 (M) 股份	USD	7.38	7.13	7.10	8.49
D 類配息 (M) 股份歐元避險	EUR	4.33	4.22	4.33	5.27
D 類配息 (Q) 股份英鎊避險	GBP	7.92	7.67	7.74	9.32
D 類非配息股份	USD	31.82	29.82	28.05	32.07
D 類非配息英國申報基金股份歐元避險	EUR	18.83	17.81	17.25	20.07
D 類非配息英國申報基金股份英鎊避險	GBP	21.25	19.98	19.06	21.95
E 類配息 (Q) 股份歐元避險	EUR	8.62	8.40	8.60	10.46
E 類非配息股份	USD	25.58	24.12	22.96	26.57
E 類非配息股份歐元避險	EUR	15.19	14.46	14.17	16.69
I 類配息 (M) 股份	USD	9.55	9.23	9.19	10.99
I 類非配息股份	USD	32.27	30.22	28.38	32.39
I 類非配息股份加拿大幣避險	CAD	14.02	13.17	12.46	14.28
I 類非配息股份歐元避險	EUR	10.97	10.37	10.03	11.65
I 類非配息英國申報基金股份瑞士法郎避險	CHF	9.25	8.84	8.66	10.06
X 類配息 (A) 股份歐元避險	EUR	7.63	7.19	7.37	9.02
X 類非配息股份	USD	12.97	12.12	11.32	12.85
X 類非配息股份歐元避險	EUR	22.09	20.82	20.03	23.14
<b>貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)</b>					
淨資產總額	<b>USD</b>	<b>221,051,148</b>	<b>270,286,414</b>	<b>364,440,108</b>	<b>373,611,254</b>
資產淨值每：					
A 類配息 (M) 股份	USD	15.57	15.33	15.77	16.40
A 類非配息股份	USD	16.05	15.80	16.25	16.90
A 類非配息股份歐元避險	EUR	13.25	13.16	13.93	14.69
C 類配息 (M) 股份	USD	13.23	13.10	13.64	14.36
C 類非配息股份	USD	13.22	13.09	13.63	14.36
D 類配息 (M) 股份	USD	15.73	15.49	15.93	16.52
D 類非配息股份	USD	16.91	16.61	17.02	17.63
D 類非配息股份歐元避險	EUR	13.95	13.84	14.60	15.33
E 類非配息股份歐元避險	EUR	12.32	12.27	13.05	13.83
I 類非配息股份	USD	10.07	9.89	10.11	10.47
X 類非配息股份歐元避險	EUR	15.35	15.18	15.92	16.63

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)</b>					
淨資產總額	USD	1,414,307,517	1,385,067,852	1,063,272,581	1,092,916,141
資產淨值每：					
A 類配息 (A) 股份	USD	23.00	21.15	19.24	23.75*
A 類配息 (A) 英國申報基金股份	USD	34.70	31.91	25.00	26.00*
A 類非配息股份	USD	93.96	86.40	78.59	97.03*
A 類非配息股份新加坡幣避險	SGD	21.38	19.85	18.38	22.90*
AI 類非配息股份	USD	18.07	16.62	15.12	18.67*
C 類非配息股份	USD	69.07	63.91	58.86	73.60*
D 類配息 (A) 英國申報基金股份	USD	36.09	33.07	25.72	26.55*
D 類非配息股份	USD	102.83	94.21	85.05	104.23*
E 類非配息股份	USD	83.14	76.64	70.06	86.94*
I 類非配息股份	USD	11.83	10.83	9.74	11.91*
X 類非配息股份	USD	16.71	15.24	13.62	16.52*
<b>貝萊德印度基金 (India Fund)</b>					
淨資產總額	USD	527,233,552	469,753,593	451,125,592	433,709,278
資產淨值每：					
A 類配息 (A) 英國申報基金股份	USD	54.42	48.73	40.39	37.31
A 類非配息股份	USD	54.12	48.47	46.64	51.14
C 類非配息股份	USD	42.45	38.25	37.27	41.38
D 類配息 (A) 英國申報基金股份	USD	59.19	52.81	43.45	39.83
D 類非配息股份	USD	61.50	54.88	52.41	57.05
E 類非配息股份	USD	49.50	44.45	42.98	47.37
I 類非配息股份	USD	10.49	9.34	8.90	-
X 類非配息股份	USD	20.43	18.14	17.15	18.48
<b>貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)</b>					
淨資產總額	JPY	62,978,190,703	35,030,142,165	29,089,575,077	20,433,042,222
資產淨值每：					
A 類配息 (A) 英國申報基金股份	JPY	2,782	2,347	12	13
A 類配息 (T) 股份港幣避險	HKD	110.96	-	-	-
A 類配息 (T) 股份美金避險	USD	11.11	-	-	-
A 類非配息股份	JPY	2,832	2,388	1,923	2,016
A 類非配息股份歐元避險	EUR	17.20	14.26	11.30	12.09
A 類非配息股份美金避險	USD	30.65	25.17	19.40	20.30
C 類非配息股份	JPY	2,236	1,897	1,546	1,642
D 類配息 (A) 英國申報基金股份	JPY	2,849	2,394	12	13
D 類非配息股份	JPY	3,209	2,696	2,154	2,241
D 類非配息股份歐元避險	EUR	18.75	15.48	12.18	12.93
E 類非配息股份	JPY	2,587	2,187	1,770	1,864
E 類非配息股份歐元避險	EUR	15.83	13.16	10.48	11.26
I 類非配息股份	JPY	2,624	2,202	1,755	1,821
X 類非配息股份	JPY	3,619	3,025	2,393	2,465
X 類非配息股份歐元避險	EUR	22.19	18.23	14.21	14.93
<b>貝萊德日本特別時機基金 (Japan Small &amp; MidCap Opportunities Fund)</b>					
淨資產總額	JPY	24,687,648,169	21,455,088,138	20,235,105,162	24,894,954,371
資產淨值每：					
A 類配息 (A) 英國申報基金股份	JPY	10,584	9,306	52	60
A 類配息 (T) 股份港幣避險	HKD	107.12	-	-	-
A 類配息 (T) 股份美金避險	USD	10.73	-	-	-
A 類非配息股份	JPY	10,630	9,347	8,391	9,138
A 類非配息股份歐元避險	EUR	67.56	58.36	51.50	57.02
A 類非配息股份美金避險	USD	22.60	19.34	16.62	18.00
C 類非配息股份	JPY	7,765	6,871	6,246	6,887
D 類配息 (A) 英國申報基金股份	JPY	10,940	9,584	54	62
D 類非配息股份	JPY	12,008	10,519	9,373	10,131
D 類非配息股份歐元避險	EUR	73.59	63.33	55.47	60.95
E 類非配息股份	JPY	9,377	8,266	7,458	8,163
I 類非配息股份	JPY	2,431	2,126	1,890	2,037
I 類非配息股份歐元避險	EUR	13.19	11.33	9.90	10.85
X 類非配息股份	JPY	13,226	11,529	10,170	10,882

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據評價時間的相關即期匯率換算。  
\* 包含稀釋調整。詳情請參閱附註 2(g)。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[24] 貝萊德全球基金 (BGF)

# 三年期資產淨值摘要

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貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德拉丁美洲基金 (Latin American Fund)</b>					
淨資產總額	<b>USD</b>	<b>752,621,359</b>	<b>936,624,325</b>	<b>835,233,169</b>	<b>882,654,961</b>
資產淨值每：					
A 類配息 (A) 股份	USD	61.07	59.38	49.60	59.01
A 類配息 (A) 英國申報基金股份	USD	60.12	58.45	42.06	42.15
A 類非配息股份	USD	73.11	71.09	57.12	63.53
A 類非配息股份澳幣避險	AUD	9.91	9.78	8.05	9.14
A 類非配息股份瑞士法郎避險	CHF	5.86	5.86	4.89	5.59
A 類非配息股份港幣避險	HKD	9.52	9.31	7.57	8.46
A 類非配息股份波蘭幣避險	PLN	9.03	8.86	6.99	7.80
A 類非配息股份新加坡幣避險	SGD	6.57	6.47	5.25	5.90
C 類非配息股份	USD	52.77	51.63	42.01	47.31
D 類配息 (A) 股份	USD	61.18	59.26	49.46	58.87
D 類配息 (A) 英國申報基金股份	USD	60.19	58.31	41.93	42.02
D 類非配息股份	USD	83.24	80.63	64.31	70.99
D 類非配息股份瑞士法郎避險	CHF	6.37	6.35	5.26	5.96
D 類非配息股份歐元避險	EUR	51.97	51.14	42.06	47.56
D 類非配息股份波蘭幣避險	PLN	9.84	9.62	7.53	8.35
D 類非配息股份新加坡幣避險	SGD	7.16	7.03	5.66	6.30
D 類非配息英國申報基金股份英鎊避險	GBP	45.22	44.23	35.82	40.19
E 類非配息股份	USD	65.63	63.97	51.67	57.75
I 類非配息股份	USD	12.75	12.33	9.80	10.79
J 類非配息股份	USD	104.34	100.44	79.11	86.22
X 類配息 (A) 英國申報基金股份	USD	59.81	57.56	41.34	41.46
X 類非配息股份	USD	97.44	93.80	73.87	80.51
<b>貝萊德營養科學基金 (Nutrition Fund)</b>					
淨資產總額	<b>USD</b>	<b>208,451,450</b>	<b>270,316,503</b>	<b>348,357,484</b>	<b>348,777,115</b>
資產淨值每：					
A 類配息 (A) 股份歐元避險	EUR	9.71	10.46*	11.52	15.16*
A 類配息 (A) 英國申報基金股份	USD	6.78	7.21*	6.61	7.16*
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	10.19	10.91*	11.87	15.46*
A 類非配息股份	USD	12.46	13.26*	14.11	18.15*
A 類非配息股份歐元避險	EUR	9.79	10.54*	11.63	15.29*
A 類非配息股份港幣	HKD	12.54	13.38*	14.24	18.18*
A 類非配息股份波蘭幣避險	PLN	9.94	10.61*	11.11	14.18*
A 類非配息股份新加坡幣避險	SGD	11.14	11.99*	12.97	16.80*
AI 類非配息股份	USD	10.68	11.37*	12.10	15.56*
C 類非配息股份	USD	10.46	11.20*	12.06	15.71*
D 類配息 (A) 股份歐元避險	EUR	10.22	10.97*	12.07	15.74*
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	10.73	11.44*	12.42	16.05*
D 類非配息股份	USD	13.88	14.72*	15.53	19.81*
D 類非配息股份歐元避險	EUR	10.85	11.63*	12.73	16.61*
D 類非配息股份新加坡幣避險	SGD	12.18	13.04*	14.00	17.98*
D 類非配息英國申報基金股份英鎊避險	GBP	7.45	7.94*	8.57	11.07*
E 類非配息股份	USD	11.62	12.40*	13.26	17.13*
I 類配息 (A) 英國申報基金股份	USD	6.90	7.30*	6.68	7.17*
I 類非配息股份	USD	14.16	14.99*	15.78	20.08*
I 類非配息股份日圓避險	JPY	889	972*	1,083	1,396*
X 類非配息股份	USD	10.26	10.83*	11.32	14.31*

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

\* 包含稀釋調整，詳情請參閱附註 2(g)。

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貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德永續能源基金 (基金之配息來源可能為本金) (Sustainable Energy Fund)</b>					
淨資產總額	<b>USD</b>	<b>6,023,107,575</b>	<b>6,939,857,910</b>	<b>6,450,497,616</b>	<b>7,380,570,724</b>
資產淨值每：					
A 類配息 (A) 股份	USD	16.13	16.35	14.62	18.27
A 類配息 (A) 英國申報基金股份	USD	16.18	16.39	12.62	13.29
A 類配息 (T) 股份	USD	11.13	11.74	–	–
A 類非配息股份	USD	16.32	16.53	14.78	18.47
A 類非配息股份澳幣避險	AUD	9.43	9.67	8.87	11.36
A 類非配息股份加拿大幣避險	CAD	9.74	9.92	8.99	11.37
A 類非配息股份離岸人民幣避險	CNH	98.31	100.90	92.92	114.80
A 類非配息股份歐元避險	EUR	14.43	14.83	13.74	17.65
A 類非配息股份英鎊避險	GBP	9.56	9.77	8.94	11.37
A 類非配息股份港幣避險	HKD	98.17	99.98	90.41	113.69
A 類非配息股份紐元避險	NZD	9.66	9.85	8.94	11.38
A 類非配息股份新加坡幣避險	SGD	16.58	17.00	15.46	19.52
AI 類非配息股份	USD	18.92	19.18	17.14	21.42
C 類非配息股份	USD	12.36	12.61	11.41	14.44
D 類配息 (A) 股份	USD	16.83	16.99	15.13	18.77
D 類配息 (A) 英國申報基金股份	USD	17.11	17.27	13.25	13.84
D 類非配息股份	USD	18.72	18.90	16.77	20.80
D 類非配息股份新加坡幣避險	SGD	8.62	8.80	7.95	–
E 類非配息股份	USD	14.57	14.80	13.30	16.70
E 類非配息股份歐元避險	EUR	9.09	9.36	8.72	11.26
I 類配息 (A) 英國申報基金股份	USD	9.42	9.50	7.29	7.62
I 類配息 (Q) 股份	USD	11.17	11.27	10.03	–
I 類非配息股份	USD	18.78	18.93	16.76	20.73
I 類非配息英國申報基金股份	USD	18.78	18.93	14.44	15.04
S 類配息 (A) 股份	USD	10.34	10.43	–	–
S 類非配息股份	USD	18.17	18.33	16.22	20.09
X 類配息 (T) 股份	USD	10.35	10.81	10.19	–
X 類非配息股份	USD	22.74	22.82	20.01	24.54
X 類非配息股份歐元避險	EUR	16.54	16.85	15.31	19.30
<b>貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable Global Dynamic Equity Fund)<sup>(4)</sup></b>					
淨資產總額	<b>USD</b>	<b>441,860,206</b>	<b>408,930,589</b>	<b>453,941,160</b>	<b>512,958,953</b>
資產淨值每：					
A 類配息 (A) 股份	USD	31.93	28.90	26.33	31.94
A 類非配息股份	USD	32.02	28.98	26.41	32.03
A 類非配息股份離岸人民幣避險	CNH	198.07	181.27	170.30	204.17
A 類非配息股份歐元避險	EUR	18.56	16.98	16.03	19.95
C 類非配息股份	USD	25.59	23.31	21.50	26.42
C 類非配息股份歐元避險	EUR	15.14	13.94	13.32	16.79
D 類配息 (A) 股份	USD	29.37	26.48	24.12	29.17
D 類非配息股份	USD	36.04	32.50	29.39	35.39
D 類非配息股份歐元避險	EUR	20.21	18.42	17.26	21.33
E 類非配息股份	USD	29.26	26.55	24.31	29.64
E 類非配息股份歐元避險	EUR	17.30	15.87	15.06	18.84
I 類非配息股份	USD	12.78	11.51	10.38	12.47
X 類非配息股份	USD	43.12	38.67	34.59	41.19

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據評價時間的相關即期匯率換算。  
<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

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	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund)</b>					
淨資產總額	<b>USD</b>	<b>999,225,767</b>	<b>925,326,117</b>	<b>1,128,318,997</b>	<b>1,365,246,053</b>
資產淨值每：					
A 類配息 (D) 股份	USD	52.58	51.60	53.53	61.89
A 類配息 (M) 股份	USD	52.45	51.46	53.40	61.73
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	87.46	86.01	92.36	108.18
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.61	8.55	9.05	10.60
A 類非配息股份	USD	77.85	75.25	76.31	86.91
A 類非配息股份歐元避險	EUR	170.98	166.93	174.06	201.30
A 類非配息英國申報基金股份英鎊避險	GBP	11.09	10.76	11.05	12.63
C 類配息 (D) 股份	USD	52.85	51.87	53.81	62.21
D 類配息 (M) 股份	USD	52.50	51.52	53.45	61.80
D 類非配息股份	USD	83.26	80.32	81.12	92.02
D 類非配息股份瑞士法郎避險	CHF	9.13	9.00	9.49	10.95
D 類非配息股份歐元避險	EUR	178.75	174.16	180.88	208.35
D 類非配息英國申報基金股份英鎊避險	GBP	11.32	10.96	11.21	12.76
E 類非配息股份	USD	70.54	68.35	69.66	79.74
I 類配息 (A) 股份歐元避險	EUR	8.60	8.38	8.94	10.51
I 類非配息股份	USD	10.87	10.48	10.57	11.97
X 類非配息股份	USD	91.48	87.99	88.33	99.59
X 類非配息股份瑞士法郎避險	CHF	13.21	12.97	13.59	15.57
X 類非配息股份丹麥克朗避險	DKK	111.39	108.37	111.26	125.88
X 類非配息股份歐元避險	EUR	193.09	187.56	193.62	221.67
X 類非配息股份英鎊避險	GBP	12.50	12.06	12.26	13.88
X 類非配息股份挪威克朗避險	NOK	13.34	12.94	13.25	14.96
X 類非配息股份紐元避險	NZD	11.96	11.53	11.65	13.12

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# 三年期資產淨值摘要

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貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金) (Systematic Global Equity High Income Fund)</b>					
淨資產總額	<b>USD</b>	<b>5,429,769,113</b>	<b>5,008,709,927</b>	<b>4,369,623,100</b>	<b>3,257,105,292</b>
資產淨值每：					
A 類配息 (A) (G) 股份	USD	9.93	9.03	8.92	—*
A 類配息 (A) (G) 股份瑞士法郎避險	CHF	9.15	8.49	8.80	—*
A 類配息 (Q) (G) 股份	USD	5.14	4.84	4.76	5.85*
A 類配息 (Q) (G) 股份歐元避險	EUR	3.38	3.22	3.28	4.11*
A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	CHF	8.59	8.26	8.50	10.67*
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	7.94	7.52	7.59	9.44*
A 類配息 (R) (M) (G) 股份加拿大幣避險	CAD	8.00	7.58	7.64	9.45*
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	83.83	79.40	81.75	100.90*
A 類配息 (R) (M) (G) 股份紐元避險	NZD	8.04	7.61	7.65	9.50*
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	99.28	93.58	93.44	114.74*
A 類配息 (S) (M) (G) 股份	USD	8.42	7.96	7.95	9.79*
A 類配息 (S) (M) (G) 股份瑞士法郎避險	CHF	10.43	—	—	—*
A 類配息 (S) (M) (G) 股份歐元避險	EUR	10.37	9.91	—	—*
A 類配息 (S) (M) (G) 股份港幣避險	HKD	79.35	75.42	76.31	94.53*
A 類配息 (S) (M) (G) 股份日圓避險	JPY	1,036	—	—	—*
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.60	8.21	8.33	—*
A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	GBP	7.42	7.05	7.20	8.96*
A 類非配息股份	USD	19.53	17.76	16.30	18.64*
A 類非配息股份歐元避險	EUR	10.98	10.08	9.58	11.18*
A 類非配息股份港幣避險	HKD	114.66	104.72	97.33	111.94*
A 類非配息股份新加坡幣避險	SGD	15.23	13.98	13.04	15.00*
A 類非配息英國申報基金股份瑞士法郎避險	CHF	10.41	9.67	9.29	10.84*
C 類配息 (Q) (G) 股份	USD	5.13	4.83	4.75	5.84*
C 類非配息股份	USD	15.72	14.38	13.37	15.48*
D 類配息 (A) (G) 股份	USD	10.11	9.15	8.96	—*
D 類配息 (A) (G) 股份瑞士法郎避險	CHF	9.31	8.61	8.83	—*
D 類配息 (Q) (G) 股份	USD	5.75	5.39	5.25	6.40*
D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	CHF	8.82	8.44	8.61	10.71*
D 類配息 (Q) (G) 英國申報基金股份歐元避險	EUR	9.03	8.55	8.62	10.73*
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	GBP	9.32	8.77	8.73	10.75*
D 類配息 (S) (M) (G) 股份	USD	10.84	10.20	10.00	—*
D 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.81	8.37	8.41	—*
D 類非配息股份歐元避險	EUR	12.15	11.11	10.46	12.10*
D 類非配息英國申報基金股份	USD	22.13	20.03	15.70	14.98*
D 類非配息英國申報基金股份瑞士法郎避險	CHF	10.69	9.88	9.41	10.88*
E 類配息 (Q) (G) 股份歐元避險	EUR	7.69	7.32	7.45	9.35*
E 類非配息股份	USD	17.53	15.98	14.75	16.95*
E 類非配息股份歐元避險	EUR	10.09	9.29	8.87	10.41*
I 類配息 (A) (G) 股份	USD	10.17	9.19	8.97	—*
I 類配息 (M) (G) 股份	USD	10.52	9.82	9.61	11.75*
I 類配息 (Q) (G) 股份	USD	10.86	10.16	9.87	12.00*
I 類配息 (Q) 英國申報基金股份瑞士法郎避險	CHF	8.66	8.27	8.42	10.45*
I 類配息 (Q) 英國申報基金股份歐元避險	EUR	8.86	8.37	8.42	10.46*
I 類非配息股份	USD	18.93	17.11	15.54	17.56*
SR 類非配息 (S) (M) (G) 股份	USD	10.02	9.43	9.28	—*
SR 類非配息股份	USD	11.55	10.45	9.51	—*
X 類非配息股份	USD	15.75	14.19	12.81	14.39*
<b>貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (Systematic Sustainable Global SmallCap Fund)</b>					
淨資產總額	<b>USD</b>	<b>261,579,414</b>	<b>255,284,764</b>	<b>222,047,023</b>	<b>281,072,765</b>
資產淨值每：					
A 類非配息股份	USD	145.33	136.86	122.91	148.10
A 類非配息股份澳幣避險	AUD	14.70	14.00	12.90	15.84
C 類非配息股份	USD	107.20	101.59	92.38	112.72
D 類非配息股份	USD	163.38	153.28	136.63	163.40
E 類非配息股份	USD	130.60	123.29	111.28	134.76
X 類非配息股份英鎊避險	GBP	10.60	9.96	8.99	10.81

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據評價時間的相關即期匯率換算。  
\* 包含稀釋調整，詳情請參閱附註 2(g)。

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德英國基金 (United Kingdom Fund)</b>					
淨資產總額	<b>GBP</b>	<b>202,483,359</b>	<b>212,801,706</b>	<b>269,647,969</b>	<b>452,131,595</b>
資產淨值每：					
A 類配息 (A) 英國申報基金股份	GBP	104.52	98.11	93.31*	118.97
A 類非配息股份	GBP	127.99	120.14	113.29*	143.29
C 類非配息股份	GBP	93.94	88.74	84.72*	108.51
D 類配息 (A) 英國申報基金股份	GBP	105.23	98.41	93.58*	119.41
D 類非配息股份	GBP	144.59	135.23	126.56*	158.87
D 類非配息英國申報基金股份	GBP	144.59	135.23	126.56*	158.87
E 類非配息股份	GBP	113.03	106.37	100.80*	128.14
I 類配息 (A) 英國申報基金股份	GBP	10.86	10.14	9.64*	12.31
I 類非配息股份	GBP	15.34	14.33	13.38*	16.75
X 類非配息股份	GBP	164.17	152.76	141.53*	175.90
<b>貝萊德美國價值型基金 (基金之配息來源可能為本金) (US Basic Value Fund)</b>					
淨資產總額	<b>USD</b>	<b>774,001,057</b>	<b>889,769,923</b>	<b>759,596,354</b>	<b>960,620,592</b>
資產淨值每：					
A 類配息 (A) 股份	USD	121.63	111.76	105.33	110.70
A 類配息 (A) 英國申報基金股份	USD	121.45	111.59	90.61	80.21
A 類配息 (T) 股份	USD	10.86	10.31	—	—
A 類非配息股份	USD	123.72	113.67	106.72	112.15
A 類非配息股份離岸人民幣避險	CNH	197.31	183.32	177.20	183.49
A 類非配息股份歐元避險	EUR	72.21	67.10	65.21	69.99
A 類非配息股份新加坡幣避險	SGD	22.55	20.93	19.98	21.11
C 類非配息股份	USD	86.07	79.58	75.65	80.50
C 類非配息股份歐元避險	EUR	59.77	55.88	55.00	59.78
D 類配息 (A) 股份	USD	123.19	112.77	106.25	111.72
D 類配息 (A) 英國申報基金股份	USD	122.95	112.54	91.35	80.90
D 類非配息股份	USD	141.23	129.28	120.47	125.65
D 類非配息股份歐元避險	EUR	78.60	72.76	70.21	74.78
E 類非配息股份	USD	110.83	102.08	96.32	101.73
E 類非配息股份歐元避險	EUR	60.32	56.19	54.89	59.21
I 類非配息股份	USD	140.72	128.65	119.57	124.39
X 類非配息股份	USD	167.58	152.62	140.80	145.38
<b>貝萊德美元優質債券基金 (US Dollar Bond Fund)</b>					
淨資產總額	<b>USD</b>	<b>518,143,964</b>	<b>553,666,735</b>	<b>572,662,883</b>	<b>771,881,953</b>
資產淨值每：					
A 類配息 (D) 股份	USD	14.87	14.83	15.59	18.08
A 類配息 (M) 股份	USD	14.88	14.84	15.60	18.09
A 類非配息股份	USD	32.11	31.46	32.13	36.76
A 類非配息股份新加坡幣避險	SGD	10.38	—	—	—
C 類配息 (D) 股份	USD	13.99	13.96	14.67	17.01
C 類非配息股份	USD	23.00	22.67	23.44	27.16
D 類配息 (M) 股份	USD	14.87	14.84	15.59	18.09
D 類非配息股份	USD	33.94	33.18	33.74	38.46
D 類非配息英國申報基金股份英鎊避險	GBP	10.04	9.85	10.17	11.63
E 類非配息股份	USD	28.65	28.13	28.87	33.21
I 類配息 (Q) 股份	USD	8.90	8.86	9.29	10.76
I 類非配息股份	USD	11.00	10.74	10.91	12.41
I 類非配息股份歐元避險	EUR	9.19	9.07	9.49	10.96
X 類配息 (Q) 股份	USD	8.83	8.80	9.23	10.69
X 類非配息股份	USD	10.73	10.46	10.57	11.97

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

\* 包含稀釋調整，詳情請參閱附註 2(g)。

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金)</b>					
<b>(US Dollar High Yield Bond Fund)</b>					
淨資產總額	<b>USD</b>	<b>1,895,426,625</b>	<b>1,885,887,744</b>	<b>2,357,372,193</b>	<b>3,591,197,714</b>
資產淨值每：					
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.52	9.01	9.09	10.71
A 類配息 (D) 股份	USD	5.37	5.21	5.18	6.03
A 類配息 (M) 股份	USD	5.41	5.25	5.22	6.09
A 類配息 (M) 股份澳幣避險	AUD	9.93	9.70	9.83	11.57
A 類配息 (M) 股份加拿大幣避險	CAD	9.07	8.82	8.84	10.34
A 類配息 (M) 股份歐元避險	EUR	7.82	7.66	7.84	9.31
A 類配息 (M) 股份英鎊避險	GBP	8.55	8.32	8.39	9.85
A 類配息 (M) 股份紐元避險	NZD	9.96	9.68	9.70	11.34
A 類配息 (M) 股份新加坡幣避險	SGD	8.73	8.55	8.62	10.07
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	7.78	7.60	7.67	9.17
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	78.56	76.54	77.05	90.97
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	87.89	85.64	88.78	105.70
A 類配息 (S) (M) (G) 股份	USD	4.31	4.21	4.25	5.05
A 類配息 (S) (M) (G) 股份港幣避險	HKD	31.53	30.92	31.53	37.69
A 類配息 (S) (M) (G) 股份日圓避險	JPY	990	-	-	-
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	7.72	7.60	7.75	9.25
A 類配息 (T) 股份	USD	9.99	-	-	-
A 類非配息股份	USD	39.06	36.87	34.83	39.04
A 類非配息股份澳幣避險	AUD	18.47	17.58	16.91	19.12
A 類非配息股份瑞士法郎避險	CHF	10.83	10.45	10.30	11.76
A 類非配息股份歐元避險	EUR	217.06	206.88	201.30	229.57
A 類非配息股份新加坡幣避險	SGD	16.23	15.47	14.80	16.64
C 類配息 (D) 股份	USD	5.38	5.21	5.19	6.04
C 類非配息股份	USD	28.74	27.29	26.11	29.63
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.50	8.97	9.04	10.66
D 類配息 (M) 股份	USD	9.28	9.00	8.95	10.43
D 類配息 (M) 股份新加坡幣避險	SGD	8.76	8.58	8.64	10.10
D 類非配息股份澳幣避險	AUD	19.94	18.90	18.05	20.28
D 類非配息股份瑞士法郎避險	CHF	11.54	11.09	10.85	12.31
D 類非配息股份歐元避險	EUR	236.73	224.84	217.23	246.02
D 類非配息股份新加坡幣避險	SGD	17.47	16.59	15.76	17.60
D 類非配息英國申報基金股份	USD	42.59	40.06	32.37	30.35
E 類非配息股份	USD	35.05	33.17	31.49	35.47
E 類非配息股份歐元避險	EUR	9.50	9.07	8.87	10.17
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.24	7.77	7.84	9.24
I 類配息 (M) 股份	USD	8.74	8.48	8.43	9.82
I 類非配息股份	USD	17.39	16.34	15.31	17.01
I 類非配息股份歐元避險	EUR	12.26	11.63	11.22	12.69
I 類非配息英國申報基金股份瑞士法郎避險	CHF	9.54	9.16	8.94	10.13
I 類非配息英國申報基金股份英鎊避險	GBP	10.86	10.24	9.72	10.88
SR 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.00	8.49	8.56	10.09
SR 類配息 (M) 英國申報基金股份	USD	9.00	8.73	7.46	7.33
SR 類非配息英國申報基金股份	USD	10.47	9.85	7.96	7.45
SR 類非配息英國申報基金股份歐元避險	EUR	9.87	9.37	9.05	10.24
X 類配息 (S) (M) (G) 股份	USD	9.88	9.57	9.49	11.12
X 類非配息股份	USD	48.60	45.56	42.43	46.89
<b>貝萊德美元儲備基金 (US Dollar Reserve Fund)</b>					
淨資產總額	<b>USD</b>	<b>526,373,624</b>	<b>514,580,176</b>	<b>505,636,900</b>	<b>513,108,285</b>
資產淨值每：					
A 類非配息股份	USD	169.46	165.25	158.74	158.24
A 類非配息股份英鎊避險	GBP	199.48	194.73	188.71	188.57
C 類非配息股份	USD	168.68	164.50	158.01	157.52
D 類非配息股份英鎊避險	GBP	201.80	196.81	190.33	190.06
E 類非配息股份	USD	160.14	156.36	150.57	150.48
E 類非配息股份英鎊避險	GBP	187.92	183.68	178.44	178.75
X 類非配息股份	USD	11.59	11.28	10.78	10.72

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



# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

	貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德美國靈活股票基金 (US Flexible Equity Fund)</b>					
淨資產總額	USD	2,168,976,611	1,881,747,751	1,544,907,233	1,498,854,088
資產淨值每：					
A 類配息 (A) 股份	USD	63.49	56.94	50.73	55.38
A 類配息 (A) 股份歐元避險	EUR	37.05	33.58	30.95	34.54
A 類配息 (A) 英國申報基金股份	USD	63.44	56.89	43.66	40.14
A 類非配息股份	USD	63.47	56.92	50.71	55.36
A 類非配息股份離岸人民幣避險	CNH	275.82	250.06	229.59	247.41
A 類非配息股份捷克克朗避險	CZK	110.64	98.85	—	—
A 類非配息股份歐元避險	EUR	36.94	33.48	30.86	34.44
A 類非配息股份日圓避險	JPY	1,608	1,484	1,399	1,545
A 類非配息股份新加坡幣避險	SGD	11.51	—	—	—
AI 類非配息股份	USD	19.79	17.75	15.82	17.27
C 類非配息股份	USD	48.32	43.60	39.33	43.48
C 類非配息股份歐元避險	EUR	26.61	24.27	22.65	25.60
D 類配息 (A) 股份	USD	67.82	60.59	53.57	58.04
D 類配息 (A) 英國申報基金股份	USD	67.76	60.53	46.11	42.08
D 類非配息股份	USD	72.68	64.94	57.42	62.22
D 類非配息股份歐元避險	EUR	42.27	38.17	34.92	38.67
E 類非配息股份	USD	57.25	51.47	46.09	50.56
E 類非配息股份歐元避險	EUR	32.13	29.20	27.05	30.33
I 類非配息股份	USD	43.77	39.06	34.45	37.23
I 類非配息股份歐元避險	EUR	16.92	15.26	13.92	15.38
X 類非配息股份	USD	85.84	76.31	66.80	71.65
X 類非配息股份歐元避險	EUR	17.81	16.01	14.50	15.90
X 類非配息股份英鎊避險	GBP	11.17	9.97	—	—
<b>貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)</b>					
淨資產總額	USD	92,734,635	87,175,682	101,674,992	139,597,939
資產淨值每：					
A 類配息 (D) 股份	USD	7.40	7.45	7.95	9.16
A 類配息 (M) 股份	USD	7.40	7.45	7.95	9.16
A 類非配息股份	USD	18.01	17.86	18.57	20.84
A 類非配息英國申報基金股份歐元避險	EUR	10.02	—	—	—
C 類配息 (D) 股份	USD	7.80	7.86	8.39	9.66
C 類非配息股份	USD	13.98	13.95	14.68	16.68
D 類配息 (M) 股份	USD	7.41	7.46	7.97	9.18
D 類非配息股份	USD	18.95	18.76	19.43	21.73
E 類非配息股份	USD	16.09	15.99	16.70	18.84
I 類配息 (M) 股份	USD	7.55	7.60	8.12	9.35
I 類配息 (Q) 英國申報基金股份英鎊避險	GBP	10.54	—	—	—
I 類非配息股份	USD	9.48	9.38	9.70	10.83
I 類非配息英國申報基金股份歐元避險	EUR	10.56	—	—	—
SR 類配息 (Q) 英國申報基金股份	USD	10.07	—	—	—
SR 類配息 (Q) 英國申報基金股份歐元避險	EUR	10.02	—	—	—
SR 類配息 (Q) 英國申報基金股份英鎊避險	GBP	10.05	—	—	—
SR 類非配息英國申報基金股份	USD	10.08	—	—	—
SR 類非配息英國申報基金股份歐元避險	EUR	10.03	—	—	—
X 類配息 (M) 股份	USD	7.54	7.59	8.11	9.34
ZI 類非配息股份	USD	10.60	10.47	—	—
ZI 類非配息股份歐元避險	EUR	10.24	10.22	—	—

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德美國增長型基金 (US Growth Fund)</b>					
淨資產總額	<b>USD</b>	<b>468,140,445</b>	<b>392,063,710</b>	<b>310,964,654</b>	<b>602,871,140</b>
資產淨值每：					
A 類配息 (A) 股份	USD	51.98	43.32	35.80	52.41*
A 類非配息股份	USD	41.53	34.62	28.60	41.87*
A 類非配息股份歐元避險	EUR	32.41	27.27	23.35	35.19*
A 類非配息英國申報基金股份	USD	41.53	34.62	24.64	30.38*
AI 類非配息股份	USD	20.03	16.70	13.80	20.19*
C 類非配息股份	USD	31.03	26.02	21.77	32.27*
D 類配息 (A) 股份	USD	52.83	43.86	35.97	52.27*
D 類非配息股份	USD	46.89	38.93	31.92	46.39*
D 類非配息英國申報基金股份	USD	46.89	38.93	27.50	33.66*
E 類非配息股份	USD	37.34	31.20	25.91	38.12*
I 類非配息股份	USD	29.56	24.51	20.05	29.06*
X 類非配息股份	USD	12.78	10.55	8.56	12.32*
<b>貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund)</b>					
淨資產總額	<b>USD</b>	<b>249,071,646</b>	<b>243,390,151</b>	<b>264,640,243</b>	<b>328,740,239</b>
資產淨值每：					
A 類非配息股份	USD	352.54	328.16	308.83	320.21*
A 類非配息股份澳幣避險	AUD	18.75	17.64	17.04	17.99*
C 類非配息股份	USD	257.89	241.55	230.18	241.66*
D 類非配息股份	USD	397.94	369.04	344.71	354.73*
E 類非配息股份	USD	311.30	290.50	274.76	286.31*
I 類非配息股份	USD	20.49	18.99	17.69	18.16*
<b>貝萊德世界能源基金 (基金之配息來源可能為本金) (World Energy Fund)</b>					
淨資產總額	<b>USD</b>	<b>2,309,062,782</b>	<b>2,990,084,071</b>	<b>3,014,573,608</b>	<b>2,108,830,946</b>
資產淨值每：					
A 類配息 (A) 股份	USD	21.68	21.89	19.86	13.01
A 類配息 (A) 英國申報基金股份	USD	21.61	21.82	17.05	9.41
A 類配息 (T) 股份	USD	9.99	10.48	-	-
A 類非配息股份	USD	24.13	24.37	21.79	14.09
A 類非配息股份澳幣避險	AUD	8.70	8.86	8.13	5.36
A 類非配息股份瑞士法郎避險	CHF	6.31	6.49	6.05	3.97
A 類非配息股份歐元避險	EUR	5.97	6.08	5.64	3.70
A 類非配息股份港幣避險	HKD	11.02	11.19	10.11	6.57
A 類非配息股份新加坡幣避險	SGD	6.49	6.62	5.99	3.89
AI 類非配息股份	USD	15.77	15.94	14.25	9.21
C 類非配息股份	USD	18.13	18.42	16.68	10.92
C 類非配息股份歐元避險	EUR	4.87	4.99	4.69	3.12
D 類配息 (A) 股份	USD	21.79	21.93	19.89	13.02
D 類配息 (A) 英國申報基金股份	USD	21.87	22.01	17.19	9.48
D 類非配息股份	USD	27.63	27.80	24.66	15.83
D 類非配息股份瑞士法郎避險	CHF	6.86	7.04	6.51	4.24
D 類非配息股份歐元避險	EUR	6.72	6.82	6.28	4.09
E 類非配息股份	USD	21.53	21.79	19.58	12.73
E 類非配息股份歐元避險	EUR	5.50	5.62	5.23	3.45
I 類配息 (Q) 英國申報基金股份	USD	10.78	10.93	-	-
I 類非配息股份	USD	27.80	27.93	24.72	15.83
I 類非配息股份歐元避險	EUR	6.93	7.02	6.45	4.19
S 類非配息股份	USD	15.01	15.09	13.36	8.56
S 類非配息股份歐元避險	EUR	13.87	14.07	12.92	8.40
X 類配息 (T) 股份	USD	9.91	10.29	9.69	-
X 類非配息股份	USD	35.08	35.08	30.74	19.48

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

\* 包含稀釋調整，詳情請參閱附註 2(g)。

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
<b>貝萊德世界金融基金 (基金之配息來源可能為本金) (World Financials Fund)</b>				
淨資產總額	<b>USD 1,616,036,853</b>	<b>1,791,609,535</b>	<b>1,419,083,947</b>	<b>1,633,640,408</b>
資產淨值每：				
A 類配息 (A) 股份	USD 12.73	11.14	9.17	12.57
A 類配息 (T) 股份	USD 12.95	11.81	-	-
A 類非配息股份港幣避險	HKD 142.39	125.23	102.85	140.98
A 類非配息股份新加坡幣避險	SGD 15.28	13.53	11.17	15.38
A 類非配息英國申報基金股份	USD 42.78	37.45	26.20	30.04
AI 類非配息股份	USD 17.30	15.15	12.31	16.75
C 類非配息股份	USD 32.56	28.68	23.58	32.51
D 類非配息英國申報基金股份	USD 48.43	42.23	29.32	33.37
E 類非配息股份	USD 38.42	33.72	27.51	37.65
I 類非配息股份	USD 16.98	14.79	11.90	16.03
S 類非配息股份	USD 12.17	10.60	-	-
S 類非配息股份歐元避險	EUR 11.95	10.54	-	-
X 類配息 (T) 股份	USD 12.55	11.34	9.71	-
X 類非配息股份	USD 24.92	21.62	17.25	23.08
<b>貝萊德世界黃金基金 (基金之配息來源可能為本金) (World Gold Fund)</b>				
淨資產總額	<b>USD 3,338,459,682</b>	<b>3,981,256,710</b>	<b>3,351,047,354</b>	<b>5,287,967,838</b>
資產淨值每：				
A 類配息 (A) 股份	USD 29.08	33.13	26.65	38.37
A 類配息 (A) 英國申報基金股份	USD 29.09	33.13	22.96	27.84
A 類配息 (T) 股份	USD 10.19	12.16	-	-
A 類配息 (T) 股份離岸人民幣避險	CNH 83.62	-	-	-
A 類非配息股份	USD 29.09	33.15	26.65	38.37
A 類非配息股份澳幣避險	AUD 7.89	9.12	7.61	11.34
A 類非配息股份瑞士法郎避險	CHF 3.91	4.58	3.87	5.73
A 類非配息股份離岸人民幣避險	CNH 85.47	-	-	-
A 類非配息股份歐元避險	EUR 3.87	4.48	3.76	5.56
A 類非配息股份港幣避險	HKD 5.49	6.29	5.12	7.41
A 類非配息股份波蘭幣避險	PLN 81.92	94.42	75.31	107.72
A 類非配息股份新加坡幣避險	SGD 4.72	5.45	4.47	6.51
A 類非配息英國申報基金股份	USD 29.09	33.14	22.96	27.84
AI 類非配息股份	USD 11.98	13.64	10.97	15.80
AI 類非配息股份歐元避險	EUR 10.12	11.72	9.84	14.57
C 類非配息股份	USD 21.32	24.44	19.90	29.02
C 類非配息股份歐元避險	EUR 3.15	3.67	3.12	4.67
D 類配息 (A) 股份	USD 30.90	35.08	28.19	40.61
D 類非配息股份	USD 33.31	37.80	30.17	43.12
D 類非配息股份瑞士法郎避險	CHF 4.29	5.01	4.20	6.18
D 類非配息股份歐元避險	EUR 4.37	5.04	4.21	6.18
D 類非配息股份新加坡幣避險	SGD 5.14	5.91	4.82	6.96
D 類非配息英國申報基金股份英鎊避險	GBP 16.79	19.25	15.87	23.14
E 類非配息股份	USD 25.69	29.34	23.71	34.31
E 類非配息股份歐元避險	EUR 3.56	4.13	3.49	5.19
I 類非配息股份	USD 33.54	38.02	30.27	43.15
I 類非配息股份歐元避險	EUR 4.48	5.16	4.29	6.29
S 類非配息股份	USD 10.43	11.82	9.41	13.41
X 類配息 (T) 股份	USD 7.63	8.87	7.38	-
X 類非配息股份	USD 41.70	47.03	37.07	52.32

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

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德世界健康科學基金（基金之配息來源可能為本金）（World Healthscience Fund）</b>					
淨資產總額	<b>USD</b>	<b>13,867,621,903</b>	<b>13,611,805,574</b>	<b>13,872,428,365</b>	<b>14,078,116,205</b>
資產淨值每：					
A 類配息 (A) 股份	USD	13.00	12.22	11.18	12.52
A 類配息 (T) 股份	USD	10.41	10.11	-	-
A 類非配息股份	USD	68.88	64.74	59.27	66.33
A 類非配息股份澳幣避險	AUD	22.23	21.09	19.74	22.37
A 類非配息股份離岸人民幣避險	CNH	194.52	184.92	174.33	192.47
A 類非配息股份港幣避險	HKD	231.72	218.82	202.83	228.25
A 類非配息股份日圓避險	JPY	1,347	1,305	1,262	1,428
A 類非配息股份新加坡幣避險	SGD	22.83	21.67	20.15	22.64
A 類非配息英國申報基金股份歐元避險	EUR	14.81	14.06	13.30	15.16
AI 類非配息股份	USD	18.34	17.24	15.78	17.66
C 類非配息股份	USD	52.18	49.35	45.75	51.84
D 類配息 (A) 股份	USD	17.70	16.57	15.09	16.79
D 類配息 (Q) 英國申報基金股份	USD	18.05	16.90	13.26	12.42
D 類非配息股份	USD	77.91	72.96	66.30	73.63
D 類非配息股份歐元避險	EUR	12.87	12.18	11.43	12.93
E 類非配息股份	USD	61.51	57.96	53.33	59.97
E 類非配息股份歐元避險	EUR	10.85	10.33	9.82	11.25
I 類配息 (A) 英國申報基金股份	USD	12.12	11.33	8.89	8.33
I 類非配息股份	USD	16.11	15.07	13.66	15.14
I 類非配息股份歐元避險	EUR	12.99	12.27	11.50	12.98
S 類非配息股份	USD	10.92	10.21	-	-
S 類非配息股份歐元避險	EUR	10.76	10.17	-	-
X 類配息 (T) 股份	USD	10.64	10.20	9.76	-
X 類非配息股份	USD	88.55	82.52	74.25	81.66
<b>貝萊德世界礦業基金（基金之配息來源可能為本金）（World Mining Fund）</b>					
淨資產總額	<b>USD</b>	<b>4,513,082,932</b>	<b>5,409,681,596</b>	<b>5,369,730,517</b>	<b>7,065,270,881</b>
資產淨值每：					
A 類配息 (A) 股份	USD	50.03	54.64	49.53	58.15
A 類配息 (A) 英國申報基金股份	USD	48.66	53.15	41.51	41.05
A 類配息 (T) 股份	USD	9.10	10.35	-	-
A 類非配息股份	USD	55.80	60.94	54.43	61.88
A 類非配息股份澳幣避險	AUD	10.01	11.09	10.27	12.05
A 類非配息股份瑞士法郎避險	CHF	6.62	7.41	6.93	8.08
A 類非配息股份歐元避險	EUR	4.09	4.53	4.20	4.90
A 類非配息股份港幣避險	HKD	9.55	10.48	9.48	10.83
A 類非配息股份波蘭幣避險	PLN	8.08	8.89	7.88	9.01
A 類非配息股份新加坡幣避險	SGD	4.80	5.31	4.84	5.57
AI 類非配息股份	USD	16.61	18.14	16.21	18.42
AI 類非配息股份歐元避險	EUR	12.27	13.59	12.61	14.71
C 類非配息股份	USD	41.04	45.10	40.79	46.96
C 類非配息股份歐元避險	EUR	3.33	3.71	3.49	4.12
D 類配息 (A) 英國申報基金股份	USD	48.97	53.28	41.62	41.21
D 類非配息股份	USD	63.90	69.52	61.63	69.54
D 類非配息股份瑞士法郎避險	CHF	7.22	8.05	7.47	8.66
D 類非配息股份歐元避險	EUR	4.60	5.07	4.67	5.41
D 類非配息股份波蘭幣避險	PLN	8.80	9.64	8.48	9.63
D 類非配息股份新加坡幣避險	SGD	7.59	8.36	7.57	8.64
D 類非配息英國申報基金股份英鎊避險	GBP	31.76	34.82	31.75	36.78
E 類非配息股份	USD	49.40	54.09	48.55	55.47
E 類非配息股份歐元避險	EUR	3.77	4.18	3.90	4.57
I 類配息 (A) 英國申報基金股份	USD	11.82	12.85	-	-
I 類非配息股份	USD	64.18	69.74	61.66	69.40
I 類非配息股份歐元避險	EUR	4.79	5.27	4.84	5.60
I 類非配息英國申報基金股份	USD	64.17	69.75	-	-
S 類非配息股份	USD	14.43	15.69	13.88	15.63
S 類非配息股份歐元避險	EUR	12.88	14.19	13.04	15.08
X 類配息 (T) 股份	USD	8.17	9.13	8.46	-
X 類非配息股份	USD	80.96	87.54	76.64	85.39
X 類非配息股份歐元避險	EUR	5.41	5.93	5.39	6.16

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

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[34] 貝萊德全球基金 (BGF)

# 三年期資產淨值摘要

截至 2024 年 2 月 29 日 續

貨幣	2024 年 2 月 29 日	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日	
<b>貝萊德世界地產證券基金（基金之配息來源可能為本金） (World Real Estate Securities Fund)</b>					
淨資產總額	<b>USD</b>	<b>134,762,501</b>	<b>197,893,768</b>	<b>146,252,232</b>	<b>193,710,557</b>
資產淨值每：					
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	92.06	90.08	102.70	133.42
A 類配息 (S) (M) (G) 股份	USD	9.23	9.05	10.04	12.96
A 類配息 (S) (M) (G) 股份港幣避險	HKD	95.82	94.20	105.19	136.27
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	9.39	9.31	10.48	13.60
A 類配息 (T) 股份	USD	10.15	10.14	–	–
A 類非配息股份	USD	14.72	14.17	15.16	19.05
D 類配息 (S) (M) (G) 股份	USD	9.55	9.31	–	–
D 類非配息股份	USD	12.38	11.87	12.60	15.72
D 類非配息股份瑞士法郎避險	CHF	9.62	9.46	10.55	13.47
E 類非配息股份	USD	11.70	11.28	12.14	15.32
X 類配息 (Q) 股份	USD	7.01	6.79	–	–
X 類配息 (T) 股份	USD	8.49	8.33	9.25	–
X 類非配息股份	USD	13.72	13.09	13.76	16.99
X 類非配息股份澳幣避險	AUD	10.25	9.91	10.72	13.46
<b>貝萊德世界科技基金（基金之配息來源可能為本金） (World Technology Fund)</b>					
淨資產總額	<b>USD</b>	<b>11,511,032,082</b>	<b>9,798,788,652</b>	<b>8,792,222,507</b>	<b>13,553,638,267</b>
資產淨值每：					
A 類配息 (A) 股份	USD	11.40	9.30	8.02	12.34
A 類配息 (A) 英國申報基金股份	USD	11.40	9.29	6.91	8.95
A 類配息 (T) 股份	USD	14.49	12.29	–	–
A 類非配息股份	USD	80.39	65.53	56.51	86.92
A 類非配息股份澳幣避險	AUD	11.18	9.18	8.13	12.81
A 類非配息股份離岸人民幣避險	CNH	116.39	95.88	85.46	130.12
A 類非配息股份日圓避險	JPY	2,037	1,704	1,560	2,436
A 類非配息股份新加坡幣避險	SGD	21.17	17.41	15.28	23.79
A 類非配息英國申報基金股份歐元避險	EUR	20.89	17.20	15.36	24.36
AI 類非配息股份	USD	24.42	19.91	17.17	26.41
C 類非配息股份	USD	60.59	49.70	43.40	67.60
D 類非配息股份	USD	89.95	73.04	62.53	95.45
D 類非配息股份歐元避險	EUR	15.81	12.97	11.49	18.09
E 類非配息股份	USD	72.42	59.18	51.29	79.29
E 類非配息股份歐元避險	EUR	9.46	7.81	7.01	11.17
I 類配息 (A) 英國申報基金股份	USD	9.77	7.93	5.83	7.48
I 類配息 (Q) 英國申報基金股份英鎊避險	GBP	10.52	8.57	7.50	11.63
I 類非配息股份	USD	33.32	27.03	23.08	35.15
I 類非配息股份巴西雷亞爾避險	USD	14.21	11.38	8.67	12.31
I 類非配息股份歐元避險	EUR	22.44	18.39	16.26	25.53
I 類非配息英國申報基金股份	USD	33.32	27.03	19.88	25.50
X 類配息 (T) 股份	USD	13.02	10.95	9.95	–
X 類非配息股份	USD	31.78	25.68	21.76	32.90

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

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間

基金名稱附註	附註	貝萊德全球基金組合	貝萊德亞洲巨龍基金 (Asian Dragon Fund)	貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund)
		USD	USD	USD
期初淨資產		155,253,620,894	783,596,715	2,794,010,377
收益				
現金及現金等價物的利息	2(b)	99,148,210	826,251	2,999,892
債券利息，扣繳稅淨額	2(b)	1,161,459,485	-	69,399,014
交換交易利息	2(c)	301,168,960	-	662,943
股票連結商品收益	2(c)	76,224,899	-	-
貨幣市場存款利息	2(b)	27,294,905	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	52,994,001	-	1,524,000
股利、預估繳稅淨額	2(b)	569,255,469	4,239,342	-
證券借貸收益	2(b)	12,329,286	3,173	648,944
管理費退款	4	1,765,426	-	73,712
其他補償	11	570,163	-	20,728
<b>總收益</b>	<b>2(b)</b>	<b>2,302,210,804</b>	<b>5,068,766</b>	<b>75,329,233</b>
費用				
現金及現金等價物的利息	2(b)	661,497	-	-
交換交易利息	2(c)	356,010,003	-	704,838
年度服務費	6	122,503,737	749,408	1,625,756
貸款承諾費	16	476,373	2,521	9,234
存託機構與存託費	2(h),7	4,209,983	(87,869)	(481)
分銷費	5	57,863,433	297,541	120,838
稅項	8	29,512,113	147,788	516,883
管理費	4	792,134,632	3,667,604	10,475,500
<b>總費用</b>		<b>1,363,371,771</b>	<b>4,776,993</b>	<b>13,452,568</b>
淨收益 / (損失)		<b>938,839,033</b>	<b>291,773</b>	<b>61,876,665</b>
已實現淨增值 / (減值)：				
投資	2(a)	604,019,814	(58,775,959)	(94,890,706)
將予宣佈證券合約	2(c)	18,469,080	-	-
交易所買賣期貨合約	2(c)	131,130,039	18,770	(440,429)
期權 / 交換選擇權合約	2(c)	90,401,991	-	(4,083,216)
換匯交易	2(c)	(136,844,636)	(5,386)	2,603,988
遠期外匯合約	2(c)	(439,945,729)	(1,309,617)	(9,442,234)
其他交易的外幣	2(i)	38,153,558	(9,626)	731,977
<b>該期已實現淨增值 / (減值)</b>		<b>305,384,117</b>	<b>(60,081,818)</b>	<b>(105,520,620)</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	6,813,157,928	48,292,343	165,957,700
將予宣佈證券合約	2(c)	(14,990,385)	-	-
交易所買賣期貨合約	2(c)	13,154,378	-	1,192,714
期權 / 交換選擇權合約	2(c)	17,654,996	-	768,158
換匯交易	2(c)	79,575,957	18,771	(871,364)
遠期外匯合約	2(c)	211,104,829	868,086	4,050,190
其他交易的外幣	2(i)	(9,489,754)	(7,889)	103,122
<b>該期未實現增值 / (減值) 淨變化</b>		<b>7,110,167,949</b>	<b>49,171,311</b>	<b>171,200,520</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>8,354,391,099</b>	<b>(10,618,734)</b>	<b>127,556,565</b>
股本變化				
發行股份淨收益		21,973,756,462	87,077,640	132,224,144
股份回購淨支出		(33,823,389,010)	(127,126,988)	(763,347,078)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(11,849,632,548)</b>	<b>(40,049,348)</b>	<b>(631,122,934)</b>
已宣告股息	15	(620,273,059)	-	(41,457,425)
外匯調整	2(e)	17,291,974*	-	-
<b>期末淨資產</b>		<b>151,155,398,360</b>	<b>732,928,633</b>	<b>2,248,986,583</b>

\* 綜合數據以此期間之平均匯率計算。結果以 17,291,974 美元的外匯調整表示 2023 年 8 月 31 日至 2024 年 2 月 29 日之間的匯率變動。此金額係屬名義價值，對個別基金的淨資產沒有影響。

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德中國基金 (基金之配息來源可能為本金) (China Fund)	貝萊德歐洲 靈活股票基金 (Continental European Flexible Fund)	貝萊德新興歐洲 基金 (Emerging Europe Fund) <sup>(3)</sup>
		USD	EUR	EUR
期初淨資產		1,020,332,702	5,321,200,206	265,833,037
收益				
現金及現金等價物的利息	2(b)	844,595	-	736,448
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	4,018,257	15,647,954	2,090,560
證券借貸收益	2(b)	25,936	105,386	54,713
管理費退款	4	28,375	-	-
其他補償	11	-	10,381	1,279
<b>總收益</b>	<b>2(b)</b>	<b>4,917,163</b>	<b>15,763,721</b>	<b>2,883,000</b>
費用				
現金及現金等價物的利息	2(b)	-	422,335	-
交換交易利息	2(c)	-	280,108	-
年度服務費	6	1,083,439	4,757,269	(4)
貸款承諾費	16	3,395	15,826	847
存託機構與存託費	2(h),7	238,202	252,659	605,487
分銷費	5	119,519	1,305,269	-
稅項	8	213,314	1,015,754	73,121
管理費	4	6,004,138	25,972,720	-
<b>總費用</b>		<b>7,662,007</b>	<b>34,021,940</b>	<b>679,451</b>
淨收益 / (損失)		<b>(2,744,844)</b>	<b>(18,258,219)</b>	<b>2,203,549</b>
已實現淨增值 / (減值)：				
投資	2(a)	(143,056,621)	246,089,574	(57,162,200)
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	666,234	2,099,969	469,219
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	(725,674)	(4,315,082)	-
遠期外匯合約	2(c)	(2,981,544)	16,774,300	8,120
其他交易的外幣	2(i)	(8,119)	(247,735)	3,109,599
<b>該期已實現淨增值 / (減值)</b>		<b>(146,105,724)</b>	<b>260,401,026</b>	<b>(53,575,262)</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	94,086,296	404,085,518	115,713,800
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	405,622	156,422
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	666,234	2,060,312	-
遠期外匯合約	2(c)	1,955,530	(11,172,108)	(6,108)
其他交易的外幣	2(i)	(737)	7,468	(3,947,402)
<b>該期末實現增值 / (減值) 淨變化</b>		<b>96,707,323</b>	<b>395,386,812</b>	<b>111,916,712</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>(52,143,245)</b>	<b>637,529,619</b>	<b>60,544,999</b>
股本變化				
發行股份淨收益		105,905,628	775,128,896	-
股份回購淨支出		(157,617,367)	(896,977,243)	-
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(51,711,739)</b>	<b>(121,848,347)</b>	<b>-</b>
已宣告股息	15	(54,935)	-	-
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>916,422,783</b>	<b>5,836,881,478</b>	<b>326,378,036</b>

(3) 有關暫停基金之詳細資訊，請見附註 1。

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德新興市場 債券基金 (基金 主要係投資於非 投資等級之高風 險債券且配息來 源可能為本金) (Emerging Markets Bond Fund)	貝萊德新興市 場股票收益基金 (基金之配息來 源可能為本金) (Emerging Markets Equity Income Fund)	貝萊德新興市場 基金 (Emerging Markets Fund)
		USD	USD	USD
期初淨資產		982,878,532	205,275,846	2,503,464,070
收益				
現金及現金等價物的利息	2(b)	1,857,954	62,154	2,978,681
債券利息，扣繳稅淨額	2(b)	30,846,346	-	-
交換交易利息	2(c)	1,712,573	4,804	34,925
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	-	2,491,521	21,391,687
證券借貸收益	2(b)	128,233	16,754	92,134
管理費退款	4	-	-	-
其他補償	11	2,136	69	215
<b>總收益</b>	<b>2(b)</b>	<b>34,547,242</b>	<b>2,575,302</b>	<b>24,497,642</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	2,548,461	-	413,653
年度服務費	6	458,095	186,234	1,154,844
貸款承諾費	16	2,882	732	7,608
存託機構與存託費	2(h),7	(33,983)	85,863	929,009
分銷費	5	235,197	22,784	305,871
稅項	8	150,953	37,298	264,344
管理費	4	4,005,608	780,125	9,057,117
<b>總費用</b>		<b>7,367,213</b>	<b>1,113,036</b>	<b>12,132,446</b>
淨收益 / (損失)		<b>27,180,029</b>	<b>1,462,266</b>	<b>12,365,196</b>
已實現淨增值 / (減值)：				
投資	2(a)	(72,476,101)	(3,158,232)	(92,693,013)
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	1,447,123	(725,078)	(1,213,285)
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	380,914	2,379,547	(23,846,943)
遠期外匯合約	2(c)	(10,936,707)	(404,439)	(84,684)
其他交易的外幣	2(i)	111,907	217,370	858,654
<b>該期已實現淨增值 / (減值)</b>		<b>(81,472,864)</b>	<b>(1,690,832)</b>	<b>(116,979,271)</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	142,950,898	5,727,784	97,769,539
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	13,686	-	2,279,518
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	1,318,003	(763,275)	(889,905)
遠期外匯合約	2(c)	9,038,443	255,089	49,370
其他交易的外幣	2(i)	28,879	(431,167)	(2,978,752)
<b>該期未實現增值 / (減值) 淨變化</b>		<b>153,349,909</b>	<b>4,788,431</b>	<b>96,229,770</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>99,057,074</b>	<b>4,559,865</b>	<b>(8,384,305)</b>
股本變化				
發行股份淨收益		249,543,196	21,799,200	215,538,770
股份回購淨支出		(216,986,825)	(52,172,670)	(307,829,380)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>32,556,371</b>	<b>(30,373,470)</b>	<b>(92,290,610)</b>
已宣告股息	15	(3,663,605)	(611,686)	(1,042,009)
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>1,110,828,372</b>	<b>178,850,555</b>	<b>2,401,747,146</b>



# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德新興市場 當地債券基金 (基金有相當比 重投資於非 投資等級之高 風險債券) (Emerging Markets Local Currency Bond Fund)	貝萊德ESG社 會責任多 元資產基金 (基金之配息來 源可能為本金) (ESG Multi-Asset Fund)	貝萊德歐元優質 債券基金 (Euro Bond Fund)
		USD	EUR	EUR
期初淨資產		1,627,879,775	6,059,314,393	1,948,067,126
收益				
現金及現金等價物的利息	2(b)	903,833	5,365,075	426,650
債券利息，扣繳稅淨額	2(b)	56,700,373	18,557,493	24,943,908
交換交易利息	2(c)	1,069,340	-	1,701,232
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	17,216,206	-
股利、預估繳稅淨額	2(b)	-	16,344,741	-
證券借貸收益	2(b)	117,877	219,244	172,501
管理費退款	4	-	169,013	-
其他補償	11	353,065	5,587	25,414
<b>總收益</b>	<b>2(b)</b>	<b>59,144,488</b>	<b>57,877,359</b>	<b>27,269,705</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	1,232,506	-	1,690,210
年度服務費	6	562,382	4,768,215	830,966
貸款承諾費	16	5,027	19,619	8,728
存託機構與存託費	2(h),7	93,063	15,896	(89,629)
分銷費	5	72,383	8,951,943	295,056
稅項	8	187,206	1,216,830	292,035
管理費	4	4,454,446	30,339,025	4,555,409
<b>總費用</b>		<b>6,607,013</b>	<b>45,311,528</b>	<b>7,582,775</b>
淨收益 / (損失)		<b>52,537,475</b>	<b>12,565,831</b>	<b>19,686,930</b>
已實現淨增值 / (減值)：				
投資	2(a)	(10,610,497)	22,410,586	(28,261,159)
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	(1,556,444)	(39,043,999)	4,687,892
期權 / 交換選擇權合約	2(c)	(3,899,640)	(4,079,176)	91,676
換匯交易	2(c)	(2,768,926)	(4,768,561)	(344,842)
遠期外匯合約	2(c)	(5,287,205)	(45,890,613)	1,472,870
其他交易的外幣	2(i)	4,657,396	1,231,525	(376,258)
<b>該期已實現淨增值 / (減值)</b>		<b>(19,465,316)</b>	<b>(70,140,238)</b>	<b>(22,729,821)</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	22,855,915	224,804,268	61,240,526
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	(273,882)	(16,399,006)	(2,929,193)
期權 / 交換選擇權合約	2(c)	(1,146,833)	(5,452,097)	(43,883)
換匯交易	2(c)	3,872,119	15,996,443	(131,948)
遠期外匯合約	2(c)	(2,128,799)	24,366,642	(528,705)
其他交易的外幣	2(i)	(30,292)	(338,019)	28,393
<b>該期末實現增值 / (減值) 淨變化</b>		<b>23,148,228</b>	<b>242,978,231</b>	<b>57,635,190</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>56,220,387</b>	<b>185,403,824</b>	<b>54,592,299</b>
股本變化				
發行股份淨收益		182,920,856	333,109,957	490,468,706
股份回購淨支出		(246,592,212)	(1,371,064,316)	(376,061,104)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(63,671,356)</b>	<b>(1,037,954,359)</b>	<b>114,407,602</b>
已宣告股息	15	(2,888,435)	(1,570,010)	(81,392)
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>1,617,540,371</b>	<b>5,205,193,848</b>	<b>2,116,985,635</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德歐元市場	貝萊德歐洲基金	貝萊德歐洲特
		基金 (Euro-Markets Fund)	(European Fund)	別時機基金 (European Special Situations Fund)
		EUR	EUR	EUR
期初淨資產		1,279,240,008	1,337,429,488	1,238,974,055
收益				
現金及現金等價物的利息	2(b)	23,106	-	-
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	4,065,279	2,752,004	2,491,276
證券借貸收益	2(b)	32,758	29,890	25,644
管理費退款	4	-	-	-
其他補償	11	3,578	7,535	6,104
<b>總收益</b>	<b>2(b)</b>	<b>4,124,721</b>	<b>2,789,429</b>	<b>2,523,024</b>
費用				
現金及現金等價物的利息	2(b)	-	70,035	85,632
交換交易利息	2(c)	-	-	-
年度服務費	6	1,343,354	1,119,140	1,197,339
貸款承諾費	16	3,791	3,990	3,777
存託機構與存託費	2(h),7	10,073	71,094	48,597
分銷費	5	271,725	310,127	263,367
稅項	8	275,369	233,418	245,958
管理費	4	7,408,067	5,818,549	6,902,416
<b>總費用</b>		<b>9,312,379</b>	<b>7,626,353</b>	<b>8,747,086</b>
淨收益 / (損失)		<b>(5,187,658)</b>	<b>(4,836,924)</b>	<b>(6,224,062)</b>
已實現淨增值 / (減值)：				
投資	2(a)	30,565,046	24,408,131	11,921,655
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	303,500	343,979
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	1,079,584	1,223,573
遠期外匯合約	2(c)	1,361,817	2,550,170	3,837,003
其他交易的外幣	2(i)	47,069	53,977	106,388
<b>該期已實現淨增值 / (減值)</b>		<b>31,973,932</b>	<b>28,395,362</b>	<b>17,432,598</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	121,984,882	108,424,047	100,764,496
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	303,500	343,979
遠期外匯合約	2(c)	(1,250,520)	(1,753,248)	(2,927,330)
其他交易的外幣	2(i)	500	(9,275)	(8,559)
<b>該期未實現增值 / (減值) 淨變化</b>		<b>120,734,862</b>	<b>106,965,024</b>	<b>98,172,586</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>147,521,136</b>	<b>130,523,462</b>	<b>109,381,122</b>
股本變化				
發行股份淨收益		81,420,333	176,204,422	86,207,452
股份回購淨支出		(212,477,664)	(227,899,706)	(162,650,546)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(131,057,331)</b>	<b>(51,695,284)</b>	<b>(76,443,094)</b>
已宣告股息	15	-	-	-
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>1,295,703,813</b>	<b>1,416,257,666</b>	<b>1,271,912,083</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德歐洲價值	貝萊德新世代運	貝萊德環球資產
		型基金 (European Value Fund)	輸基金 (基金之配息來源可能為本金) (Future of Transport Fund)	配置基金 (基金之配息來源可能為本金) (Global Allocation Fund)
		EUR	USD	USD
期初淨資產		724,576,156	1,828,120,719	14,455,276,896
收益				
現金及現金等價物的利息	2(b)	14,329	1,734,724	20,894,234
債券利息，扣繳稅淨額	2(b)	-	-	118,923,378
交換交易利息	2(c)	-	-	24,782,061
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	4,895,947
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	182,580
股利、預估繳稅淨額	2(b)	4,863,006	6,767,709	52,233,849
證券借貸收益	2(b)	10,852	92,609	1,520,610
管理費退款	4	-	-	24,473
其他補償	11	2,159	1,392	9,809
<b>總收益</b>	<b>2(b)</b>	<b>4,890,346</b>	<b>8,596,434</b>	<b>223,466,941</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	-	-	23,667,652
年度服務費	6	632,909	1,576,800	12,391,347
貸款承諾費	16	2,419	5,423	44,055
存託機構與存託費	2(h),7	20,910	18,821	(183,739)
分銷費	5	299,709	1,600,302	6,560,213
稅項	8	131,471	313,689	3,141,304
管理費	4	3,589,388	9,373,293	87,692,585
<b>總費用</b>		<b>4,676,806</b>	<b>12,888,328</b>	<b>133,313,417</b>
淨收益 / (損失)		213,540	(4,291,894)	90,153,524
已實現淨增值 / (減值)：				
投資	2(a)	26,621,041	(74,522,487)	277,221,095
將予宣佈證券合約	2(c)	-	-	5,021,084
交易所買賣期貨合約	2(c)	-	-	30,129,646
期權 / 交換選擇權合約	2(c)	-	-	96,929,794
換匯交易	2(c)	-	-	(47,291,007)
遠期外匯合約	2(c)	1,106,343	(10,084,140)	(69,452,456)
其他交易的外幣	2(i)	49,358	31,237	(69,887)
<b>該期已實現淨增值 / (減值)</b>		<b>27,776,742</b>	<b>(84,575,390)</b>	<b>292,488,269</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	13,403,119	(46,611,162)	674,436,086
將予宣佈證券合約	2(c)	-	-	(3,529,380)
交易所買賣期貨合約	2(c)	-	-	18,632,394
期權 / 交換選擇權合約	2(c)	-	-	11,390,121
換匯交易	2(c)	-	-	4,427,216
遠期外匯合約	2(c)	(791,077)	5,731,353	25,011,548
其他交易的外幣	2(i)	(26,784)	(41,809)	(757,484)
<b>該期末實現增值 / (減值) 淨變化</b>		<b>12,585,258</b>	<b>(40,921,618)</b>	<b>729,610,501</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>40,575,540</b>	<b>(129,788,902)</b>	<b>1,112,252,294</b>
股本變化				
發行股份淨收益		123,110,151	78,329,315	971,415,373
股份回購淨支出		(190,902,583)	(409,893,480)	(1,645,202,369)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(67,792,432)</b>	<b>(331,564,165)</b>	<b>(673,786,996)</b>
已宣告股息	15	-	(54,322)	(162,155)
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>697,359,264</b>	<b>1,366,713,330</b>	<b>14,893,580,039</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德環球企業 債券基金 (基金 之配息來源可能 為本金) (Global Corporate Bond Fund)	貝萊德全球股 票收益基金 (基金之配息來 源可能為本金) (Global Equity Income Fund)	貝萊德環球政府 債券基金 (Global Government Bond Fund)
		USD	USD	USD
期初淨資產		878,806,860	919,175,375	1,019,444,419
收益				
現金及現金等價物的利息	2(b)	711,912	501,877	602,410
債券利息，扣繳稅淨額	2(b)	20,359,544	-	16,388,709
交換交易利息	2(c)	416,194	-	2,754,586
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	231,089	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	-	7,911,503	-
證券借貸收益	2(b)	41,575	17,187	65,335
管理費退款	4	-	-	-
其他補償	11	1,128	75	1,191
<b>總收益</b>	<b>2(b)</b>	<b>21,761,442</b>	<b>8,430,642</b>	<b>19,812,231</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	864,896	-	2,431,471
年度服務費	6	508,948	912,547	530,720
貸款承諾費	16	3,024	2,877	3,001
存託機構與存託費	2(h),7	(54,275)	(177,077)	38,421
分銷費	5	42,225	385,235	326,145
稅項	8	173,035	186,731	170,050
管理費	4	2,885,811	5,594,083	2,353,218
<b>總費用</b>		<b>4,423,664</b>	<b>6,904,396</b>	<b>5,853,026</b>
<b>淨收益 / (損失)</b>		<b>17,337,778</b>	<b>1,526,246</b>	<b>13,959,205</b>
已實現淨增值 / (減值)：				
投資	2(a)	(6,007,738)	4,474,147	(14,622,959)
將予宣佈證券合約	2(c)	-	-	198,306
交易所買賣期貨合約	2(c)	(2,244,459)	-	(1,594,876)
期權 / 交換選擇權合約	2(c)	(171,036)	-	297,643
換匯交易	2(c)	(823,713)	-	2,046,525
遠期外匯合約	2(c)	749,955	(2,438,073)	679,934
其他交易的外幣	2(i)	414,931	(56,648)	2,035,618
<b>該期已實現淨增值 / (減值)</b>		<b>(8,082,060)</b>	<b>1,979,426</b>	<b>(10,959,809)</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	24,220,703	63,032,468	24,551,758
將予宣佈證券合約	2(c)	-	-	306,439
交易所買賣期貨合約	2(c)	1,593,011	-	415,540
期權 / 交換選擇權合約	2(c)	57,387	-	79,954
換匯交易	2(c)	(467,363)	-	(245,416)
遠期外匯合約	2(c)	(790,266)	1,658,404	6,783,679
其他交易的外幣	2(i)	138,324	4,151	108,344
<b>該期未實現增值 / (減值) 淨變化</b>		<b>24,751,796</b>	<b>64,695,023</b>	<b>32,000,298</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>34,007,514</b>	<b>68,200,695</b>	<b>34,999,694</b>
股本變化				
發行股份淨收益		182,657,535	52,495,831	366,548,507
股份回購淨支出		(148,401,036)	(101,102,226)	(469,417,769)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>34,256,499</b>	<b>(48,606,395)</b>	<b>(102,869,262)</b>
已宣告股息	15	(5,087,795)	(2,928,877)	(155,140)
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>941,983,078</b>	<b>935,840,798</b>	<b>951,419,711</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund)	貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)	貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)
		USD	USD	USD
期初淨資產		1,663,910,586	270,286,414	1,385,067,852
收益				
現金及現金等價物的利息	2(b)	835,361	32,063	449,344
債券利息，扣繳稅淨額	2(b)	53,940,163	1,219,780	-
交換交易利息	2(c)	1,064,093	180,039	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	38,301	-
股利、預估繳稅淨額	2(b)	-	-	6,110,645
證券借貸收益	2(b)	240,851	7,197	6,173
管理費退款	4	16,036	-	-
其他補償	11	4,258	167	3
<b>總收益</b>	<b>2(b)</b>	<b>56,100,762</b>	<b>1,477,547</b>	<b>6,566,165</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	48,615	174,993	-
年度服務費	6	841,918	177,429	1,602,901
貸款承諾費	16	5,039	907	3,324
存託機構與存託費	2(h),7	(32,866)	(22,765)	39,575
分銷費	5	472,649	327,360	475,029
稅項	8	280,188	56,710	324,386
管理費	4	6,844,348	786,674	8,435,853
<b>總費用</b>		<b>8,459,891</b>	<b>1,501,308</b>	<b>10,881,068</b>
<b>淨收益 / (損失)</b>		<b>47,640,871</b>	<b>(23,761)</b>	<b>(4,314,903)</b>
已實現淨增值 / (減值)：				
投資	2(a)	(23,001,830)	(5,361,754)	25,493,109
將予宣佈證券合約	2(c)	-	99,703	-
交易所買賣期貨合約	2(c)	(37,932)	20,272	-
期權 / 交換選擇權合約	2(c)	(512,843)	129,584	-
換匯交易	2(c)	1,051,969	(699,680)	-
遠期外匯合約	2(c)	(382,824)	(1,328,581)	(424)
其他交易的外幣	2(i)	76,939	(57,731)	(232,897)
<b>該期已實現淨增值 / (減值)</b>		<b>(22,806,521)</b>	<b>(7,198,187)</b>	<b>25,259,788</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	73,818,694	7,685,299	94,941,070
將予宣佈證券合約	2(c)	-	(86,941)	-
交易所買賣期貨合約	2(c)	17,638	92,496	-
期權 / 交換選擇權合約	2(c)	132,749	225,955	-
換匯交易	2(c)	223,061	244,670	-
遠期外匯合約	2(c)	(1,420,911)	402,508	289
其他交易的外幣	2(i)	(5,400)	6,501	(254)
<b>該期未實現增值 / (減值) 淨變化</b>		<b>72,765,831</b>	<b>8,570,488</b>	<b>94,941,105</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>97,600,181</b>	<b>1,348,540</b>	<b>115,885,990</b>
股本變化				
發行股份淨收益		311,251,274	9,847,781	94,285,598
股份回購淨支出		(345,691,943)	(60,430,853)	(180,931,923)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(34,440,669)</b>	<b>(50,583,072)</b>	<b>(86,646,325)</b>
已宣告股息	15	(16,376,410)	(734)	-
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>1,710,693,688</b>	<b>221,051,148</b>	<b>1,414,307,517</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德印度基金	貝萊德日本靈活股票基金	貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)
		(India Fund)	(Japan Flexible Equity Fund)	
		USD	JPY	JPY
期初淨資產		469,753,593	35,030,142,165	21,455,088,138
收益				
現金及現金等價物的利息	2(b)	19,506	-	140,397
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	30,791	-	-
股利、預估繳稅淨額	2(b)	1,934,402	378,199,346	218,271,525
證券借貸收益	2(b)	-	8,079,334	9,102,376
管理費退款	4	-	-	-
其他補償	11	-	-	-
<b>總收益</b>	<b>2(b)</b>	<b>1,984,699</b>	<b>386,278,680</b>	<b>227,514,298</b>
費用				
現金及現金等價物的利息	2(b)	-	1,158,630	-
交換交易利息	2(c)	-	-	-
年度服務費	6	440,724	41,000,225	28,345,850
貸款承諾費	16	1,296	95,494	60,965
存託機構與存託費	2(h),7	361,351	4,182,954	(1,057,308)
分銷費	5	148,994	25,290,616	3,759,193
稅項	8	94,593	9,262,077	5,980,453
管理費	4	2,902,950	231,512,486	159,914,012
<b>總費用</b>		<b>3,949,908</b>	<b>312,502,482</b>	<b>197,003,165</b>
淨收益 / (損失)		<b>(1,965,209)</b>	<b>73,776,198</b>	<b>30,511,133</b>
已實現淨增值 / (減值)：				
投資	2(a)	12,313,955	3,053,396,567	1,763,095,825
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	-	436,417,033	106,978,207
其他交易的外幣	2(i)	(57,913)	12,644,924	3,715,939
<b>該期已實現淨增值 / (減值)</b>		<b>12,256,042</b>	<b>3,502,458,524</b>	<b>1,873,789,971</b>
未實現淨增值 / (減值) 淨變化：				
投資	2(a)	44,665,551	5,664,485,683	1,169,427,076
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	-	63,998,362	(13,686,636)
其他交易的外幣	2(i)	46,681	(1,196,635)	653,998
<b>該期未實現淨增值 / (減值) 淨變化</b>		<b>44,712,232</b>	<b>5,727,287,410</b>	<b>1,156,394,438</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>55,003,065</b>	<b>9,303,522,132</b>	<b>3,060,695,542</b>
股本變化				
發行股份淨收益		88,092,762	45,868,397,090	7,560,022,878
股份回購淨支出		(85,615,868)	(27,223,861,454)	(7,388,149,381)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>2,476,894</b>	<b>18,644,535,636</b>	<b>171,873,497</b>
已宣告股息	15	-	(9,230)	(9,008)
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>527,233,552</b>	<b>62,978,190,703</b>	<b>24,687,648,169</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德拉丁美洲基金 (Latin American Fund) USD	貝萊德營養科學基金 (Nutrition Fund) USD	貝萊德永續能源基金 (基金之配息來源可能為本金) (Sustainable Energy Fund) USD
期初淨資產		936,624,325	270,316,503	6,939,857,910
收益				
現金及現金等價物的利息	2(b)	296,251	302,170	2,579,267
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	17,600,693	1,138,998	27,432,923
證券借貸收益	2(b)	29,521	17,296	349,136
管理費退款	4	-	-	-
其他補償	11	-	134	12,890
<b>總收益</b>	<b>2(b)</b>	<b>17,926,465</b>	<b>1,458,598</b>	<b>30,374,216</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
年度服務費	6	993,962	220,328	6,544,444
貸款承諾費	16	2,469	856	21,657
存託機構與存託費	2(h),7	11,027	(15,842)	296,792
分銷費	5	78,469	244,749	4,323,439
稅項	8	191,525	42,704	1,365,936
管理費	4	6,715,622	1,303,374	43,923,451
<b>總費用</b>		<b>7,993,074</b>	<b>1,796,169</b>	<b>56,475,719</b>
<b>淨收益 / (損失)</b>		<b>9,933,391</b>	<b>(337,571)</b>	<b>(26,101,503)</b>
已實現淨增值 / (減值)：				
投資	2(a)	61,158,230	(19,992,592)	29,265,276
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(166,503)	(343,674)	(5,968,575)
其他交易的外幣	2(i)	(180,416)	(25,878)	197,033
<b>該期已實現淨增值 / (減值)</b>		<b>60,811,311</b>	<b>(20,362,144)</b>	<b>23,493,734</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	(47,364,199)	4,491,608	(133,412,364)
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	200,444	229,199	3,237,635
其他交易的外幣	2(i)	(71,619)	2,223	97,117
<b>該期未實現增值 / (減值) 淨變化</b>		<b>(47,235,374)</b>	<b>4,723,030</b>	<b>(130,077,612)</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>23,509,328</b>	<b>(15,976,685)</b>	<b>(132,685,381)</b>
股本變化				
發行股份淨收益		104,573,957	14,181,233	482,897,943
股份回購淨支出		(312,086,251)	(60,069,601)	(1,266,868,783)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(207,512,294)</b>	<b>(45,888,368)</b>	<b>(783,970,840)</b>
已宣告股息	15	-	-	(94,114)
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>752,621,359</b>	<b>208,451,450</b>	<b>6,023,107,575</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德環球動力 股票基金 (本基 金非屬環境、 社會及治理相 關主題基金) (Sustainable Global Dynamic Equity Fund) <sup>(4)</sup>	貝萊德世界債 券基金 (本基 金非屬環境、 社會及治理相 關主題基金) (Sustainable World Bond Fund)	貝萊德全球智 慧數據股票入 息基金 (基金 之配息來源可 能為本金) (Systematic Global Equity High Income Fund)
		USD	USD	USD
期初淨資產		408,930,589	925,326,117	5,008,709,927
收益				
現金及現金等價物的利息	2(b)	928,100	621,851	6,535,454
債券利息，扣繳稅淨額	2(b)	-	18,354,952	-
交換交易利息	2(c)	45,692	2,883,854	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	767,125	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	2,051,172	-	46,838,913
證券借貸收益	2(b)	24,603	73,237	444,196
管理費退款	4	-	-	-
其他補償	11	58	222	841
<b>總收益</b>	<b>2(b)</b>	<b>3,049,625</b>	<b>22,701,241</b>	<b>53,819,404</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	10,602	3,471,917	-
年度服務費	6	453,706	323,219	5,301,339
貸款承諾費	16	1,218	3,105	13,632
存託機構與存託費	2(h),7	(52,733)	12,493	246,017
分銷費	5	319,900	91,624	82,632
稅項	8	93,982	108,449	1,137,316
管理費	4	2,619,867	1,048,602	32,960,509
<b>總費用</b>		<b>3,446,542</b>	<b>5,059,409</b>	<b>39,741,445</b>
淨收益 / (損失)		<b>(396,917)</b>	<b>17,641,832</b>	<b>14,077,959</b>
已實現淨增值 / (減值)：				
投資	2(a)	17,889,835	(5,678,051)	16,627,290
將予宣佈證券合約	2(c)	-	236,648	-
交易所買賣期貨合約	2(c)	2,613,036	1,088,686	88,686,067
期權 / 交換選擇權合約	2(c)	4,510,828	51,174	(9,180,511)
換匯交易	2(c)	(295,346)	(10,582,124)	-
遠期外匯合約	2(c)	(1,270,307)	3,861,369	(13,595,859)
其他交易的外幣	2(i)	8,292	(708,073)	(634,686)
<b>該期已實現淨增值 / (減值)</b>		<b>23,456,338</b>	<b>(11,730,371)</b>	<b>81,902,301</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	20,233,120	22,049,696	365,468,678
將予宣佈證券合約	2(c)	-	(450,462)	-
交易所買賣期貨合約	2(c)	(788,447)	1,260,240	14,226,817
期權 / 交換選擇權合約	2(c)	(164,867)	679,142	(4,264,236)
換匯交易	2(c)	(130,550)	4,633,846	-
遠期外匯合約	2(c)	1,238,599	(320,935)	9,901,946
其他交易的外幣	2(i)	15,161	114,743	(240,212)
<b>該期未實現增值 / (減值) 淨變化</b>		<b>20,403,016</b>	<b>27,966,270</b>	<b>385,092,993</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>43,462,437</b>	<b>33,877,731</b>	<b>481,073,253</b>
股本變化				
發行股份淨收益		43,089,054	96,283,925	2,623,262,255
股份回購淨支出		(53,621,874)	(56,007,372)	(2,522,341,756)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(10,532,820)</b>	<b>40,276,553</b>	<b>100,920,499</b>
已宣告股息	15	-	(254,634)	(160,934,566)
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>441,860,206</b>	<b>999,225,767</b>	<b>5,429,769,113</b>

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。



# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德智慧數據 永續環球小型企 業基金 (原名 「貝萊德智慧數 據環球小型企業 基金」) (Systematic Sustainable Global SmallCap Fund)		貝萊德英國基金 (United Kingdom Fund)	貝萊德美國價值 型基金 (基金之 配息來源可能為 本金) (US Basic Value Fund)
		USD	GBP	USD	
期初淨資產		255,284,764	212,801,706	889,769,923	
收益					
現金及現金等價物的利息	2(b)	123,941	50,505	985,171	
債券利息，扣繳稅淨額	2(b)	-	-	-	
交換交易利息	2(c)	-	-	-	
股票連結商品收益	2(c)	-	-	-	
貨幣市場存款利息	2(b)	-	-	-	
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-	
股利、預估繳稅淨額	2(b)	1,986,870	1,616,813	7,523,693	
證券借貸收益	2(b)	54,021	2,372	50,123	
管理費退款	4	-	-	-	
其他補償	11	65	-	114	
<b>總收益</b>	<b>2(b)</b>	<b>2,164,897</b>	<b>1,669,690</b>	<b>8,559,101</b>	
費用					
現金及現金等價物的利息	2(b)	-	-	-	
交換交易利息	2(c)	-	-	-	
年度服務費	6	294,721	241,260	819,931	
貸款承諾費	16	750	717	2,371	
存託機構與存託費	2(h),7	34,226	(18,526)	3,766	
分銷費	5	74,904	99,085	247,324	
稅項	8	62,437	49,433	159,554	
管理費	4	1,736,289	1,387,089	4,650,418	
<b>總費用</b>		<b>2,203,327</b>	<b>1,759,058</b>	<b>5,883,364</b>	
淨收益 / (損失)		<b>(38,430)</b>	<b>(89,368)</b>	<b>2,675,737</b>	
已實現淨增值 / (減值)：					
投資	2(a)	4,590,018	6,340,702	12,514,323	
將予宣佈證券合約	2(c)	-	-	-	
交易所買賣期貨合約	2(c)	(100,079)	-	-	
期權 / 交換選擇權合約	2(c)	-	-	-	
換匯交易	2(c)	-	-	-	
遠期外匯合約	2(c)	(119,452)	(6,594)	(727,895)	
其他交易的外幣	2(i)	(74,102)	(2,519)	(10,802)	
<b>該期已實現淨增值 / (減值)</b>		<b>4,296,385</b>	<b>6,331,589</b>	<b>11,775,626</b>	
未實現增值 / (減值) 淨變化：					
投資	2(a)	10,377,092	7,294,487	47,950,553	
將予宣佈證券合約	2(c)	-	-	-	
交易所買賣期貨合約	2(c)	164,785	-	-	
期權 / 交換選擇權合約	2(c)	-	-	-	
換匯交易	2(c)	-	-	-	
遠期外匯合約	2(c)	70,920	(55,945)	473,530	
其他交易的外幣	2(i)	(3,552)	(6,097)	126	
<b>該期末實現淨增值 / (減值) 淨變化</b>		<b>10,609,245</b>	<b>7,232,445</b>	<b>48,424,209</b>	
<b>營運導致淨資產增加 / (減少)</b>		<b>14,867,200</b>	<b>13,474,666</b>	<b>62,875,572</b>	
股本變化					
發行股份淨收益		18,617,335	13,565,864	61,582,739	
股份回購淨支出		(27,189,885)	(37,358,877)	(240,225,173)	
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(8,572,550)</b>	<b>(23,793,013)</b>	<b>(178,642,434)</b>	
已宣告股息	15	-	-	(2,004)	
外匯調整	2(e)	-	-	-	
<b>期末淨資產</b>		<b>261,579,414</b>	<b>202,483,359</b>	<b>774,001,057</b>	

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德美元優	貝萊德美元非投	貝萊德美元儲備
		質債券基金 (US Dollar Bond Fund)	資等級債券基金 (基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund)	基金 (US Dollar Reserve Fund)
		USD	USD	USD
期初淨資產		553,666,735	1,885,887,744	514,580,176
收益				
現金及現金等價物的利息	2(b)	454,159	1,175,536	3,733
債券利息，扣繳稅淨額	2(b)	11,777,841	60,459,564	2,674,967
交換交易利息	2(c)	459,611	713,185	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	10,651,336
集體投資計劃收益，扣繳稅淨額	2(b)	-	559,105	-
股利、預估繳稅淨額	2(b)	-	-	-
證券借貸收益	2(b)	4,784	227,576	-
管理費退款	4	-	47,806	-
其他補償	11	76	1,287	-
<b>總收益</b>	<b>2(b)</b>	<b>12,696,471</b>	<b>63,184,059</b>	<b>13,330,036</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	454,279	5,763	-
年度服務費	6	286,980	1,046,761	192,458
貸款承諾費	16	1,552	5,843	-
存託機構與存託費	2(h),7	(2,552)	(71,611)	1,948
分銷費	5	79,935	89,046	33,805
稅項	8	99,589	345,655	26,019
管理費	4	1,403,111	8,284,708	1,146,255
<b>總費用</b>		<b>2,322,894</b>	<b>9,706,165</b>	<b>1,400,485</b>
<b>淨收益 / (損失)</b>		<b>10,373,577</b>	<b>53,477,894</b>	<b>11,929,551</b>
已實現淨增值 / (減值)：				
投資	2(a)	(10,711,310)	(26,440,377)	1,065,703
將予宣佈證券合約	2(c)	(1,091,098)	-	-
交易所買賣期貨合約	2(c)	(340,168)	38,368	-
期權 / 交換選擇權合約	2(c)	50,732	(479,210)	-
換匯交易	2(c)	(1,277,508)	(2,087,662)	-
遠期外匯合約	2(c)	(1,345,440)	(2,370,119)	(301,335)
其他交易的外幣	2(i)	171,883	779,259	8,632
<b>該期已實現淨增值 / (減值)</b>		<b>(14,542,909)</b>	<b>(30,559,741)</b>	<b>773,000</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	12,218,451	78,529,127	86,713
將予宣佈證券合約	2(c)	(12,665)	-	-
交易所買賣期貨合約	2(c)	341,356	880	-
期權 / 交換選擇權合約	2(c)	385,542	180,121	-
換匯交易	2(c)	470,661	2,710,086	-
遠期外匯合約	2(c)	723,672	1,325,714	231,588
其他交易的外幣	2(i)	(1,711)	(77,835)	270
<b>該期末實現淨增值 / (減值) 淨變化</b>		<b>14,125,306</b>	<b>82,668,093</b>	<b>318,571</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>9,955,974</b>	<b>105,586,246</b>	<b>13,021,122</b>
股本變化				
發行股份淨收益		79,290,688	426,786,411	426,336,992
股份回購淨支出		(123,377,049)	(494,466,931)	(427,564,666)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(44,086,361)</b>	<b>(67,680,520)</b>	<b>(1,227,674)</b>
已宣告股息	15	(1,392,384)	(28,366,845)	-
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>518,143,964</b>	<b>1,895,426,625</b>	<b>526,373,624</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德美國靈活股票基金 (US Flexible Equity Fund)	貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)	貝萊德美國增長型基金 (US Growth Fund)
		USD	USD	USD
期初淨資產		1,881,747,751	87,175,682	392,063,710
收益				
現金及現金等價物的利息	2(b)	723,515	12,230	57,820
債券利息，扣繳稅淨額	2(b)	-	1,735,367	-
交換交易利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	8,696,948	-	774,051
證券借貸收益	2(b)	63,975	-	20,024
管理費退款	4	-	-	-
其他補償	11	-	-	(108)
<b>總收益</b>	<b>2(b)</b>	<b>9,484,438</b>	<b>1,747,597</b>	<b>851,787</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
年度服務費	6	1,325,551	54,449	462,340
貸款承諾費	16	4,797	265	1,022
存託機構與存託費	2(h),7	(34,076)	(10,753)	(21,188)
分銷費	5	288,106	33,747	260,339
稅項	8	283,891	17,919	97,077
管理費	4	9,523,571	241,511	2,574,149
<b>總費用</b>		<b>11,391,840</b>	<b>337,138</b>	<b>3,373,739</b>
淨收益 / (損失)		<b>(1,907,402)</b>	<b>1,410,459</b>	<b>(2,521,952)</b>
已實現淨增值 / (減值)：				
投資	2(a)	54,661,781	(276,341)	10,795,731
將予宣佈證券合約	2(c)	-	(341,534)	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(5,220,439)	(31,563)	(618,425)
其他交易的外幣	2(i)	(168,792)	(13,154)	22,117
<b>該期已實現淨增值 / (減值)</b>		<b>49,272,550</b>	<b>(662,592)</b>	<b>10,199,423</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	181,978,906	(69,296)	69,949,820
將予宣佈證券合約	2(c)	-	107,243	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	3,646,787	35,658	419,752
其他交易的外幣	2(i)	41,536	71	(158)
<b>該期末實現增值 / (減值) 淨變化</b>		<b>185,667,229</b>	<b>73,676</b>	<b>70,369,414</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>233,032,377</b>	<b>821,543</b>	<b>78,046,885</b>
股本變化				
發行股份淨收益		455,578,190	14,087,639	114,750,895
股份回購淨支出		(401,381,707)	(9,222,568)	(116,721,045)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>54,196,483</b>	<b>4,865,071</b>	<b>(1,970,150)</b>
已宣告股息	15	-	(127,661)	-
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>2,168,976,611</b>	<b>92,734,635</b>	<b>468,140,445</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德美國中型 企業價值基金 (US Mid-Cap Value Fund) USD	貝萊德世界能源 基金 (基金之配 息來源可能為本 金) (World Energy Fund) USD	貝萊德世界金融 基金 (基金之 配息來源可能 為本金) (World Financials Fund) USD
期初淨資產		243,390,151	2,990,084,071	1,791,609,535
收益				
現金及現金等價物的利息	2(b)	277,550	1,055,331	1,412,121
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	1,769,346	45,856,368	14,799,327
證券借貸收益	2(b)	23,671	769,339	81,353
管理費退款	4	-	-	-
其他補償	11	86	4,709	2,717
<b>總收益</b>	<b>2(b)</b>	<b>2,070,653</b>	<b>47,685,747</b>	<b>16,295,518</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
年度服務費	6	290,865	3,088,558	1,746,056
貸款承諾費	16	774	8,810	4,528
存託機構與存託費	2(h),7	(15,606)	(22,482)	(59,399)
分銷費	5	98,825	511,595	868,535
稅項	8	59,071	614,814	346,589
管理費	4	1,622,372	22,455,025	10,454,418
<b>總費用</b>		<b>2,056,301</b>	<b>26,656,320</b>	<b>13,360,727</b>
淨收益 / (損失)		14,352	21,029,427	2,934,791
已實現淨增值 / (減值)：				
投資	2(a)	5,077,836	159,507,463	165,766,924
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(23,565)	(4,670,768)	(420,261)
其他交易的外幣	2(i)	7,792	212,720	91,948
<b>該期已實現淨增值 / (減值)</b>		<b>5,062,063</b>	<b>155,049,415</b>	<b>165,438,611</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	12,096,032	(251,165,753)	45,290,715
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	10,166	2,923,924	304,837
其他交易的外幣	2(i)	(315)	(1,052)	(22,062)
<b>該期末實現增值 / (減值) 淨變化</b>		<b>12,105,883</b>	<b>(248,242,881)</b>	<b>45,573,490</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>17,182,298</b>	<b>(72,164,039)</b>	<b>213,946,892</b>
股本變化				
發行股份淨收益		39,203,094	901,252,368	248,979,813
股份回購淨支出		(50,703,897)	(1,506,243,851)	(638,264,712)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(11,500,803)</b>	<b>(604,991,483)</b>	<b>(389,284,899)</b>
已宣告股息	15	-	(3,865,767)	(234,675)
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>249,071,646</b>	<b>2,309,062,782</b>	<b>1,616,036,853</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德世界黃金	貝萊德世界健康	貝萊德世界礦業
		基金 (基金之配 息來源可能為 本金) (World Gold Fund)	科學基金 (基金 之配息來源可能 為本金) (World Healthscience Fund)	基金 (基金之配 息來源可能為 本金) (World Mining Fund)
		USD	USD	USD
期初淨資產		3,981,256,710	13,611,805,574	5,409,681,596
收益				
現金及現金等價物的利息	2(b)	1,510,538	405,773	2,595,665
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	11,663,143	-
股利、預估繳稅淨額	2(b)	38,397,717	57,237,411	55,140,164
證券借貸收益	2(b)	512,509	283,372	594,723
管理費退款	4	-	-	-
其他補償	11	-	5,854	4,791
<b>總收益</b>	<b>2(b)</b>	<b>40,420,764</b>	<b>69,595,553</b>	<b>58,335,343</b>
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
年度服務費	6	4,412,049	13,042,417	5,793,840
貸款承諾費	16	12,793	42,508	17,449
存託機構與存託費	2(h),7	56,599	(337,325)	163,126
分銷費	5	919,305	7,335,385	891,313
稅項	8	831,544	2,949,756	1,142,166
管理費	4	30,751,565	86,706,931	40,478,986
<b>總費用</b>		<b>36,983,855</b>	<b>109,739,672</b>	<b>48,486,880</b>
<b>淨收益 / (損失)</b>		<b>3,436,909</b>	<b>(40,144,119)</b>	<b>9,848,463</b>
已實現淨增值 / (減值)：				
投資	2(a)	(23,321,894)	77,806,584	27,786,028
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(8,385,461)	(46,333,346)	(6,305,343)
其他交易的外幣	2(i)	(117,677)	424,089	2,923
<b>該期已實現淨增值 / (減值)</b>		<b>(31,825,032)</b>	<b>31,897,327</b>	<b>21,483,608</b>
未實現增值 / (減值) 淨變化：				
投資	2(a)	(449,302,261)	810,118,299	(464,463,741)
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	4,887,669	16,464,459	3,537,028
其他交易的外幣	2(i)	14,768	69,534	27,568
<b>該期未實現增值 / (減值) 淨變化</b>		<b>(444,399,824)</b>	<b>826,652,292</b>	<b>(460,899,145)</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>(472,787,947)</b>	<b>818,405,500</b>	<b>(429,567,074)</b>
股本變化				
發行股份淨收益		709,365,400	1,694,988,183	427,639,466
股份回購淨支出		(879,206,589)	(2,257,422,027)	(894,629,941)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(169,841,189)</b>	<b>(562,433,844)</b>	<b>(466,990,475)</b>
已宣告股息	15	(167,892)	(155,327)	(41,115)
外匯調整	2(e)	-	-	-
<b>期末淨資產</b>		<b>3,338,459,682</b>	<b>13,867,621,903</b>	<b>4,513,082,932</b>

# 營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

基金名稱附註	附註	貝萊德世界地產 證券基金 (基 金之配息來源 可能為本金) (World Real Estate Securities Fund)	貝萊德世界科技 基金 (基金之 配息來源可能 為本金) (World Technology Fund)
		USD	USD
期初淨資產		197,893,768	9,798,788,652
收益			
現金及現金等價物的利息	2(b)	89,453	278,008
債券利息，扣繳稅淨額	2(b)	-	-
交換交易利息	2(c)	6,642	-
股票連結商品收益	2(c)	-	-
貨幣市場存款利息	2(b)	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	2,714,899
股利、預估繳稅淨額	2(b)	2,133,678	13,240,610
證券借貸收益	2(b)	11,208	710,574
管理費退款	4	-	-
其他補償	11	922	7,128
<b>總收益</b>	<b>2(b)</b>	<b>2,241,903</b>	<b>16,951,219</b>
費用			
現金及現金等價物的利息	2(b)	-	-
交換交易利息	2(c)	15,769	-
年度服務費	6	136,530	10,431,471
貸款承諾費	16	408	27,233
存託機構與存託費	2(h),7	(27,544)	(170,425)
分銷費	5	23,735	5,296,449
稅項	8	25,539	2,395,459
管理費	4	706,130	66,859,162
<b>總費用</b>		<b>880,567</b>	<b>84,839,349</b>
<b>淨收益 / (損失)</b>		<b>1,361,336</b>	<b>(67,888,130)</b>
已實現淨增值 / (減值)：			
投資	2(a)	(12,799,683)	449,432,353
將予宣佈證券合約	2(c)	-	-
交易所買賣期貨合約	2(c)	(172,265)	-
期權 / 交換選擇權合約	2(c)	-	-
換匯交易	2(c)	6,479	-
遠期外匯合約	2(c)	(156,595)	(7,641,115)
其他交易的外幣	2(i)	(21,923)	326,933
<b>該期已實現淨增值 / (減值)</b>		<b>(13,143,987)</b>	<b>442,118,171</b>
未實現增值 / (減值) 淨變化：			
投資	2(a)	11,567,378	1,776,016,764
將予宣佈證券合約	2(c)	-	-
交易所買賣期貨合約	2(c)	-	-
期權 / 交換選擇權合約	2(c)	-	-
換匯交易	2(c)	(172,265)	-
遠期外匯合約	2(c)	141,619	4,744,752
其他交易的外幣	2(i)	(279)	(7,880)
<b>該期未實現增值 / (減值) 淨變化</b>		<b>11,536,453</b>	<b>1,780,753,636</b>
<b>營運導致淨資產增加 / (減少)</b>		<b>(246,198)</b>	<b>2,154,983,677</b>
股本變化			
發行股份淨收益		13,956,141	1,547,316,171
股份回購淨支出		(76,734,454)	(1,988,776,030)
<b>股本變化導致淨資產增加 / (減少)</b>		<b>(62,778,313)</b>	<b>(441,459,859)</b>
已宣告股息	15	(106,756)	(1,280,388)
外匯調整	2(e)	-	-
<b>期末淨資產</b>		<b>134,762,501</b>	<b>11,511,032,082</b>

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德亞洲巨龍基金 (Asian Dragon Fund)</b>				
A 類配息 (A) 英國申報基金股份	79,877	208	17,240	62,845
A 類非配息股份	5,669,387	661,863	1,386,601	4,944,649
A 類非配息股份澳幣避險	236,915	8,076	25,223	219,768
A 類非配息股份瑞士法郎避險	93,296	1,243	3,990	90,549
A 類非配息股份歐元避險	727,665	10,087	116,649	621,103
A 類非配息股份波蘭幣避險	175,191	4,005	10,064	169,132
A 類非配息股份新加坡幣避險	7,745,180	611,771	1,067,620	7,289,331
C 類非配息股份	1,122,798	35,792	336,065	822,525
D 類配息 (A) 英國申報基金股份	373,252	3,849	63,163	313,938
D 類非配息股份	3,851,619	126,537	691,299	3,286,857
D 類非配息股份澳幣避險	297	-	-	297
D 類非配息股份瑞士法郎避險	67,948	5,064	13,539	59,473
D 類非配息股份歐元避險	793,305	74,805	94,668	773,442
E 類非配息股份	1,264,150	44,504	132,997	1,175,657
I 類配息 (A) 股份	10,034	2	-	10,036
I 類配息 (A) 英國申報基金股份	4,123	-	3,750	373
I 類非配息股份	524,669	39,220	94,559	469,330
I 類非配息股份澳幣避險	1,481	-	-	1,481
X 類配息 (A) 英國申報基金股份	172	999,438	-	999,610
X 類非配息股份	2,272,066	45,575	36,122	2,281,519

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金） (Asian Tiger Bond Fund)				
A 類配息 (D) 股份	6,278,959	147,318	1,335,717	5,090,560
A 類配息 (M) 股份	13,006,791	176,489	2,035,013	11,148,267
A 類配息 (M) 股份澳幣避險	2,360,978	11,097	135,036	2,237,039
A 類配息 (M) 股份歐元避險	1,055,215	3,727	191,957	866,985
A 類配息 (M) 股份港幣避險	28,559,754	925,523	2,931,329	26,553,948
A 類配息 (M) 股份紐元避險	862,256	3,471	51,213	814,514
A 類配息 (M) 股份新加坡幣避險	2,250,307	4,094	157,517	2,096,884
A 類配息 (R) (M) (G) 股份澳幣避險	15,772,840	701,643	2,930,627	13,543,856
A 類配息 (R) (M) (G) 股份加拿大幣避險	6,639,668	104,813	1,315,965	5,428,516
A 類配息 (R) (M) (G) 股份離岸人民幣避險	4,729,186	221,535	810,783	4,139,938
A 類配息 (R) (M) (G) 股份紐元避險	3,107,942	60,795	240,831	2,927,906
A 類配息 (R) (M) (G) 股份南非幣避險	1,149,289	46,848	112,973	1,083,164
A 類配息 (S) (M) (G) 股份	86,790,526	3,843,766	15,672,742	74,961,550
A 類配息 (S) (M) (G) 股份離岸人民幣避險	358	-	-	358
A 類配息 (S) (M) (G) 股份歐元避險	7,283,093	110,930	1,026,900	6,367,123
A 類配息 (S) (M) (G) 股份英鎊避險	14,658,399	177,873	2,763,200	12,073,072
A 類配息 (S) (M) (G) 股份港幣避險	15,611,405	140,119	2,901,306	12,850,218
A 類配息 (S) (M) (G) 股份新加坡幣避險	30,219,281	500,917	5,347,942	25,372,256
A 類配息 (T) 股份	-	500	-	500
A 類非配息股份	8,914,573	329,008	1,700,669	7,542,912
A 類非配息股份歐元避險	1,590,163	19,280	444,241	1,165,202
A 類非配息股份港幣避險	388	-	-	388
A 類非配息股份新加坡幣避險	6,348,412	676,151	1,085,817	5,938,746
C 類配息 (D) 股份	99,867	1,616	26,680	74,803
C 類非配息股份	110,903	6,217	27,399	89,721
D 類配息 (A) 英國申報基金股份英鎊避險	1,034,209	11,542	81,969	963,782
D 類配息 (M) 股份	4,251,598	26,433	662,042	3,615,989
D 類配息 (M) 股份港幣避險	1,170,316	80	879,277	291,119
D 類配息 (M) 股份新加坡幣避險	39,598	-	19,664	19,934
D 類配息 (S) (M) (G) 股份	8,085,949	376,152	1,608,855	6,853,246
D 類非配息股份	11,326,910	525,333	3,185,118	8,667,125
D 類非配息股份歐元避險	1,914,633	495,489	1,128,663	1,281,459
D 類非配息股份新加坡幣避險	3,403,560	2,528,118	403,362	5,528,316
E 類非配息股份	956,851	9,749	121,187	845,413
E 類非配息股份歐元避險	1,072,030	24,083	272,391	823,722
I 類配息 (A) 英國申報基金股份英鎊避險	1,058,902	2,700	963,582	98,020
I 類配息 (M) 股份	4,907,091	949,322	944,035	4,912,378
I 類配息 (Q) 股份歐元避險	436,059	130	316,085	120,104
I 類非配息股份	22,724,316	1,735,931	12,254,448	12,205,799
I 類非配息股份歐元避險	12,411,486	40,990	11,106,263	1,346,213
I 類非配息股份新加坡幣避險	3,775,657	1,000	621,252	3,155,405
I 類非配息英國申報基金股份瑞士法郎避險	6,630,411	10,094	6,476,948	163,557
SR 類配息 (A) 英國申報基金股份英鎊避險	361	-	-	361
SR 類配息 (M) 英國申報基金股份	500	-	-	500
SR 類非配息英國申報基金股份	114,894	104,354	54,775	164,473
SR 類非配息英國申報基金股份歐元避險	421	-	-	421
X 類配息 (M) 股份	10	-	-	10
X 類非配息股份	1,093,634	3,968	1,005,058	92,544
X 類非配息股份歐元避險	472	-	-	472



# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德中國基金（基金之配息來源可能為本金）(China Fund)</b>				
A 類配息 (A) 英國申報基金股份英鎊避險	173,709	313	5,290	168,732
A 類配息 (T) 股份	96,722	82,221	20,435	158,508
A 類非配息股份	37,490,307	5,339,702	7,605,837	35,224,172
A 類非配息股份澳幣避險	4,232,277	421,453	432,018	4,221,712
A 類非配息股份離岸人民幣避險	2,207,114	179,093	176,654	2,209,553
A 類非配息股份歐元避險	1,684,923	253,937	276,975	1,661,885
A 類非配息股份港幣	12,842,206	166,428	1,424,756	11,583,878
A 類非配息股份新加坡幣避險	1,718,021	224,209	195,214	1,747,016
AI 類非配息股份歐元避險	455	-	-	455
C 類非配息股份	760,622	47,950	100,859	707,713
D 類配息 (A) 英國申報基金股份英鎊避險	16,664	3,409	2,857	17,216
D 類非配息股份	10,053,899	443,975	797,724	9,700,150
D 類非配息股份歐元避險	972,453	180,424	180,665	972,212
D 類非配息股份港幣	474	-	-	474
D 類非配息股份新加坡幣避險	642	-	-	642
D 類非配息英國申報基金股份英鎊避險	2,234,345	198,168	548,993	1,883,520
E 類非配息股份歐元避險	2,466,822	205,616	269,881	2,402,557
I 類非配息股份	4,690,488	189,052	630,983	4,248,557
I 類非配息股份歐元避險	445	-	-	445
X 類非配息股份	74,505	23,228	16,731	81,002
<b>貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)</b>				
A 類配息 (A) 股份	2,274,440	229,787	235,512	2,268,715
A 類配息 (A) 英國申報基金股份	1,163,546	41,100	75,011	1,129,635
A 類配息 (A) 英國申報基金股份英鎊避險	391,603	51,395	42,462	400,536
A 類非配息股份	3,403,455	383,087	597,559	3,188,983
A 類非配息股份美金避險	11,711,787	440,213	2,666,215	9,485,785
A 類非配息英國申報基金股份	24,382,974	2,288,578	3,517,161	23,154,391
AI 類非配息股份	167,248	7,517	28,434	146,331
C 類非配息股份	2,777,145	103,986	239,640	2,641,491
D 類配息 (A) 英國申報基金股份	9,651,670	1,307,151	1,348,072	9,610,749
D 類配息 (A) 英國申報基金股份英鎊避險	2,397,640	168,612	359,452	2,206,800
D 類配息 (A) 英國申報基金股份美金避險	177,107	6,959	11,486	172,580
D 類非配息股份	22,346,228	1,870,041	4,010,397	20,205,872
D 類非配息股份美金避險	3,158,798	115,128	590,404	2,683,522
D 類非配息英國申報基金股份	1,173,028	1,837,416	456,025	2,554,419
D 類非配息英國申報基金股份英鎊避險	1,236,965	71,448	96,483	1,211,930
E 類非配息股份	8,720,242	402,830	1,003,702	8,119,370
I 類配息 (A) 股份	-	81,791	-	81,791
I 類配息 (A) 英國申報基金股份	13,048,709	3,052,216	1,542,291	14,558,634
I 類配息 (A) 英國申報基金股份美金避險	32,004	-	9,685	22,319
I 類非配息股份	29,758,269	5,599,396	6,501,034	28,856,631
I 類非配息股份美金避險	2,232,774	201,778	804,383	1,630,169
I 類非配息英國申報基金股份	383,938	1,205,478	159,590	1,429,826
I 類非配息英國申報基金股份英鎊避險	8,448,778	3,504,125	2,191,569	9,761,334
SR 類配息 (A) 英國申報基金股份	616,137	9,038	40,855	584,320
SR 類配息 (A) 英國申報基金股份美金避險	89	-	-	89
SR 類非配息英國申報基金股份	6,674,020	395,192	1,523,402	5,545,810
SR 類非配息英國申報基金股份美金避險	409,552	48,442	41,904	416,090
X 類配息 (A) 英國申報基金股份	144,171	115,622	73,064	186,729
X 類非配息股份	1,979,454	849,249	24,458	2,804,245

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德新興歐洲基金 (Emerging Europe Fund)<sup>(3)</sup></b>				
A 類配息 (A) 股份	41,415	-	-	41,415
A 類配息 (A) 英國申報基金股份	7,206	-	-	7,206
A 類非配息股份	4,248,968	-	-	4,248,968
A 類非配息股份新加坡幣避險	94,143	-	-	94,143
C 類非配息股份	64,429	-	-	64,429
D 類配息 (A) 英國申報基金股份	2,885	-	-	2,885
D 類非配息股份	340,629	-	-	340,629
D 類非配息英國申報基金股份英鎊避險	1,496	-	-	1,496
E 類非配息股份	199,797	-	-	199,797
I 類非配息股份	841,082	-	-	841,082
X 類配息 (A) 英國申報基金股份	40	-	-	40
X 類非配息股份	11	-	-	11
<b>貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund)</b>				
A 類配息 (A) 股份	5,495,948	27,023	965,800	4,557,171
A 類配息 (D) 股份	597,977	65,835	61,496	602,316
A 類配息 (M) 股份	2,426,367	484,279	833,197	2,077,449
A 類配息 (R) (M) (G) 股份澳幣避險	1,307,790	563,507	794,386	1,076,911
A 類配息 (R) (M) (G) 股份紐元避險	319,821	28,909	124,624	224,106
A 類配息 (R) (M) (G) 股份南非幣避險	189,107	53,936	29,357	213,686
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	358	6	19	345
A 類配息 (S) (M) (G) 股份	8,079,234	817,375	1,576,712	7,319,897
A 類配息 (S) (M) (G) 股份加拿大幣避險	682,425	54,178	25,355	711,248
A 類配息 (S) (M) (G) 股份英鎊避險	716,855	25,771	173,237	569,389
A 類配息 (S) (M) (G) 股份港幣避險	2,863,853	323,979	623,456	2,564,376
A 類非配息股份	4,737,763	1,555,266	1,479,297	4,813,732
A 類非配息股份歐元避險	4,678,813	21,660	40,975	4,659,498
A 類非配息股份英鎊避險	1,178,128	8,371	71,513	1,114,986
AI 類配息 (Q) 股份歐元避險	14,730	7	5,732	9,005
AI 類非配息股份歐元避險	18,624	-	10,423	8,201
C 類配息 (D) 股份	93,263	1,609	506	94,366
C 類非配息股份	1,051,910	36,360	69,465	1,018,805
D 類配息 (M) 股份	1,551,082	1,423,049	1,666,785	1,307,346
D 類非配息股份	138,329	60,576	22,978	175,927
D 類非配息股份歐元避險	3,232,263	1,287,204	1,872,564	2,646,903
D 類非配息英國申報基金股份	1,881,793	654,957	513,511	2,023,239
E 類配息 (Q) 股份歐元避險	556,380	43,634	45,566	554,448
E 類非配息股份	2,835,307	135,110	325,080	2,645,337
E 類非配息股份歐元避險	780,157	155,402	116,956	818,603
I 類配息 (A) 股份	88,417	-	373	88,044
I 類配息 (A) 英國申報基金股份歐元避險	509	27	-	536
I 類配息 (A) 英國申報基金股份英鎊避險	388	-	-	388
I 類配息 (Q) 股份歐元避險	31,851	3	532	31,322
I 類非配息股份	14,565,213	3,982,417	3,082,820	15,464,810
I 類非配息股份歐元避險	6,213,831	8,892	240,477	5,982,246
I 類非配息英國申報基金股份瑞士法郎避險	492	-	-	492
I 類非配息英國申報基金股份英鎊避險	350	-	-	350
X 類配息 (Q) 股份瑞士法郎避險	1,554,754	46,416	388	1,600,782
X 類配息 (Q) 股份歐元避險	571	18	-	589
X 類非配息股份	1,207,411	220,918	718,586	709,743
X 類非配息股份歐元避險	5,995,555	4,236,356	614,001	9,617,910

<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德新興市場股票收益基金（基金之配息來源可能為本金） (Emerging Markets Equity Income Fund)</b>				
A 類配息 (Q) (G) 股份	374,516	3,851	66,751	311,616
A 類配息 (R) (M) (G) 股份澳幣避險	134,685	125,266	1,287	258,664
A 類配息 (R) (M) (G) 股份離岸人民幣避險	487	4	11	480
A 類配息 (R) (M) (G) 股份紐元避險	34,850	69	18,994	15,925
A 類配息 (S) (M) (G) 股份	1,113,017	142,992	211,526	1,044,483
A 類配息 (S) (M) (G) 股份加拿大幣避險	65,355	16,585	465	81,475
A 類配息 (S) (M) (G) 股份歐元避險	132,969	306	3,035	130,240
A 類配息 (S) (M) (G) 股份英鎊避險	194,186	62,073	61,892	194,367
A 類配息 (S) (M) (G) 股份港幣避險	233,757	11,247	23,728	221,276
A 類配息 (S) (M) (G) 股份新加坡幣避險	108,721	6,316	5,348	109,689
A 類非配息股份	1,386,312	126,476	252,918	1,259,870
A 類非配息股份歐元避險	54,831	46	10,135	44,742
AI 類配息 (Q) (G) 股份歐元避險	516	9,257	-	9,773
AI 類非配息股份	448	-	-	448
D 類配息 (Q) (G) 英國申報基金股份	502,266	787,390	49,624	1,240,032
D 類非配息股份	1,725	556	-	2,281
D 類非配息股份歐元避險	455	-	-	455
D 類非配息英國申報基金股份	4,925,046	213,370	993,633	4,144,783
E 類配息 (Q) (G) 股份歐元避險	445,814	32,059	17,352	460,521
E 類非配息股份歐元避險	402,221	80,072	161,514	320,779
I 類非配息股份	733,205	114,129	762,310	85,024
I 類非配息股份瑞士法郎避險	621	-	-	621
X 類配息 (S) (M) (G) 股份	15	-	-	15
X 類非配息股份	2,514,374	-	823,055	1,691,319
<b>貝萊德新興市場基金 (Emerging Markets Fund)</b>				
A 類配息 (A) 股份	67,376	13,991	5,156	76,211
A 類非配息股份	10,992,517	518,601	1,069,301	10,441,817
A 類非配息股份歐元避險	160,063	7,912	57,956	110,019
AI 類非配息股份	87,124	2,666	26,195	63,595
C 類非配息股份	826,472	23,386	80,316	769,542
D 類非配息股份	6,098,787	891,397	910,317	6,079,867
D 類非配息股份歐元避險	149,150	29,893	49,724	129,319
E 類非配息股份	2,260,336	173,321	339,776	2,093,881
I 類配息 (A) 股份	2,196,470	2	-	2,196,472
I 類配息 (Q) 英國申報基金股份	13,233,577	82,000	1,423,909	11,891,668
I 類非配息股份	48,088,731	6,078,574	8,513,526	45,653,779
SI 類非配息股份	61,504,602	-	368	61,504,234
X 類非配息股份	25,907,238	4,321,135	5,475,618	24,752,755

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）(Emerging Markets Local Currency Bond Fund)				
A 類配息 (A) 股份	46,905	15,167	3,332	58,740
A 類配息 (D) 股份	1,468,592	76,744	91,252	1,454,084
A 類配息 (M) 股份	6,345,751	873,507	980,826	6,238,432
A 類配息 (M) 股份澳幣避險	68,007	25	49,686	18,346
A 類配息 (R) (M) (G) 股份澳幣避險	432,842	438	14,638	418,642
A 類配息 (R) (M) (G) 股份紐元避險	36,093	(1)	14,974	21,118
A 類配息 (S) (M) (G) 股份	2,626,698	23,921	357,751	2,292,868
A 類配息 (S) (M) (G) 股份加拿大幣避險	95,409	567	1,284	94,692
A 類配息 (S) (M) (G) 股份英鎊避險	360,414	6,207	11,387	355,234
A 類配息 (S) (M) (G) 股份港幣避險	195,389	-	17,354	178,035
A 類配息 (S) (M) (G) 股份新加坡幣避險	925,430	133,321	159,077	899,674
A 類非配息股份	9,995,204	312,175	957,409	9,349,970
A 類非配息股份瑞士法郎避險	92,929	-	15,000	77,929
A 類非配息股份歐元避險	18,555,897	2,046,312	1,797,816	18,804,393
A 類非配息股份波蘭幣避險	849,547	308,451	521,033	636,965
A 類非配息股份瑞典幣避險	430	-	-	430
A 類非配息股份新加坡幣避險	1,472,685	812,650	2,081,403	203,932
AI 類配息 (Q) 股份	4,160	18	3,616	562
AI 類非配息股份	440	2,626	-	3,066
C 類配息 (D) 股份	126,172	2,561	34,613	94,120
C 類非配息股份	168,408	10,082	18,949	159,541
D 類配息 (A) 股份	71,916	4,844	13,942	62,818
D 類配息 (M) 股份	146,925	38,981	4,649	181,257
D 類配息 (M) 股份澳幣避險	512	-	-	512
D 類配息 (M) 英國申報基金股份英鎊避險	288,826	4,917	91,519	202,224
D 類配息 (Q) 英國申報基金股份	4,789	-	4,675	114
D 類非配息股份	3,022,744	1,405,257	1,754,783	2,673,218
D 類非配息股份瑞士法郎避險	56,290	-	377	55,913
D 類非配息股份歐元避險	3,863,986	298,447	1,022,637	3,139,796
D 類非配息股份波蘭幣避險	52,040	-	1,051	50,989
D 類非配息股份新加坡幣避險	641	-	-	641
D 類非配息英國申報基金股份英鎊避險	65,395	5,830	10,067	61,158
E 類配息 (Q) 股份歐元避險	251,522	37,251	15,329	273,444
E 類非配息股份	759,485	63,775	132,880	690,380
E 類非配息股份歐元避險	516,111	16,196	48,474	483,833
I 類配息 (Q) 股份	4,508,499	291,923	738,631	4,061,791
I 類非配息股份	29,669,323	2,237,505	3,858,660	28,048,168
I 類非配息股份歐元避險	7,659,528	464,576	2,489,068	5,635,036
S 類配息 (M) 股份	461	2,710	-	3,171
S 類非配息股份	999	111,308	11,762	100,545
S 類非配息股份歐元避險	458	106,813	39,236	68,035
SR 類配息 (M) 英國申報基金股份	500	-	-	500
SR 類配息 (M) 英國申報基金股份英鎊避險	360	-	-	360
SR 類非配息英國申報基金股份	124,975	-	98,251	26,724
SR 類非配息英國申報基金股份歐元避險	415	-	-	415
X 類配息 (Q) 股份英鎊避險	380	-	-	380
X 類非配息股份	25,012,123	5,947,599	1,465,078	29,494,644
X 類非配息股份英鎊避險	2,494,987	-	6,748	2,488,239

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（ESG Multi-Asset Fund）</b>				
A 類配息 (A) 股份	109,475,703	7,143,643	24,079,384	92,539,962
A 類配息 (R) (M) (G) 股份新加坡幣避險	2,979,829	102,282	720,627	2,361,484
A 類配息 (R) (M) (G) 股份美金避險	3,917,043	154,988	706,793	3,365,238
A 類配息 (T) 股份離岸人民幣避險	4,761	24,066	14,476	14,351
A 類配息 (T) 股份新加坡幣避險	97,531	2,863,018	132,732	2,827,817
A 類配息 (T) 股份美金避險	232,443	1,656,501	353,560	1,535,384
A 類非配息股份	43,247,901	3,913,659	17,284,433	29,877,127
A 類非配息股份澳幣避險	843,829	40,849	228,018	656,660
A 類非配息股份新加坡幣避險	898,211	47,966	232,259	713,918
A 類非配息股份美金避險	4,247,407	286,994	921,722	3,612,679
A 類非配息股份南非幣避險	358,539	27,786	154,953	231,372
AI 類非配息股份	18,152,825	311,986	5,011,172	13,453,639
C 類非配息股份	62,113,630	1,528,628	9,976,825	53,665,433
C 類非配息股份美金避險	510,033	17,259	49,861	477,431
D 類非配息股份	15,568,922	707,759	4,415,807	11,860,874
D 類非配息股份美金避險	2,449,349	16,082	184,003	2,281,428
E 類非配息股份	95,379,029	2,592,904	18,029,444	79,942,489
E 類非配息股份美金避險	2,442,316	132,563	386,307	2,188,572
I 類非配息股份	48,689,701	4,334,640	10,882,408	42,141,933
I 類非配息股份巴西雷亞爾避險	35,825	16,544	6,365	46,004
I 類非配息股份美金避險	13,421,008	69,251	1,980,070	11,510,189
<b>貝萊德歐元優質債券基金 (Euro Bond Fund)</b>				
A 類配息 (A) 股份	2,889,165	140,144	236,527	2,792,782
A 類配息 (A) 英國申報基金股份	4,700	8,621	348	12,973
A 類配息 (D) 股份	270,636	45,327	35,649	280,314
A 類配息 (M) 股份	174,330	52,363	23,256	203,437
A 類非配息股份	13,987,028	3,178,998	2,260,101	14,905,925
A 類非配息股份日圓避險	17,348	-	-	17,348
A 類非配息股份波蘭幣避險	11,007	10,265	4,068	17,204
A 類非配息股份美金避險	110,515	47,926	49,374	109,067
AI 類非配息股份	53,154	39,936	35,095	57,995
C 類非配息股份	315,926	46,823	37,176	325,573
D 類配息 (A) 股份	759,103	55,498	123,435	691,166
D 類配息 (A) 英國申報基金股份	7,447	394	1,170	6,671
D 類配息 (A) 英國申報基金股份英鎊避險	20,601	5	3,141	17,465
D 類配息 (M) 股份	81,115	37,386	37,035	81,466
D 類非配息股份	9,731,097	5,100,363	1,141,557	13,689,903
D 類非配息股份瑞士法郎避險	203,136	-	-	203,136
D 類非配息股份美金避險	437,351	2,084,510	129,597	2,392,264
E 類配息 (Q) 股份	1,281,572	94,843	106,161	1,270,254
E 類非配息股份	3,198,877	891,222	422,762	3,667,337
I 類配息 (A) 英國申報基金股份	221,503	138	26,823	194,818
I 類配息 (A) 英國申報基金股份英鎊避險	347	-	262	85
I 類配息 (A) 英國申報基金股份美金避險	500	-	399	101
I 類非配息股份	70,343,412	12,314,479	15,758,437	66,899,454
I 類非配息股份瑞士法郎避險	18,014	-	-	18,014
I 類非配息股份日圓避險	548	-	-	548
I 類非配息股份美金避險	810,704	-	631,771	178,933
S 類配息 (A) 股份	698,498	7	83,779	614,726
S 類配息 (M) 股份	457	5	-	462
S 類非配息股份	913	439,494	105,733	334,674
SR 類非配息英國申報基金股份	659,144	204,522	304	863,362
SR 類非配息英國申報基金股份美金避險	30,432	-	386	30,046
X 類非配息股份	5,970,858	1,201,994	1,482,160	5,690,692

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德歐元市場基金 (Euro-Markets Fund)</b>				
A 類配息 (A) 股份	2,823,655	14,856	150,282	2,688,229
A 類配息 (A) 英國申報基金股份	6,172	3,312	-	9,484
A 類非配息股份	15,593,139	680,917	1,755,597	14,518,459
A 類非配息股份瑞士法郎避險	235,359	2,433	6,673	231,119
A 類非配息股份英鎊避險	150,693	14,135	7,879	156,949
A 類非配息股份港幣避險	31,467	-	-	31,467
A 類非配息股份新加坡幣避險	24,363	17	183	24,197
A 類非配息股份美金避險	1,622,265	21,392	186,350	1,457,307
AI 類非配息股份	23,626	13,023	8,374	28,275
C 類非配息股份	313,684	39,607	58,989	294,302
D 類配息 (A) 股份	44,872	(1)	6,363	38,508
D 類配息 (A) 英國申報基金股份	128,883	724	45,017	84,590
D 類非配息股份	71,492	266,277	257,842	79,927
D 類非配息股份美金避險	464,256	417,294	37,081	844,469
D 類非配息英國申報基金股份	5,175,603	352,325	710,345	4,817,583
D 類非配息英國申報基金股份瑞士法郎避險	537,831	53,441	68,761	522,511
E 類非配息股份	2,639,752	41,799	265,698	2,415,853
I 類配息 (A) 股份	73,904	1,501	26,137	49,268
I 類非配息股份	2,590,814	278,477	431,045	2,438,246
S 類配息 (A) 股份	31,474	1	-	31,475
S 類非配息股份	105,919	-	3,400	102,519
X 類非配息股份	1,242,625	17,560	1,260,180	5
<b>貝萊德歐洲基金 (European Fund)</b>				
A 類配息 (A) 股份	35,723	1,050	2,685	34,088
A 類配息 (A) 英國申報基金股份	1,878	11	-	1,889
A 類非配息股份	2,362,127	172,186	254,211	2,280,102
A 類非配息股份澳幣避險	197,597	17,141	40,269	174,469
A 類非配息股份加拿大幣避險	56,365	591	11,618	45,338
A 類非配息股份離岸人民幣避險	10,790	-	8,418	2,372
A 類非配息股份英鎊避險	157,367	26,424	11,328	172,463
A 類非配息股份港幣避險	3,407,026	42,997	422,758	3,027,265
A 類非配息股份紐元避險	58,313	10,050	1,226	67,137
A 類非配息股份新加坡幣避險	1,190,752	107,671	747,580	550,843
A 類非配息股份美金避險	2,570,445	99,445	404,055	2,265,835
C 類非配息股份	184,741	6,649	15,200	176,190
D 類配息 (A) 英國申報基金股份	7,734	705	701	7,738
D 類非配息股份	151,680	9,786	15,439	146,027
D 類非配息股份美金避險	129,823	1,550	8,124	123,249
D 類非配息英國申報基金股份	1,019,689	62,196	349,564	732,321
E 類非配息股份	468,988	10,188	54,587	424,589
I 類非配息股份	621,959	384,676	98,721	907,914
I 類非配息股份美金避險	101,679	-	2,500	99,179
S 類非配息股份	3,388,171	1,115,253	328,492	4,174,932
X 類非配息股份	1,424,473	144,097	255,942	1,312,628

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德歐洲特別時機基金 (European Special Situations Fund)</b>				
A 類配息 (A) 股份	272,986	77,448	16,107	334,327
A 類非配息股份	8,048,366	362,871	784,541	7,626,696
A 類非配息股份澳幣避險	87,802	148,785	10,618	225,969
A 類非配息股份加拿大幣避險	15,214	14,311	-	29,525
A 類非配息股份離岸人民幣避險	696	-	581	115
A 類非配息股份英鎊避險	85,682	28,602	32,837	81,447
A 類非配息股份港幣避險	86,213	12,529	65,988	32,754
A 類非配息股份美金避險	6,360,137	181,972	1,563,984	4,978,125
C 類非配息股份	289,670	7,438	25,245	271,863
D 類非配息股份	3,619,140	259,401	483,502	3,395,039
D 類非配息股份美金避險	1,049,188	37,863	540,372	546,679
E 類非配息股份	1,462,893	34,361	157,180	1,340,074
I 類配息 (A) 股份	465	5	-	470
I 類非配息股份	13,283,346	1,864,139	1,440,234	13,707,251
X 類非配息股份	140,248	8,708	10,808	138,148
<b>貝萊德歐洲價值型基金 (European Value Fund)</b>				
A 類配息 (A) 股份	184,140	12,693	34,879	161,954
A 類配息 (A) 英國申報基金股份	14,961	637	2,176	13,422
A 類非配息股份	2,253,837	348,616	445,951	2,156,502
A 類非配息股份澳幣避險	67,551	5,752	15,277	58,026
A 類非配息股份離岸人民幣避險	328	1,694	1,694	328
A 類非配息股份港幣避險	56,926	310	8,908	48,328
A 類非配息股份美金避險	1,978,624	76,325	194,336	1,860,613
C 類非配息股份	274,967	22,251	76,771	220,447
D 類配息 (A) 英國申報基金股份	8,042	485	211	8,316
D 類非配息股份	1,477,059	149,335	440,986	1,185,408
D 類非配息股份美金避險	531,419	82,066	115,538	497,947
E 類非配息股份	1,045,162	45,062	178,459	911,765
I 類非配息股份	6,143,233	3,109,215	2,090,527	7,161,921
S 類配息 (A) 股份	60,138	2	-	60,140
X 類非配息股份	6,177,859	-	2,315,256	3,862,603
<b>貝萊德新世代運輸基金 (基金之配息來源可能為本金) (Future of Transport Fund)</b>				
A 類配息 (A) 股份	678,369	33,691	73,032	639,028
A 類配息 (A) 英國申報基金股份	529,677	14,720	135,396	409,001
A 類配息 (T) 股份	135,081	44,438	51,963	127,556
A 類非配息股份	23,477,894	1,007,204	5,798,368	18,686,730
A 類非配息股份離岸人民幣避險	1,297,480	19,615	230,998	1,086,097
A 類非配息股份歐元避險	3,055,075	146,752	750,785	2,451,042
A 類非配息股份新加坡幣避險	645,423	30,761	50,823	625,361
AI 類非配息股份	2,354,035	256,162	477,733	2,132,464
C 類非配息股份	445	-	-	445
D 類非配息股份歐元避險	1,095,795	43,640	331,917	807,518
D 類非配息英國申報基金股份	8,393,676	810,800	2,547,945	6,656,531
D 類非配息英國申報基金股份英鎊避險	672,951	19,537	145,034	547,454
E 類非配息股份	25,251,817	1,570,959	4,103,767	22,719,009
E 類非配息股份歐元避險	18,544,086	654,364	2,871,833	16,326,617
I 類配息 (A) 英國申報基金股份	26,984	-	-	26,984
I 類非配息股份	23,270,713	640,516	6,646,803	17,264,426
I 類非配息股份歐元避險	999,188	15,923	637,833	377,278
X 類非配息股份	24,644	3,350	9,089	18,905
Z 類非配息英國申報基金股份	7,062,061	-	4,113,129	2,948,932

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
貝萊德環球資產配置基金（基金之配息來源可能為本金）（Global Allocation Fund）				
A 類配息 (A) 股份	17,240,457	827,393	1,080,490	16,987,360
A 類配息 (A) 股份歐元避險	1,115,283	18,203	136,140	997,346
A 類配息 (T) 股份	500	431,717	11,851	420,366
A 類配息 (T) 股份澳幣避險	725	22,467	-	23,192
A 類配息 (T) 股份離岸人民幣避險	357	881,325	58,766	822,916
A 類配息 (T) 股份歐元避險	447	8,042	-	8,489
A 類配息 (T) 股份港幣避險	391	14,974	-	15,365
A 類配息 (T) 股份新加坡幣避險	661	-	-	661
A 類配息 (T) 股份南非幣避險	897	-	-	897
A 類配息 (Y) (Q) (G) 股份	500	6,200	-	6,700
A 類配息 (Y) (Q) (G) 股份澳幣避險	659	-	-	659
A 類配息 (Y) (Q) (G) 股份新加坡幣避險	671	-	-	671
A 類非配息股份	91,618,403	3,845,955	9,531,178	85,933,180
A 類非配息股份澳幣避險	9,041,456	248,682	318,820	8,971,318
A 類非配息股份瑞士法郎避險	1,819,970	45,777	154,362	1,711,385
A 類非配息股份離岸人民幣避險	1,260,788	463,324	377,504	1,346,608
A 類非配息股份歐元避險	19,331,498	851,985	2,411,035	17,772,448
A 類非配息股份英鎊避險	2,091,098	93,772	199,329	1,985,541
A 類非配息股份港幣避險	11,570,282	8,691,125	12,554,563	7,706,844
A 類非配息股份波蘭幣避險	1,583,169	201,466	281,605	1,503,030
A 類非配息股份新加坡幣避險	5,347,279	267,476	485,444	5,129,311
AI 類非配息股份	542,802	427,170	172,191	797,781
AI 類非配息股份歐元避險	234,629	10,536	49,109	196,056
C 類非配息股份	6,820,999	177,210	445,479	6,552,730
C 類非配息股份歐元避險	1,510,165	17,491	136,975	1,390,681
D 類配息 (A) 股份	478,466	262,974	58,305	683,135
D 類配息 (A) 股份歐元避險	201,446	14,704	46,895	169,255
D 類非配息股份	4,640,354	296,716	1,629,579	3,307,491
D 類非配息股份澳幣避險	302,066	1,481	13,479	290,068
D 類非配息股份瑞士法郎避險	236,188	1,641	20,590	217,239
D 類非配息股份歐元避險	5,813,966	226,241	1,460,995	4,579,212
D 類非配息股份英鎊避險	1,073,093	116,678	79,732	1,110,039
D 類非配息股份波蘭幣避險	13,196	-	-	13,196
D 類非配息股份新加坡幣避險	138,780	2,070	13,782	127,068
D 類非配息英國申報基金股份	9,851,632	748,247	1,162,816	9,437,063
E 類非配息股份	20,684,827	1,632,384	1,774,600	20,542,611
E 類非配息股份歐元避險	9,972,849	224,182	1,101,047	9,095,984
E 類非配息股份波蘭幣避險	248,712	-	42,377	206,335
I 類非配息股份	8,004,924	925,911	1,009,389	7,921,446
I 類非配息股份歐元避險	2,701,757	127,397	388,508	2,440,646
I 類非配息股份新加坡幣避險	15	-	-	15
J 類非配息股份	157,568	(1)	2,457	155,110
S 類非配息股份	4,741	12,428,617	1,991,235	10,442,123
S 類非配息股份歐元避險	458	3,968,844	920,797	3,048,505
X 類配息 (A) 股份	35,621,941	3,165,094	4,199,683	34,587,352
X 類配息 (T) 股份	-	500	-	500
X 類非配息股份	8,277,327	137,753	610,581	7,804,499
X 類非配息股份澳幣避險	3,331,100	68,383	183,269	3,216,214
X 類非配息股份歐元避險	450	-	-	450
X 類非配息股份日圓避險	2,492,710	7,372	285,282	2,214,800



# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
貝萊德環球企業債券基金（基金之配息來源可能為本金）（Global Corporate Bond Fund）				
A 類配息 (A) 股份歐元避險	173,687	37,714	1,866	209,535
A 類配息 (M) (G) 股份	500	-	-	500
A 類配息 (M) 股份澳幣避險	178,327	2,232	8,729	171,830
A 類配息 (M) 股份加拿大幣避險	154,054	-	28,846	125,208
A 類配息 (M) 股份英鎊避險	80,014	18,652	7,948	90,718
A 類配息 (M) 股份紐元避險	328,855	373	17,170	312,058
A 類配息 (Q) 股份	72,077	10,691	6,624	76,144
A 類配息 (R) (M) (G) 股份澳幣避險	2,328,252	405,069	412,662	2,320,659
A 類配息 (R) (M) (G) 股份離岸人民幣避險	12,188,724	3,015,243	3,111,012	12,092,955
A 類配息 (R) (M) (G) 股份紐元避險	148,967	57	-	149,024
A 類配息 (S) (M) (G) 股份	16,014,886	2,646,522	1,823,031	16,838,377
A 類配息 (S) (M) (G) 股份港幣避險	364,635	47,147	32,488	379,294
A 類配息 (S) (M) (G) 股份日圓避險	-	726	-	726
A 類配息 (S) (M) (G) 股份新加坡幣避險	3,058,444	2,319,265	614,397	4,763,312
A 類配息 (T) 股份	-	500	-	500
A 類配息 (T) 股份離岸人民幣避險	-	365	-	365
A 類配息 (T) 股份南非幣避險	-	953	-	953
A 類非配息股份	8,402,138	2,812,530	1,577,890	9,636,778
A 類非配息股份歐元避險	2,560,489	43,838	249,633	2,354,694
A 類非配息股份瑞典幣避險	2,244	-	-	2,244
D 類配息 (Q) 股份英鎊避險	370	-	-	370
D 類非配息股份	3,004,366	175,261	265,079	2,914,548
D 類非配息股份歐元避險	3,644,209	157,476	717,728	3,083,957
D 類非配息英國申報基金股份英鎊避險	2,107,442	134,992	1,276,758	965,676
E 類非配息股份	452,094	112,868	73,065	491,897
E 類非配息股份歐元避險	825,301	300,906	191,169	935,038
I 類配息 (A) 英國申報基金股份英鎊避險	48,321	-	4,451	43,870
I 類非配息股份	8,672,505	429,965	187,898	8,914,572
I 類非配息股份加拿大幣避險	590	-	-	590
I 類非配息股份歐元避險	5,405,813	8,265	2,387,329	3,026,749
X 類配息 (A) 英國申報基金股份英鎊避險	7	-	-	7
X 類非配息股份	1,375,712	1,162,098	81,057	2,456,753
X 類非配息股份歐元避險	4,996,666	1,648,918	42,949	6,602,635
X 類非配息股份挪威克朗避險	729,649	159,156	297	888,508

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
貝萊德全球股票收益基金（基金之配息來源可能為本金） (Global Equity Income Fund)				
A 類配息 (A) (G) 股份	1,004,333	13,321	72,011	945,643
A 類配息 (A) (G) 股份歐元避險	81,958	2	-	81,960
A 類配息 (Q) (G) 股份	4,070,705	27,830	279,695	3,818,840
A 類配息 (Q) (G) 股份歐元避險	745,439	1,758	58,927	688,270
A 類配息 (Q) (G) 股份新加坡幣避險	1,082,001	76,301	54,584	1,103,718
A 類配息 (Q) (G) 英國申報基金股份	1,556,504	56,154	133,643	1,479,015
A 類配息 (R) (M) (G) 股份澳幣避險	1,655,359	113,803	101,239	1,667,923
A 類配息 (R) (M) (G) 股份離岸人民幣避險	64,202	128	15,143	49,187
A 類配息 (R) (M) (G) 股份南非幣避險	223,616	29,169	71,933	180,852
A 類配息 (S) (M) (G) 股份	4,687,707	261,853	705,420	4,244,140
A 類配息 (S) (M) (G) 股份離岸人民幣避險	133,161	26,764	12,077	147,848
A 類配息 (S) (M) (G) 股份港幣避險	59,309	524	2,197	57,636
A 類配息 (S) (M) (G) 股份新加坡幣避險	4,674,566	50,238	222,158	4,502,646
A 類配息 (T) 股份	17,746	25,499	10,191	33,054
A 類非配息股份	10,661,649	285,699	1,134,557	9,812,791
A 類非配息股份瑞士法郎避險	406,537	6,672	17,059	396,150
A 類非配息股份歐元避險	1,143,541	48,196	153,401	1,038,336
A 類非配息股份波蘭幣避險	1,928,392	2,590,937	2,449,262	2,070,067
A 類非配息股份新加坡幣避險	722,278	31,351	77,794	675,835
AI 類配息 (Q) (G) 股份歐元避險	411,629	70,642	76,368	405,903
AI 類非配息股份	239,673	165,162	93,195	311,640
AI 類非配息股份歐元避險	68,388	3,092	37,685	33,795
C 類配息 (Q) (G) 股份	1,072,609	5,252	88,456	989,405
C 類非配息股份	1,792,856	8,384	161,400	1,639,840
D 類配息 (A) (G) 股份	614,491	27,723	91,847	550,367
D 類配息 (Q) (G) 股份	651,974	20,061	70,849	601,186
D 類配息 (Q) (G) 股份歐元避險	193,233	14,936	18,375	189,794
D 類配息 (Q) (G) 英國申報基金股份	193,371	2,245	17,015	178,601
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	98,492	11,006	5,693	103,805
D 類非配息股份	3,544,154	88,793	811,824	2,821,123
D 類非配息股份瑞士法郎避險	241,643	-	6,080	235,563
D 類非配息股份歐元避險	161,707	106,713	106,045	162,375
D 類非配息股份波蘭幣避險	1,397	-	-	1,397
D 類非配息股份新加坡幣避險	9,473	-	-	9,473
E 類配息 (Q) (G) 股份	1,214,130	100,788	104,481	1,210,437
E 類配息 (Q) (G) 股份歐元避險	1,000,410	33,508	136,284	897,634
E 類非配息股份	1,061,641	110,827	120,729	1,051,739
E 類非配息股份歐元避險	89,412	48,232	16,777	120,867
I 類非配息股份	6,211,538	592,140	10,097	6,793,581
I 類非配息英國申報基金股份	4,818,675	136,760	189,805	4,765,630
SR 類非配息 (S) (M) (G) 股份	500	-	-	500
SR 類非配息股份	500	-	-	500
X 類非配息股份	9	-	-	9

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
貝萊德環球政府債券基金 (Global Government Bond Fund)				
A 類配息 (D) 股份	37,865	3,757	16,534	25,088
A 類配息 (D) 股份歐元避險	68,593	48,815	469	116,939
A 類配息 (M) 股份	401,666	118,268	145,212	374,722
A 類配息 (M) 股份歐元避險	80,382	10,064	6,657	83,789
A 類配息 (M) 股份英鎊避險	88,237	30,671	8,778	110,130
A 類配息 (M) 股份港幣避險	390	1,343	-	1,733
A 類非配息股份	4,112,870	1,744,405	2,020,030	3,837,245
A 類非配息股份歐元避險	8,429,623	6,351,340	8,480,163	6,300,800
C 類配息 (D) 股份	6,190	42	42	6,190
C 類配息 (D) 股份歐元避險	1,740	12	1,752	-
C 類配息 (M) 股份	6	-	-	6
C 類非配息股份	115,846	32,800	20,599	128,047
C 類非配息股份歐元避險	275,599	99,141	67,356	307,384
D 類配息 (M) 股份	23,985	2,756	9,468	17,273
D 類配息 (M) 股份歐元避險	4	-	-	4
D 類非配息股份	645,218	228,425	102,906	770,737
D 類非配息股份歐元避險	7,842,746	2,689,527	4,127,024	6,405,249
E 類非配息股份	522,890	72,825	41,533	554,182
E 類非配息股份歐元避險	4,468,557	796,679	767,414	4,497,822
I 類配息 (A) 股份歐元避險	1,890,011	80,789	789,288	1,181,512
I 類非配息股份	6,154,590	4,362,958	305,469	10,212,079
I 類非配息股份歐元避險	8,542,306	1,144,459	1,329,444	8,357,321
X 類非配息股份歐元避險	1,675,812	373,296	-	2,049,108
X 類非配息股份挪威克朗避險	735,465	168,545	290	903,720
X 類非配息股份瑞典幣避險	19,992,111	275,651	5,689,526	14,578,236
X 類非配息英國申報基金股份	32,934	2,833	95	35,672

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（Global High Yield Bond Fund）</b>				
A 類配息 (D) 英國申報基金股份	1,008,226	96,420	203,984	900,662
A 類配息 (D) 英國申報基金股份歐元避險	610,323	161,241	47,084	724,480
A 類配息 (M) 股份	7,143,408	915,327	1,154,671	6,904,064
A 類配息 (M) 股份歐元避險	2,202,316	156,811	366,822	1,992,305
A 類配息 (Q) 股份	272,049	103,695	42,198	333,546
A 類配息 (R) (M) (G) 股份澳幣避險	7,374,512	101,674	519,456	6,956,730
A 類配息 (R) (M) (G) 股份南非幣避險	2,880,536	108,432	223,167	2,765,801
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	36,316	1,948	2,593	35,671
A 類配息 (S) (M) (G) 股份	33,750,841	1,144,938	2,708,871	32,186,908
A 類配息 (S) (M) (G) 股份港幣避險	1,438,441	13,809	89,739	1,362,511
A 類配息 (S) (M) (G) 股份日圓避險	-	726	-	726
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,032,781	76,651	58,473	1,050,959
A 類配息 (T) 股份	-	500	-	500
A 類非配息股份	7,239,812	1,313,125	1,507,112	7,045,825
A 類非配息股份歐元避險	2,454,347	130,172	1,036,619	1,547,900
A 類非配息股份英鎊避險	760,757	27,369	74,851	713,275
A 類非配息股份波蘭幣避險	2,134,698	210,860	205,904	2,139,654
A 類非配息股份瑞典幣避險	2,609,394	359,766	674,229	2,294,931
AI 類配息 (Q) 股份歐元避險	46,337	5,745	15,441	36,641
AI 類非配息股份歐元避險	19,256	23,851	3,264	39,843
C 類配息 (D) 股份	268,837	8,048	33,743	243,142
C 類非配息股份	569,869	2,994	65,426	507,437
C 類非配息股份歐元避險	715,363	20,335	205,858	529,840
D 類配息 (M) 股份	6,164,949	2,872,053	4,246,647	4,790,355
D 類配息 (M) 股份歐元避險	652,153	51,742	679,179	679,179
D 類配息 (Q) 股份英鎊避險	1,123,417	168,793	60,775	1,231,435
D 類非配息股份	4,955,231	797,843	2,026,882	3,726,192
D 類非配息英國申報基金股份歐元避險	4,680,302	1,375,172	2,537,394	3,518,080
D 類非配息英國申報基金股份英鎊避險	200,052	181,176	12,680	368,548
E 類配息 (Q) 股份歐元避險	5,361,417	166,631	441,943	5,086,105
E 類非配息股份	2,170,971	211,322	208,103	2,174,190
E 類非配息股份歐元避險	2,327,892	111,296	327,926	2,111,262
I 類配息 (M) 股份	14,523,085	2,005,710	940,820	15,587,975
I 類非配息股份	9,290,749	1,607,807	1,050,665	9,847,891
I 類非配息股份加拿大幣避險	590	-	-	590
I 類非配息股份歐元避險	11,258,767	7,373,110	4,210,086	14,421,791
I 類非配息英國申報基金股份瑞士法郎避險	457	-	-	457
X 類配息 (A) 股份歐元避險	2,961,505	-	-	2,961,505
X 類非配息股份	9,511	699,480	30	708,961
X 類非配息股份歐元避險	2,130,160	-	-	2,130,160
<b>貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)</b>				
A 類配息 (M) 股份	73,051	4,103	12,372	64,782
A 類非配息股份	2,760,221	174,448	547,711	2,386,958
A 類非配息股份歐元避險	621,305	34,164	104,932	550,537
C 類配息 (M) 股份	28,828	-	-	28,828
C 類非配息股份	201,322	1	71,426	129,897
D 類配息 (M) 股份	1,737	-	608	1,129
D 類非配息股份	1,161,787	244,399	335,617	1,070,569
D 類非配息股份歐元避險	3,030,143	90,878	734,310	2,386,711
E 類非配息股份歐元避險	10,609,327	55,656	2,303,181	8,361,802
I 類非配息股份	192,792	-	122,654	70,138
X 類非配息股份歐元避險	346,712	21,472	67,342	300,842

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)</b>				
A 類配息 (A) 股份	17,768	57	2,820	15,005
A 類配息 (A) 英國申報基金股份	891,759	8,201	52,706	847,254
A 類非配息股份	9,167,662	765,627	999,222	8,934,067
A 類非配息股份新加坡幣避險	3,942	10	352	3,600
AI 類非配息股份	150,765	10,238	49,002	112,001
C 類非配息股份	444,323	13,818	159,416	298,725
D 類配息 (A) 英國申報基金股份	1,772,471	421,350	26,289	2,167,532
D 類非配息股份	2,918,882	51,277	517,536	2,452,623
E 類非配息股份	1,864,094	95,412	279,175	1,680,331
I 類非配息股份	1,662,627	-	887,757	774,870
X 類非配息股份	2,541,023	125,384	86,467	2,579,940
<b>貝萊德印度基金 (India Fund)</b>				
A 類配息 (A) 英國申報基金股份	41,327	3,002	1,105	43,224
A 類非配息股份	5,264,711	1,043,095	1,044,594	5,263,212
C 類非配息股份	219,782	30,242	24,760	225,264
D 類配息 (A) 英國申報基金股份	155,702	27,787	20,343	163,146
D 類非配息股份	237,099	149,966	46,162	340,903
E 類非配息股份	771,763	198,809	89,890	880,682
I 類非配息股份	13,263,634	1,207,356	1,732,375	12,738,615
X 類非配息股份	1,359,875	149,215	399,059	1,110,031
<b>貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)</b>				
A 類配息 (A) 英國申報基金股份	78,002	12,112	255	89,859
A 類配息 (T) 股份港幣避險	-	390	-	390
A 類配息 (T) 股份美金避險	-	500	-	500
A 類非配息股份	3,578,214	5,959,866	4,711,047	4,827,033
A 類非配息股份歐元避險	248,353	415,000	139,763	523,590
A 類非配息股份美金避險	683,679	1,003,250	671,867	1,015,062
C 類非配息股份	791,557	206,456	220,696	777,317
D 類配息 (A) 英國申報基金股份	55,170	34,702	10,636	79,236
D 類非配息股份	1,606,091	653,870	848,218	1,411,743
D 類非配息股份歐元避險	1,401,415	497,437	314,341	1,584,511
E 類非配息股份	1,124,792	2,296,196	1,928,654	1,492,334
E 類非配息股份歐元避險	1,636,873	367,733	317,410	1,687,196
I 類非配息股份	3,192,138	4,114,942	1,459,485	5,847,595
X 類非配息股份	303,731	2,018,662	85,259	2,237,134
X 類非配息股份歐元避險	448	-	-	448
<b>貝萊德日本特別時機基金 (Japan Small &amp; MidCap Opportunities Fund)</b>				
A 類配息 (A) 英國申報基金股份	1,283	302	157	1,428
A 類配息 (T) 股份港幣避險	-	390	-	390
A 類配息 (T) 股份美金避險	-	500	-	500
A 類非配息股份	1,646,403	579,640	517,292	1,708,751
A 類非配息股份歐元避險	30,072	13,911	9,388	34,595
A 類非配息股份美金避險	555,383	512,875	485,139	583,119
C 類非配息股份	22,286	387	1,170	21,503
D 類配息 (A) 英國申報基金股份	2,252	4,076	1,114	5,214
D 類非配息股份	268,904	12,549	54,813	226,640
D 類非配息股份歐元避險	3,985	427	1,517	2,895
E 類非配息股份	140,438	18,175	31,628	126,985
I 類非配息股份	478	-	-	478
I 類非配息股份歐元避險	430	-	-	430
X 類非配息股份	3	-	-	3

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德拉丁美洲基金 (Latin American Fund)</b>				
A 類配息 (A) 股份	29,238	1,680	1,564	29,354
A 類配息 (A) 英國申報基金股份	9,350	764	268	9,846
A 類非配息股份	10,992,172	757,106	2,815,931	8,933,347
A 類非配息股份澳幣避險	518,052	203,355	296,267	425,140
A 類非配息股份瑞士法郎避險	22,561	-	19,240	3,321
A 類非配息股份港幣避險	178,314	35,734	64,519	149,529
A 類非配息股份波蘭幣避險	2,883,033	2,370,898	3,933,357	1,320,574
A 類非配息股份新加坡幣避險	836,008	258,621	407,217	687,412
C 類非配息股份	83,825	28,836	19,764	92,897
D 類配息 (A) 股份	1,203	5	-	1,208
D 類配息 (A) 英國申報基金股份	41,310	21,495	28,106	34,699
D 類非配息股份	1,082,526	387,091	1,003,319	466,298
D 類非配息股份瑞士法郎避險	39,917	-	-	39,917
D 類非配息股份歐元避險	19,709	8,674	20,574	7,809
D 類非配息股份波蘭幣避險	1,592	-	-	1,592
D 類非配息股份新加坡幣避險	790	-	-	790
D 類非配息英國申報基金股份英鎊避險	37,873	20,206	37,769	20,310
E 類非配息股份	324,929	42,574	81,137	286,366
I 類非配息股份	593,315	213,675	182,527	624,463
J 類非配息股份	132,992	2,717	9,287	126,422
X 類配息 (A) 英國申報基金股份	64	-	-	64
X 類非配息股份	425	12	2	435
<b>貝萊德營養科學基金 (Nutrition Fund)</b>				
A 類配息 (A) 股份歐元避險	20,443	162	5,406	15,199
A 類配息 (A) 英國申報基金股份	700	-	-	700
A 類配息 (A) 英國申報基金股份英鎊避險	47,432	788	1,594	46,626
A 類非配息股份	2,146,756	142,845	313,173	1,976,428
A 類非配息股份歐元避險	558,478	70,520	92,818	536,180
A 類非配息股份港幣	234,556	5,199	34,095	205,660
A 類非配息股份波蘭幣避險	577,904	18,102	141,577	454,429
A 類非配息股份新加坡幣避險	881,558	31,467	123,576	789,449
AI 類非配息股份	305,348	3,584	60,631	248,301
C 類非配息股份	636,243	20,110	101,431	554,922
D 類配息 (A) 股份歐元避險	14,407	-	342	14,065
D 類配息 (A) 英國申報基金股份英鎊避險	47,342	655	4,548	43,449
D 類非配息股份	3,036,477	329,280	1,196,652	2,169,105
D 類非配息股份歐元避險	85,331	94	10,291	75,134
D 類非配息股份新加坡幣避險	92,308	20,921	57,079	56,150
D 類非配息英國申報基金股份英鎊避險	29,842	1,301	10,563	20,580
E 類非配息股份	7,728,344	276,666	1,413,316	6,591,694
I 類配息 (A) 英國申報基金股份	500	1,745	-	2,245
I 類非配息股份	4,208,856	8,433	968,756	3,248,533
I 類非配息股份日圓避險	553	-	-	553
X 類非配息股份	758,048	299,513	487,976	569,585

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德永續能源基金（基金之配息來源可能為本金） (Sustainable Energy Fund)</b>				
A 類配息 (A) 股份	8,053,761	603,079	1,647,533	7,009,307
A 類配息 (A) 英國申報基金股份	1,853,079	92,691	353,786	1,591,984
A 類配息 (T) 股份	64,819	99,010	20,995	142,834
A 類非配息股份	170,056,027	9,801,732	28,883,143	150,974,616
A 類非配息股份澳幣避險	662,543	55,610	155,964	562,189
A 類非配息股份加拿大幣避險	185,404	177,966	227,199	136,171
A 類非配息股份離岸人民幣避險	1,427,156	25,593	266,388	1,186,361
A 類非配息股份歐元避險	5,572,829	516,741	3,055,507	3,034,063
A 類非配息股份英鎊避險	271,260	2,942	72,969	201,233
A 類非配息股份港幣避險	845,898	145,280	268,166	723,012
A 類非配息股份紐元避險	30,399	28,025	28,551	29,873
A 類非配息股份新加坡幣避險	5,629,334	449,647	601,818	5,477,163
AI 類非配息股份	6,559,028	478,888	1,312,315	5,725,601
C 類非配息股份	13,983,554	745,865	1,659,756	13,069,663
D 類配息 (A) 股份	5,954,704	459,592	1,189,027	5,225,269
D 類配息 (A) 英國申報基金股份	11,871,836	965,959	2,727,595	10,110,200
D 類非配息股份	41,216,085	4,527,550	11,992,398	33,751,237
D 類非配息股份新加坡幣避險	64,569	18,805	19,068	64,306
E 類非配息股份	96,236,685	5,299,798	14,289,386	87,247,097
E 類非配息股份歐元避險	3,443,820	179,528	739,422	2,883,926
I 類配息 (A) 英國申報基金股份	2,926,873	90,618	177,705	2,839,786
I 類配息 (Q) 股份	1,796,998	-	371	1,796,627
I 類非配息股份	15,245,573	966,288	2,889,727	13,322,134
I 類非配息英國申報基金股份	22,326,411	3,444,508	6,618,403	19,152,516
S 類配息 (A) 股份	447	-	-	447
S 類非配息股份	525,827	5,424	50,163	481,088
X 類配息 (T) 股份	69,060	35,480	10,855	93,685
X 類非配息股份	4,709,348	296,714	543,272	4,462,790
X 類非配息股份歐元避險	2,222,869	862,112	775,949	2,309,032
<b>貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） (Sustainable Global Dynamic Equity Fund)<sup>(4)</sup></b>				
A 類配息 (A) 股份	55,398	605	2,775	53,228
A 類非配息股份	6,428,242	1,154,928	826,085	6,757,085
A 類非配息股份離岸人民幣避險	3,615	-	-	3,615
A 類非配息股份歐元避險	317,043	5,735	66,800	255,978
C 類非配息股份	1,141,989	35,063	59,458	1,117,594
C 類非配息股份歐元避險	161,981	12,119	22,825	151,275
D 類配息 (A) 股份	379,214	17,575	40,427	356,362
D 類非配息股份	1,834,748	63,887	161,643	1,736,992
D 類非配息股份歐元避險	52,815	7,721	10,521	50,015
E 類非配息股份	1,984,626	225,190	212,817	1,996,999
E 類非配息股份歐元避險	183,317	12,525	18,904	176,938
I 類非配息股份	5,163,923	-	1,133,209	4,030,714
X 類非配息股份	7	-	-	7

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） (Sustainable World Bond Fund)				
A 類配息 (D) 股份	28,171	5,066	709	32,528
A 類配息 (M) 股份	210,919	4,694	20,595	195,018
A 類配息 (R) (M) (G) 股份離岸人民幣避險	8,380	47	2,663	5,764
A 類配息 (S) (M) (G) 股份新加坡幣避險	22,334	5	521	21,818
A 類非配息股份	874,040	71,948	117,809	828,179
A 類非配息股份歐元避險	110,094	13,927	1,833	122,188
A 類非配息英國申報基金股份英鎊避險	397,667	35,325	51,846	381,146
C 類配息 (D) 股份	12,986	151	74	13,063
D 類配息 (M) 股份	70,579	904	77	71,406
D 類非配息股份	1,447,605	84,667	133,556	1,398,716
D 類非配息股份瑞士法郎避險	497,410	1,775	-	499,185
D 類非配息股份歐元避險	84,462	3,752	7,527	80,687
D 類非配息英國申報基金股份英鎊避險	2,235,260	94,266	470,896	1,858,630
E 類非配息股份	507,476	51,023	47,535	510,964
I 類配息 (A) 股份歐元避險	2,947,513	869,677	374	3,816,816
I 類非配息股份	1,127,633	14,544	55,352	1,086,825
X 類非配息股份	2,472,338	343,781	12,195	2,803,924
X 類非配息股份瑞士法郎避險	8	-	-	8
X 類非配息股份丹麥克朗避險	5	-	-	5
X 類非配息股份歐元避險	258,164	10,311	1,575	266,900
X 類非配息股份英鎊避險	16,325,743	1,404,311	1,355,494	16,374,560
X 類非配息股份挪威克朗避險	46,101,771	10,199,203	-	56,300,974
X 類非配息股份紐元避險	795	-	-	795



# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金） (Systematic Global Equity High Income Fund)</b>				
A 類配息 (A) (G) 股份	275,970	87,090	21,997	341,063
A 類配息 (A) (G) 股份瑞士法郎避險	30,859	28,023	372	58,510
A 類配息 (Q) (G) 股份	16,470,766	539,559	1,581,197	15,429,128
A 類配息 (Q) (G) 股份歐元避險	4,036,138	962,486	360,405	4,638,219
A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	529,338	12,247	44,857	496,728
A 類配息 (R) (M) (G) 股份澳幣避險	46,844,215	10,419,229	18,813,366	38,450,078
A 類配息 (R) (M) (G) 股份加拿大幣避險	9,471,944	3,118,936	4,055,750	8,535,130
A 類配息 (R) (M) (G) 股份離岸人民幣避險	50,744,265	14,820,467	10,911,940	54,652,792
A 類配息 (R) (M) (G) 股份紐元避險	5,204,970	1,454,148	1,741,656	4,917,462
A 類配息 (R) (M) (G) 股份南非幣避險	1,284,644	378,565	395,060	1,268,149
A 類配息 (S) (M) (G) 股份	272,521,500	228,604,712	200,647,265	300,478,947
A 類配息 (S) (M) (G) 股份瑞士法郎避險	-	7,650	-	7,650
A 類配息 (S) (M) (G) 股份歐元避險	453	19	-	472
A 類配息 (S) (M) (G) 股份港幣避險	61,089,114	15,955,618	22,944,661	54,100,071
A 類配息 (S) (M) (G) 股份日圓避險	-	5,394,854	52,888	5,341,966
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,124,171	851,104	56,715	1,918,560
A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	10,071,786	1,747,595	2,673,076	9,146,305
A 類非配息股份	10,086,105	1,659,658	5,307,189	6,438,574
A 類非配息股份歐元避險	1,704,730	217,869	733,484	1,189,115
A 類非配息股份港幣避險	49,706	4,886	47,598	6,994
A 類非配息股份新加坡幣避險	400,131	7,758	13,673	394,216
A 類非配息英國申報基金股份瑞士法郎避險	120,371	11,434	8,121	123,684
C 類配息 (Q) (G) 股份	316,687	353	13,624	303,416
C 類非配息股份	80,502	1,612	11,631	70,483
D 類配息 (A) (G) 股份	148,326	44,535	400	192,461
D 類配息 (A) (G) 股份瑞士法郎避險	210,004	164,254	11,199	363,059
D 類配息 (Q) (G) 股份	11,132,538	615,726	709,496	11,038,768
D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	6,462,722	306,010	681,195	6,087,537
D 類配息 (Q) (G) 英國申報基金股份歐元避險	2,543,968	688,406	843,157	2,389,217
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	695,102	79,115	120,661	653,556
D 類配息 (S) (M) (G) 股份	1,983,608	2,122,306	-	4,105,914
D 類配息 (S) (M) (G) 股份新加坡幣避險	784,460	152,537	6,988	930,009
D 類非配息股份歐元避險	572,672	166,278	187,567	551,383
D 類非配息英國申報基金股份	1,767,114	301,846	118,966	1,949,994
D 類非配息英國申報基金股份瑞士法郎避險	1,399,310	73,616	172,203	1,300,723
E 類配息 (Q) (G) 股份歐元避險	1,079,880	235,521	201,412	1,113,989
E 類非配息股份	70,136	3,544,893	39,228	3,575,801
E 類非配息股份歐元避險	74,430	6,924	3,145	78,209
I 類配息 (A) (G) 股份	65,162,623	17,758,822	20,718,118	62,203,327
I 類配息 (M) (G) 股份	1,894,249	100	374	1,893,975
I 類配息 (Q) (G) 股份	8,551,143	508,864	7,671,125	1,388,882
I 類配息 (Q) 英國申報基金股份瑞士法郎避險	1,549,031	424,914	536,566	1,437,379
I 類配息 (Q) 英國申報基金股份歐元避險	299,590	60,911	61,278	299,223
I 類非配息股份	153,792	-	-	153,792
SR 類非配息 (S) (M) (G) 股份	500	-	-	500
SR 類非配息股份	500	-	-	500
X 類非配息股份	536,125	2,166	68,633	469,658
<b>貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」） (Systematic Sustainable Global SmallCap Fund)</b>				
A 類非配息股份	1,495,085	80,471	114,879	1,460,677
A 類非配息股份澳幣避險	438,933	4,316	362,974	80,275
C 類非配息股份	62,789	6,378	4,479	64,688
D 類非配息股份	128,458	10,417	14,623	124,252
E 類非配息股份	106,938	43,075	8,890	141,123
X 類非配息股份英鎊避險	588,851	-	375,223	213,628

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德英國基金 (United Kingdom Fund)</b>				
A 類配息 (A) 英國申報基金股份	195,543	1,525	9,990	187,078
A 類非配息股份	899,669	31,808	107,079	824,398
C 類非配息股份	40,928	1,764	4,556	38,136
D 類配息 (A) 英國申報基金股份	78,003	703	10,810	67,896
D 類非配息股份	28,809	7,686	7,664	28,831
D 類非配息英國申報基金股份	116,392	49,180	46,997	118,575
E 類非配息股份	309,529	10,194	67,808	251,915
I 類配息 (A) 英國申報基金股份	778,108	16,174	135,422	658,860
I 類非配息股份	849,348	6,204	320,152	535,400
X 類非配息股份	10,456	205	1,310	9,351
<b>貝萊德美國價值型基金 (基金之配息來源可能為本金) (US Basic Value Fund)</b>				
A 類配息 (A) 股份	16,797	200	520	16,477
A 類配息 (A) 英國申報基金股份	2,870	108	52	2,926
A 類配息 (T) 股份	5,482	77,550	77,148	5,884
A 類非配息股份	3,346,218	181,261	439,746	3,087,733
A 類非配息股份離岸人民幣避險	1,521	1,893	1,031	2,383
A 類非配息股份歐元避險	51,375	2,894	6,165	48,104
A 類非配息股份新加坡幣避險	13,169	1	1,774	11,396
C 類非配息股份	213,099	5,181	41,022	177,258
C 類非配息股份歐元避險	10,843	626	784	10,685
D 類配息 (A) 股份	70,457	1,488	445	71,500
D 類配息 (A) 英國申報基金股份	9,986	857	1,316	9,527
D 類非配息股份	1,852,321	167,086	1,178,712	840,695
D 類非配息股份歐元避險	193,663	10,362	373	203,652
E 類非配息股份	525,676	32,283	36,610	521,349
E 類非配息股份歐元避險	81,479	23,117	26,931	77,665
I 類非配息股份	1,258,348	83,697	205,196	1,136,849
X 類非配息股份	8,014	-	3,968	4,046
<b>貝萊德美元優質債券基金 (US Dollar Bond Fund)</b>				
A 類配息 (D) 股份	480,725	16,722	35,216	462,231
A 類配息 (M) 股份	980,218	496,443	458,280	1,018,381
A 類非配息股份	2,485,017	863,955	785,923	2,563,049
A 類非配息股份新加坡幣避險	-	3,477	-	3,477
C 類配息 (D) 股份	396,989	4,354	55,538	345,805
C 類非配息股份	195,399	7,505	20,787	182,117
D 類配息 (M) 股份	3,150,940	54,269	268,330	2,936,879
D 類非配息股份	7,034,473	830,481	1,866,210	5,998,744
D 類非配息英國申報基金股份英鎊避險	6,964	1,153	238	7,879
E 類非配息股份	317,476	13,348	31,277	299,547
I 類配息 (Q) 股份	276,012	4,519	131,048	149,483
I 類非配息股份	11,356,407	556,001	2,123,695	9,788,713
I 類非配息股份歐元避險	2,897,460	935,555	373	3,832,642
X 類配息 (Q) 股份	500	-	-	500
X 類非配息股份	164,948	1,554	20,035	146,467

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金)</b> (US Dollar High Yield Bond Fund)				
A 類配息 (A) 英國申報基金股份英鎊避險	107,135	1,408	5,546	102,997
A 類配息 (D) 股份	7,935,526	4,083,019	1,440,206	10,578,339
A 類配息 (M) 股份	13,275,536	1,421,837	1,164,583	13,532,790
A 類配息 (M) 股份澳幣避險	1,449,464	357,321	611,859	1,194,926
A 類配息 (M) 股份加拿大幣避險	658,585	27,074	40,280	645,379
A 類配息 (M) 股份歐元避險	361,381	31,380	63,279	329,482
A 類配息 (M) 股份英鎊避險	486,117	2,953	18,225	470,845
A 類配息 (M) 股份紐元避險	307,054	110,276	52,139	365,191
A 類配息 (M) 股份新加坡幣避險	1,182,505	25,131	94,426	1,113,210
A 類配息 (R) (M) (G) 股份澳幣避險	7,680,427	168,442	454,693	7,394,176
A 類配息 (R) (M) (G) 股份南非幣避險	1,519,401	183,503	155,176	1,547,728
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	101,898	8,974	54,191	56,681
A 類配息 (S) (M) (G) 股份	129,979,206	7,776,440	38,904,791	98,850,855
A 類配息 (S) (M) (G) 股份港幣避險	5,873,525	1,330,938	875,665	6,328,798
A 類配息 (S) (M) (G) 股份日圓避險	-	726	-	726
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,324,582	11,301	47,816	1,288,067
A 類配息 (T) 股份	-	500	-	500
A 類非配息股份	7,729,114	2,198,363	2,858,390	7,069,087
A 類非配息股份澳幣避險	188,985	19,401	15,529	192,857
A 類非配息股份瑞士法郎避險	70,484	50	10,516	60,018
A 類非配息股份歐元避險	50,218	813	13,384	37,647
A 類非配息股份新加坡幣避險	78,610	215,059	236,802	56,867
C 類配息 (D) 股份	555,770	11,083	76,834	490,019
C 類非配息股份	266,427	8,428	67,189	207,666
D 類配息 (A) 英國申報基金股份英鎊避險	294,551	13,126	16,116	291,561
D 類配息 (M) 股份	9,766,823	1,113,311	3,564,513	7,315,621
D 類配息 (M) 股份新加坡幣避險	264,548	-	17,469	247,079
D 類非配息股份澳幣避險	71,080	-	10,250	60,830
D 類非配息股份瑞士法郎避險	253,047	60,450	20,600	292,897
D 類非配息股份歐元避險	73,241	137,525	155,229	55,537
D 類非配息股份新加坡幣避險	14,468	-	-	14,468
D 類非配息英國申報基金股份	5,027,063	1,597,963	1,509,087	5,115,939
E 類非配息股份	402,421	57,297	49,635	410,083
E 類非配息股份歐元避險	14,371	10,914	-	25,285
I 類配息 (A) 英國申報基金股份英鎊避險	992,358	107,912	72,927	1,027,343
I 類配息 (M) 股份	4,714,050	14,402,917	2,174,104	16,942,863
I 類非配息股份	22,034,766	1,033,808	1,682,501	21,386,073
I 類非配息股份歐元避險	251,219	4,494	54,930	200,783
I 類非配息英國申報基金股份瑞士法郎避險	449	-	-	449
I 類非配息英國申報基金股份英鎊避險	382	-	-	382
SR 類配息 (A) 英國申報基金股份英鎊避險	364	-	-	364
SR 類配息 (M) 英國申報基金股份	500	-	-	500
SR 類非配息英國申報基金股份	115,927	-	398	115,529
SR 類非配息英國申報基金股份歐元避險	15,051	(1)	4,192	10,858
X 類配息 (S) (M) (G) 股份	4,997,769	1,655,101	864,118	5,788,752
X 類非配息股份	382,909	1,401	35,310	349,000
<b>貝萊德美元儲備基金 (US Dollar Reserve Fund)</b>				
A 類非配息股份	2,718,808	2,488,794	2,486,150	2,721,452
A 類非配息股份英鎊避險	61,137	7,971	11,535	57,573
C 類非配息股份	89,694	7,855	20,972	76,577
D 類非配息股份英鎊避險	340	-	12	328
E 類非配息股份	141,301	8,497	15,692	134,106
E 類非配息股份英鎊避險	19,246	9,516	1,608	27,154
X 類非配息股份	778,889	281,730	222,769	837,850

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德美國靈活股票基金 (US Flexible Equity Fund)</b>				
A 類配息 (A) 股份	90,670	23,584	27,329	86,925
A 類配息 (A) 股份歐元避險	34,641	9,610	8,789	35,462
A 類配息 (A) 英國申報基金股份	203,497	2,534	4,011	202,020
A 類非配息股份	10,947,295	828,305	1,092,853	10,682,747
A 類非配息股份離岸人民幣避險	8,493	32,871	21,718	19,646
A 類非配息股份捷克克朗避險	1,061	-	-	1,061
A 類非配息股份歐元避險	1,259,353	70,215	146,323	1,183,245
A 類非配息股份日圓避險	555	-	-	555
A 類非配息股份新加坡幣避險	-	697	-	697
AI 類非配息股份	28,617	47,211	25,774	50,054
C 類非配息股份	520,809	15,594	37,749	498,654
C 類非配息股份歐元避險	42,571	863	1,600	41,834
D 類配息 (A) 股份	309	-	20	289
D 類配息 (A) 英國申報基金股份	1,792,167	18,821	1,714,624	96,364
D 類非配息股份	1,670,932	781,189	366,914	2,085,207
D 類非配息股份歐元避險	871,720	241,464	124,659	988,525
E 類非配息股份	847,501	210,100	187,920	869,681
E 類非配息股份歐元避險	404,195	65,111	72,778	396,528
I 類非配息股份	19,357,374	2,734,218	3,538,633	18,552,959
I 類非配息股份歐元避險	3,292,771	1,211,304	393,923	4,110,152
X 類非配息股份	656,001	1,352,463	343,856	1,664,608
X 類非配息股份歐元避險	448	-	-	448
X 類非配息股份英鎊避險	389	7,603,699	595,563	7,008,525
<b>貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)</b>				
A 類配息 (D) 股份	531,209	8,110	90,149	449,170
A 類配息 (M) 股份	253,926	2,199	13,689	242,436
A 類非配息股份	1,417,882	74,383	140,235	1,352,030
A 類非配息英國申報基金股份歐元避險	-	461	-	461
C 類配息 (D) 股份	42,535	361	168	42,728
C 類非配息股份	191,208	11,112	8,273	194,047
D 類配息 (M) 股份	397,949	1,047	63,234	335,762
D 類非配息股份	1,495,904	197,436	225,487	1,467,853
E 類非配息股份	374,705	84,855	42,764	416,796
I 類配息 (M) 股份	500	-	-	500
I 類配息 (Q) 英國申報基金股份英鎊避險	-	267,974	9,324	258,650
I 類非配息股份	1,700,500	256,127	8,796	1,947,831
I 類非配息英國申報基金股份歐元避險	-	132,556	24,778	107,778
SR 類配息 (Q) 英國申報基金股份	-	500	-	500
SR 類配息 (Q) 英國申報基金股份歐元避險	-	462	-	462
SR 類非配息英國申報基金股份	-	500	-	500
SR 類非配息英國申報基金股份歐元避險	-	461	-	461
X 類配息 (M) 股份	500	-	-	500
ZI 類非配息股份	500	-	-	500
ZI 類非配息股份歐元避險	509	-	-	509
SR 類配息 (Q) 英國申報基金股份英鎊避險	-	396	-	396
<b>貝萊德美國增長型基金 (US Growth Fund)</b>				
A 類配息 (A) 股份	26,579	39,727	3,918	62,388
A 類非配息股份	899,336	668,441	377,119	1,190,658
A 類非配息股份歐元避險	703,614	161,372	120,851	744,135
A 類非配息英國申報基金股份	3,872,511	1,154,488	1,413,974	3,613,025
AI 類非配息股份	99,135	112,683	75,839	135,979
C 類非配息股份	649,453	78,444	53,897	674,000
D 類配息 (A) 股份	595,613	47,220	56,913	585,920
D 類非配息股份	611,894	233,556	302,189	543,261
D 類非配息英國申報基金股份	948,409	75,275	118,826	904,858
E 類非配息股份	1,830,639	438,874	332,471	1,937,042
I 類非配息股份	1,728,070	332,166	558,728	1,501,508
X 類非配息股份	500	-	-	500

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund)</b>				
A 類非配息股份	524,287	63,742	89,099	498,930
A 類非配息股份澳幣避險	102,982	42,110	22,085	123,007
C 類非配息股份	31,931	3,198	5,298	29,831
D 類非配息股份	99,218	16,738	25,140	90,816
E 類非配息股份	73,109	44,687	38,886	78,910
I 類非配息股份	242,090	17,420	99,580	159,930
<b>貝萊德世界能源基金 (基金之配息來源可能為本金) (World Energy Fund)</b>				
A 類配息 (A) 股份	844,776	112,683	315,885	641,574
A 類配息 (A) 英國申報基金股份	383,526	106,704	197,289	292,941
A 類配息 (T) 股份	92,781	375,714	285,839	182,656
A 類非配息股份	72,112,483	26,223,247	32,767,342	65,568,388
A 類非配息股份澳幣避險	1,695,156	510,676	713,651	1,492,181
A 類非配息股份瑞士法郎避險	373,548	49,564	39,642	383,470
A 類非配息股份歐元避險	9,223,462	2,073,240	3,400,949	7,895,753
A 類非配息股份港幣避險	3,870,703	1,692,034	2,731,021	2,831,716
A 類非配息股份新加坡幣避險	14,137,551	4,968,087	6,744,918	12,360,720
AI 類非配息股份	196,484	69,051	94,817	170,718
C 類非配息股份	1,241,029	247,173	339,520	1,148,682
C 類非配息股份歐元避險	1,116,033	132,907	182,070	1,066,870
D 類配息 (A) 股份	85,836	2,382	27,594	60,624
D 類配息 (A) 英國申報基金股份	3,837,414	843,777	1,713,835	2,967,356
D 類非配息股份	5,922,405	2,216,845	2,435,873	5,703,377
D 類非配息股份瑞士法郎避險	226,490	1,840	5,129	223,201
D 類非配息股份歐元避險	1,589,652	636,891	960,411	1,266,132
E 類非配息股份	5,507,066	1,020,580	1,347,625	5,180,021
E 類非配息股份歐元避險	3,166,569	551,612	649,690	3,068,491
I 類配息 (Q) 英國申報基金股份	36,012,952	-	36,012,452	500
I 類非配息股份	4,981,600	2,385,254	2,488,564	4,878,290
I 類非配息股份歐元避險	7,256,934	1,015,759	5,382,892	2,889,801
S 類非配息股份	435,335	664,967	633,594	466,708
S 類非配息股份歐元避險	89,513	168,647	76,121	182,039
X 類配息 (T) 股份	500	-	-	500
X 類非配息股份	707,485	3,929	202,335	509,079
<b>貝萊德世界金融基金 (基金之配息來源可能為本金) (World Financials Fund)</b>				
A 類配息 (A) 股份	1,014,549	26,358	108,474	932,433
A 類配息 (T) 股份	18,152	87,154	79,365	25,941
A 類非配息股份港幣避險	279,046	9,714	86,312	202,448
A 類非配息股份新加坡幣避險	5,133,392	214,070	1,069,130	4,278,332
A 類非配息英國申報基金股份	22,038,450	2,553,177	7,469,158	17,122,469
AI 類非配息股份	3,952,805	131,040	1,625,834	2,458,011
C 類非配息股份	1,644,990	69,644	392,944	1,321,690
D 類非配息英國申報基金股份	5,577,438	1,110,064	3,075,405	3,612,097
E 類非配息股份	7,812,882	307,281	2,268,177	5,851,986
I 類非配息股份	19,166,052	4,333,287	5,113,920	18,385,419
S 類非配息股份	967	368,523	77,375	292,115
S 類非配息股份歐元避險	465	753,511	183,219	570,757
X 類配息 (T) 股份	432,522	145,029	84,584	492,967
X 類非配息股份	206,752	5,613	44,317	168,048

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德世界黃金基金（基金之配息來源可能為本金） (World Gold Fund)</b>				
A 類配息 (A) 股份	257,874	34,621	35,504	256,991
A 類配息 (A) 英國申報基金股份	1,786,872	53,780	228,906	1,611,746
A 類配息 (T) 股份	161,579	823,239	670,564	314,254
A 類配息 (T) 股份離岸人民幣避險	-	357	-	357
A 類非配息股份	18,471,910	1,279,746	2,009,869	17,741,787
A 類非配息股份澳幣避險	2,834,520	511,496	489,645	2,856,371
A 類非配息股份瑞士法郎避險	2,047,175	40,967	113,082	1,975,060
A 類非配息股份離岸人民幣避險	-	357	-	357
A 類非配息股份歐元避險	24,798,232	2,569,296	4,408,304	22,959,224
A 類非配息股份港幣避險	11,896,286	3,847,723	3,382,102	12,361,907
A 類非配息股份波蘭幣避險	322,564	24,756	22,651	324,669
A 類非配息股份新加坡幣避險	15,720,227	4,248,204	3,575,377	16,393,054
A 類非配息英國申報基金股份	65,542,880	15,815,765	17,840,568	63,518,077
AI 類非配息股份	108,086	19,393	15,580	111,899
AI 類非配息股份歐元避險	68,809	9,791	16,346	62,254
C 類非配息股份	1,514,513	126,835	198,915	1,442,433
C 類非配息股份歐元避險	3,444,753	507,826	296,826	3,655,753
D 類配息 (A) 股份	104,381	25	6,051	98,355
D 類非配息股份	6,598,715	546,032	1,324,791	5,819,956
D 類非配息股份瑞士法郎避險	869,122	26,730	123,917	771,935
D 類非配息股份歐元避險	6,298,767	1,836,175	2,009,747	6,125,195
D 類非配息股份新加坡幣避險	597,143	-	10,694	586,449
D 類非配息英國申報基金股份英鎊避險	427,601	72,444	117,907	382,138
E 類非配息股份	7,101,931	1,479,742	1,781,137	6,800,536
E 類非配息股份歐元避險	12,459,940	1,022,199	1,601,139	11,881,000
I 類非配息股份	6,294,844	703,545	1,054,158	5,944,231
I 類非配息股份歐元避險	4,358,763	1,754,722	4,033,376	2,080,109
S 類非配息股份	12,085	-	1,777	10,308
X 類配息 (T) 股份	500	-	-	500
X 類非配息股份	265,709	6,230	60,333	211,606
<b>貝萊德世界健康科學基金（基金之配息來源可能為本金） (World Healthscience Fund)</b>				
A 類配息 (A) 股份	66,514,016	2,373,106	8,115,115	60,772,007
A 類配息 (T) 股份	118,789	147,566	66,312	200,043
A 類非配息股份	103,583,106	11,278,067	15,567,886	99,293,287
A 類非配息股份澳幣避險	3,763,316	183,811	526,511	3,420,616
A 類非配息股份離岸人民幣避險	2,838,766	1,994,374	812,784	4,020,356
A 類非配息股份港幣避險	924,785	76,556	155,762	845,579
A 類非配息股份日圓避險	146,276	22,757	36,776	132,257
A 類非配息股份新加坡幣避險	8,451,785	901,870	1,275,520	8,078,135
A 類非配息英國申報基金股份歐元避險	8,191,409	771,391	2,122,246	6,840,554
AI 類非配息股份	3,421,805	800,610	800,570	3,421,845
C 類非配息股份	7,431,508	518,387	768,204	7,181,691
D 類配息 (A) 股份	3,083,084	484,859	450,797	3,117,146
D 類配息 (Q) 英國申報基金股份	3,417,404	164,382	457,541	3,124,245
D 類非配息股份	18,868,912	3,742,016	5,760,301	16,850,627
D 類非配息股份歐元避險	2,788,541	946,563	1,207,978	2,527,126
E 類非配息股份	36,909,031	2,705,562	4,806,419	34,808,174
E 類非配息股份歐元避險	1,380,151	414,347	273,000	1,521,498
I 類配息 (A) 英國申報基金股份	500	164,154	-	164,654
I 類非配息股份	94,663,684	17,071,636	14,962,779	96,772,541
I 類非配息股份歐元避險	2,394,799	3,857,691	541,403	5,711,087
S 類非配息股份	2,670,336	2,090,593	745,899	4,015,030
S 類非配息股份歐元避險	829,702	299,703	337,185	792,220
X 類配息 (T) 股份	326,682	142,087	49,630	419,139
X 類非配息股份	964,209	94,487	492,430	566,266

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
<b>貝萊德世界礦業基金（基金之配息來源可能為本金） (World Mining Fund)</b>				
A 類配息 (A) 股份	1,093,593	58,525	96,447	1,055,671
A 類配息 (A) 英國申報基金股份	345,501	29,250	64,125	310,626
A 類配息 (T) 股份	44,284	120,914	56,400	108,798
A 類非配息股份	65,681,696	4,144,708	8,519,156	61,307,248
A 類非配息股份澳幣避險	2,976,298	475,874	503,716	2,948,456
A 類非配息股份瑞士法郎避險	937,306	38,638	149,017	826,927
A 類非配息股份歐元避險	15,222,896	698,951	2,056,396	13,865,451
A 類非配息股份港幣避險	1,152,306	66,872	137,212	1,081,966
A 類非配息股份波蘭幣避險	4,949,050	1,460,934	2,038,847	4,371,137
A 類非配息股份新加坡幣避險	10,084,236	716,975	1,463,704	9,337,507
AI 類非配息股份	25,060	6,774	2,603	29,231
AI 類非配息股份歐元避險	30,391	-	16,141	14,250
C 類非配息股份	770,608	52,775	111,915	711,468
C 類非配息股份歐元避險	3,485,812	127,259	436,982	3,176,089
D 類配息 (A) 英國申報基金股份	2,008,054	231,714	410,015	1,829,753
D 類非配息股份	3,586,603	326,856	1,089,491	2,823,968
D 類非配息股份瑞士法郎避險	691,155	21,665	32,952	679,868
D 類非配息股份歐元避險	4,858,316	102,622	777,959	4,182,979
D 類非配息股份波蘭幣避險	1,796	-	-	1,796
D 類非配息股份新加坡幣避險	88,630	14,659	12,390	90,899
D 類非配息英國申報基金股份英鎊避險	273,413	21,709	106,959	188,163
E 類非配息股份	4,232,547	453,488	870,994	3,815,041
E 類非配息股份歐元避險	8,433,575	312,451	1,117,347	7,628,679
I 類配息 (A) 英國申報基金股份	320,544	24,176	31,744	312,976
I 類非配息股份	5,228,355	1,436,182	2,713,537	3,951,000
I 類非配息股份歐元避險	962,291	192,425	472,270	682,446
I 類非配息英國申報基金股份	662,522	73,740	14,674	721,588
S 類非配息股份	109,520	17,515	34,675	92,360
S 類非配息股份歐元避險	462,738	-	359,274	103,464
X 類配息 (T) 股份	39,148	15,262	11,415	42,995
X 類非配息股份	271,910	7,841	71,603	208,148
X 類非配息股份歐元避險	537	-	-	537
<b>貝萊德世界地產證券基金（基金之配息來源可能為本金） (World Real Estate Securities Fund)</b>				
A 類配息 (R) (M) (G) 股份離岸人民幣避險	30,321	2,400	2,935	29,786
A 類配息 (S) (M) (G) 股份	344,177	9,646	62,119	291,704
A 類配息 (S) (M) (G) 股份港幣避險	498	1,089	416	1,171
A 類配息 (S) (M) (G) 股份新加坡幣避險	38,122	6,283	10,026	34,379
A 類配息 (T) 股份	4,130	5,452	1,251	8,331
A 類非配息股份	8,628,918	288,069	5,121,036	3,795,951
D 類配息 (S) (M) (G) 股份	500	15,057	15,057	500
D 類非配息股份	1,671,423	121,846	372,159	1,421,110
D 類非配息股份瑞士法郎避險	52,980	-	389	52,591
E 類非配息股份	897,309	26,116	97,072	826,353
X 類配息 (Q) 股份	5,542	110	52	5,600
X 類配息 (T) 股份	196,119	66,492	36,576	226,035
X 類非配息股份	2,927,942	578,258	237,430	3,268,770
X 類非配息股份澳幣避險	196,094	(1)	55,526	140,567

# 已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 2 月 29 日之期間續

	期初已發行股份	發行股份	贖回股份	期末已發行股份
貝萊德世界科技基金（基金之配息來源可能為本金）(World Technology Fund)				
A 類配息 (A) 股份	1,049,322	434,034	66,020	1,417,336
A 類配息 (A) 英國申報基金股份	255,094	88,078	106,947	236,225
A 類配息 (T) 股份	1,125,219	3,416,406	2,076,957	2,464,668
A 類非配息股份	82,917,984	13,828,334	17,547,604	79,198,714
A 類非配息股份澳幣避險	5,032,132	2,172,473	3,063,758	4,140,847
A 類非配息股份離岸人民幣避險	4,712,551	3,080,134	2,841,467	4,951,218
A 類非配息股份日圓避險	104,784	231,792	75,475	261,101
A 類非配息股份新加坡幣避險	18,439,491	4,339,001	2,800,517	19,977,975
A 類非配息英國申報基金股份歐元避險	2,600,559	488,292	664,535	2,424,316
AI 類非配息股份	2,369,718	597,195	830,523	2,136,390
C 類非配息股份	4,172,294	312,739	550,993	3,934,040
D 類非配息股份	16,180,299	1,994,309	3,003,608	15,171,000
D 類非配息股份歐元避險	777,763	142,597	178,868	741,492
E 類非配息股份	26,281,998	2,058,326	3,567,625	24,772,699
E 類非配息股份歐元避險	1,651,059	789,655	563,881	1,876,833
I 類配息 (A) 英國申報基金股份	78,244	2,537	374	80,407
I 類配息 (Q) 英國申報基金股份英鎊避險	136,726	440	10,575	126,591
I 類非配息股份	23,268,130	1,357,297	3,056,049	21,569,378
I 類非配息股份巴西雷亞爾避險	33,165	27,420	6,828	53,757
I 類非配息股份歐元避險	4,000,737	347,307	117,564	4,230,480
I 類非配息英國申報基金股份	8,089,982	1,022,922	589,306	8,523,598
X 類配息 (T) 股份	579,893	167,861	127,611	620,143
X 類非配息股份	293,679	32,602	67,591	258,690



## 貝萊德亞洲巨龍基金 (Asian Dragon Fund)

### 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			新加坡		
普通股 / 優先股 (股份)			1,871,400 Oversea-Chinese Banking	18,083,939	2.47
開曼群島			5,848,900 Singapore Telecommunications	10,232,783	1.39
3,162,000 China Mengniu Dairy	7,949,780	1.09		28,316,722	3.86
3,358,666 China Resources Land	10,340,749	1.41	韓國		
1,989,500 CK Hutchison	10,102,973	1.38	150,563 Kia	14,077,120	1.92
1,003,800 ENN Energy	8,252,088	1.13	19,558 Samsung Biologics	11,368,197	1.55
587,100 NetEase	13,215,577	1.80	471,262 Samsung Electronics	25,976,742	3.54
1,183,480 Tencent	41,910,446	5.72	714,280 Samsung Electronics	34,115,505	4.65
	91,771,613	12.53	26,285 Samsung SDI	7,441,758	1.02
中國				92,979,322	12.68
426,800 Asymchem Laboratories Tianjin	6,018,368	0.82	臺灣		
2,251,000 China Merchants Bank	8,785,265	1.20	418,000 Accton Technology	6,863,188	0.94
20,990,000 China Petroleum & Chemical	11,610,969	1.58	386,000 Advantech	4,762,491	0.65
2,381,864 China Yangtze Power	8,281,048	1.13	1,257,000 Delta Electronics	11,711,239	1.60
5,199,000 CMOOC	3,214,647	0.44	85,000 eMemory Technology	7,287,364	0.99
6,596,300 CMOOC	5,630,360	0.77	257,000 Lotes	8,333,726	1.13
3,066,100 NARI Technology	9,864,165	1.35	570,000 Phison Electronics	11,324,440	1.55
437,148 Shenzhen Transsion	9,628,664	1.31	3,151,952 Taiwan Semiconductor Manufacturing	68,803,565	9.39
3,174,000 Zijin Mining	5,133,443	0.70		119,086,013	16.25
2,408,142 Zijin Mining	4,381,728	0.59	泰國		
	72,548,657	9.89	5,690,900 CP ALL	9,123,841	1.25
香港			英國		
2,771,600 AIA	22,519,348	3.07	1,013,415 Prudential	10,094,206	1.38
4,366,500 BOC Hong Kong	11,519,183	1.57	美國		
1,804,000 Galaxy Entertainment	9,852,372	1.35	230,286 Air Lease	9,179,200	1.25
9,972,000 Guangdong Investment	5,936,580	0.81	42,320 Albemarle*	5,840,160	0.80
	49,827,483	6.80	155,122 Cognizant Technology Solutions	12,341,506	1.68
印度				27,360,866	3.73
1,276,972 Axis Bank	16,557,344	2.26	普通股 / 優先股 (股份) 總額	688,261,335	93.90
5,105,090 Bharat Electronics	12,627,852	1.72	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	688,261,335	93.90
422,983 Cipla	7,551,753	1.03	其他可轉讓證券		
601,203 HDFC Bank	10,175,670	1.39	普通股 (股份)		
942,769 Infosys	19,032,473	2.60	香港		
2,118,888 Mahindra & Mahindra Financial Services	7,242,163	0.99	9,828,600 Euro-Asia Agricultural**	-	0.00
746,639 Reliance Industries	26,308,243	3.59	普通股 (股份) 總額	-	0.00
1,077,478 SBI Cards & Payment Services	9,351,691	1.27	其他可轉讓證券總額	-	0.00
	108,847,189	14.85	普通股 / 優先股 (股份) 總額	688,261,335	93.91
印尼			其他淨資產	44,667,298	6.09
32,408,600 Astra International	10,775,369	1.47	淨資產總額 (美金)	732,928,633	100.00
27,012,900 Bank Central Asia	16,974,379	2.32			
35,259,000 Bank Mandiri Persero	15,705,567	2.14			
26,660,200 Bank Negara Indonesia Persero	10,178,886	1.39			
	53,634,201	7.32			
馬來西亞					
8,014,700 Public Bank	7,431,165	1.01			
菲律賓					
2,569,020 Bank of the Philippine Islands	5,717,058	0.78			
4,233,760 BDO Unibank	11,522,999	1.57			
	17,240,057	2.35			

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

## 貝萊德亞洲巨龍基金 (Asian Dragon Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
<b>澳幣避險股份類別</b>						
AUD	1,985,336	USD	3,048,931	BNY Mellon	15/3/2024	5,262
USD	125,486	AUD	81,812	BNY Mellon	15/3/2024	(115)
未實現淨增值						5,147
<b>瑞士法郎避險股份類別</b>						
CHF	2,151,646	USD	1,864,489	BNY Mellon	15/3/2024	(27,474)
USD	101,206	CHF	114,840	BNY Mellon	15/3/2024	(460)
未實現淨減值						(27,934)
<b>歐元避險股份類別</b>						
EUR	19,181,840	USD	17,807,004	BNY Mellon	15/3/2024	146,177
USD	686,203	EUR	741,157	BNY Mellon	15/3/2024	(3,660)
未實現淨增值						142,517
<b>波蘭幣避險股份類別</b>						
PLN	5,079,369	USD	20,466,879	BNY Mellon	15/3/2024	63,999
USD	391,182	PLN	97,773	BNY Mellon	15/3/2024	(532)
未實現淨增值						63,467
<b>新加坡幣避險股份類別</b>						
SGD	71,710,899	USD	96,345,895	BNY Mellon	15/3/2024	53,077
USD	3,250,492	SGD	2,417,266	BNY Mellon	15/3/2024	(3,885)
未實現淨增值						49,192
未實現淨增值總額						232,389

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (美金)
TRS	USD 38,800	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 55 basis points <sup>2</sup>	HSBC Bank	10/2/2028	709	374,456
合計					709	374,456

<sup>2</sup> 基準和差價是根據個別基礎資產的國家和/或貨幣決定的。以下是用於決定可變利率的指定基準：  
Intercontinental Exchange LIBOR;  
SGD - Overnight Rate Average (SORA)

TRS: 總收益交換

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
金融	27.47
科技	26.85
通訊	9.36
週期性消費品	7.01
非週期性消費品	5.87
工業	5.80
能源	5.17
基本材料	3.30
公共事業	3.08
其他淨資產	6.09
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 5,397,000	China Cinda 2020 I Management 3.25% 28/1/2027	5,047,949	0.22
	基金			USD 3,330,000	China Cinda 2020 I Management 5.75% 7/2/2027*	3,333,313	0.15
1,090,000	盧森堡 BlackRock Global Funds - China Onshore Bond Fund**	15,912,260	0.71	USD 2,500,000	China Cinda Finance 2017 I 4.75% 21/2/2029	2,398,738	0.11
572,094	BlackRock Global Funds - Sustainable Asian Bond Fund**	5,337,636	0.23	USD 475,000	China Great Wall International IV 3.125% 31/7/2024	470,250	0.02
		21,249,896	0.94	USD 6,288,000	China Huaneng Hong Kong Treasury Management 3.08% 9/12/2025	6,034,877	0.27
	新加坡			USD 4,500,000	Chinalco Capital 2.125% 3/6/2026	4,192,898	0.18
1,360,000	iShares USD Asia High Yield Bond Index ETF~	8,894,400	0.40	USD 5,700,000	Chinalco Capital 2.95% 24/2/2027	5,342,182	0.24
	總基金數	30,144,296	1.34	USD 2,813,000	CLP Power HK Finance 3.55% 6/2/2025	2,753,153	0.12
	債券			USD 4,391,000	CNPC HK Overseas Capital 5.95% 28/4/2041*	4,728,602	0.21
	澳洲			USD 4,250,000	Coastal Emerald 4.3% 1/8/2024*	4,216,680	0.19
AUD 1,630,000	Aurizon Network 2.9% 2/9/2030	882,848	0.04	USD 12,200,000	Elect Global Investments 4.1% 3/6/2025*	10,705,500	0.48
USD 4,000,000	Australia & New Zealand Banking 2.57% 25/11/2035	3,242,522	0.14	EUR 6,312,000	Fortune Star BVI 3.95% 2/10/2026	5,697,693	0.25
AUD 7,105,000	Australia & New Zealand Banking 5.888% 16/1/2034	4,680,518	0.21	USD 4,774,000	Fortune Star BVI 5.05% 27/1/2027	3,917,544	0.18
USD 4,000,000	Macquarie 2.871% 14/1/2033*	3,296,897	0.15	USD 5,681,000	Fuqing Investment Management 3.25% 23/6/2025	5,127,585	0.23
USD 1,800,000	Macquarie Bank 4.875% 10/6/2025	1,777,822	0.08	USD 1,600,000	Guojing Capital BVI 6.3% 2/12/2025	1,613,312	0.07
AUD 2,390,000	Macquarie Bank 5.953% 1/3/2034	1,566,992	0.07	USD 5,795,000	HKT Capital No 6 3% 18/1/2032*	4,915,348	0.22
USD 5,000,000	National Australia Bank 3.347% 12/1/2037	4,179,584	0.19	USD 900,000	Huafa 2019 I 4.25% 3/7/2024	892,062	0.04
AUD 8,060,000	National Australia Bank 5.74% 9/2/2034	5,268,984	0.23	USD 1,250,000	Huafa 2020 I 2.8% 4/11/2025*	1,160,569	0.05
AUD 1,750,000	Perth Airport 5.6% 5/3/2031	1,147,879	0.05	USD 2,400,000	Huantaihu International Investment 7.3% 16/2/2026	2,421,745	0.11
AUD 2,900,000	Telstra 5.25% 6/9/2031	1,900,986	0.09	USD 11,000,000	Huarong Finance 2017 4.25% 7/11/2027	10,197,275	0.45
AUD 2,800,000	Telstra 5.65% 6/3/2034	1,839,492	0.08	USD 8,500,000	Huarong Finance 2017 4.75% 27/4/2027	8,096,675	0.36
USD 4,000,000	Westpac Banking 2.668% 15/11/2035	3,263,585	0.14	USD 2,800,000	Huarong Finance II 4.875% 22/11/2026*	2,697,954	0.12
USD 3,000,000	Westpac Banking 3.02% 18/11/2036	2,447,106	0.11	USD 2,550,000	Huarong Finance II 5% 19/11/2025	2,492,587	0.11
		35,495,215	1.58	USD 5,000,000	Hysan MTN 2.82% 4/9/2029	4,300,125	0.19
	百慕達			USD 19,030,000	Inventive Global Investments 1.65% 3/9/2025	17,930,351	0.80
USD 2,700,000	Luye Pharma 6.25% 6/7/2028	2,285,352	0.10	USD 4,500,000	JIC Zhixin 2.125% 27/8/2030	3,764,273	0.17
USD 2,000,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	1,834,790	0.08	USD 1,300,000	New Metro Global 4.5% 2/5/2026	362,921	0.01
		4,120,142	0.18	USD 926,000	New Metro Global 4.625% 15/10/2025	310,210	0.01
	英屬維京群島			USD 800,000	New Metro Global 4.8% 15/12/2024	404,000	0.02
USD 3,800,000	Bluestar Finance 3.1% 12/7/2024	3,750,652	0.17	USD 7,212,000	NWD Finance BVI 4.125% 10/3/2028	3,957,585	0.18
USD 1,756,000	CAS Capital No 1 4% 12/7/2026	1,585,519	0.07	USD 6,000,000	NWD Finance BVI 5.25% 22/3/2026	4,050,390	0.18
USD 800,000	Celestial Dynasty 4.25% 27/6/2029	696,000	0.03	USD 8,065,000	Ocean Laurel 2.375% 20/10/2025	7,592,270	0.34
USD 4,800,000	Chalco Hong Kong Investment 2.1% 28/7/2026	4,454,973	0.20	USD 200,000	Oriental Capital 7% 28/9/2025	195,376	0.01
USD 2,916,000	Champion Path 4.5% 27/1/2026*	2,778,904	0.12	USD 11,351,000	Peak RE Bvi 5.35% 28/10/2025	10,692,642	0.47
EUR 8,175,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024	8,627,065	0.38	USD 4,113,000	SF Investment 2.875% 20/2/2030*	3,598,998	0.16
USD 9,325,000	China Cinda 2020 I Management 1.875% 20/1/2026	8,660,454	0.38	USD 2,000,000	SF Investment 2021 2.375% 17/11/2026	1,847,810	0.08

\*\* 交叉傘型持股及投資關聯方基金，詳見附註 10。

~ 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。





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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 10,000,000	Adani Ports & Special Economic Zone 4.2% 4/8/2027*	9,195,000	0.41	USD 5,825,000	Indonesia Government International Bond 5.45% 20/9/2052*	5,799,428	0.26
USD 8,254,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029	7,392,571	0.33	USD 3,000,000	Indonesia Government International Bond 6.625% 17/2/2037	3,348,465	0.15
USD 533,015	Adani Transmission Step-One 4.25% 21/5/2036	455,949	0.02	USD 9,742,000	Pertamina Persero 2.3% 9/2/2031	8,031,159	0.36
USD 5,862,000	Axis Bank 4.1% 8/9/2026*	5,433,224	0.24	USD 2,500,000	Pertamina Persero 3.1% 21/1/2030*	2,225,226	0.10
USD 10,000,000	HDFC Bank 3.7% 25/8/2026	9,181,250	0.41	USD 13,200,000	Pertamina Persero 4.175% 21/1/2050*	10,155,750	0.45
INR 710,000,000	HDFC Bank 7.65% 25/5/2033	8,515,284	0.38	USD 3,000,000	Pertamina Persero 5.625% 20/5/2043	2,866,095	0.13
INR 2,090,000,000	HDFC Bank 7.69% 27/1/2033	25,174,235	1.12	USD 12,600,000	Pertamina Persero 6.45% 30/5/2044*	13,125,231	0.58
EUR 5,829,000	NTPC 2.75% 1/2/2027	6,052,585	0.27	USD 2,500,000	Pertamina Persero 6.5% 7/11/2048*	2,631,662	0.12
USD 1,900,000	Oil & Natural Gas 3.375% 5/12/2029*	1,716,850	0.08	USD 17,600,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030*	15,196,280	0.67
USD 1,000,000	Oil India 5.125% 4/2/2029	989,655	0.04	USD 1,130,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.375% 5/2/2030*	1,006,316	0.04
EUR 6,184,000	Power Finance 1.841% 21/9/2028	5,943,742	0.27	USD 7,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.875% 17/7/2029	6,475,665	0.29
USD 7,971,000	Power Finance 3.75% 6/12/2027	7,490,149	0.33	USD 6,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 5.375% 25/1/2029*	5,975,850	0.27
USD 3,922,000	Power Finance 3.9% 16/9/2029	3,607,318	0.16	USD 1,350,000	PT Tower Bersama Infrastructure 2.75% 20/1/2026*	1,278,902	0.06
USD 3,800,000	Power Finance 3.95% 23/4/2030	3,465,467	0.16	USD 3,800,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	3,505,500	0.16
USD 5,221,000	Power Finance 4.5% 18/6/2029*	4,973,916	0.22			130,505,599	5.80
USD 9,350,000	REC 2.25% 1/9/2026	8,616,446	0.38	<b>愛爾蘭</b>			
USD 700,000	REC 3.5% 12/12/2024	688,013	0.03	USD 801,000	SMBC Aviation Capital Finance 5.7% 25/7/2033	802,268	0.04
USD 16,000,000	REC 3.875% 7/7/2027	15,149,040	0.67	<b>日本</b>			
USD 5,500,000	Reliance Industries 2.875% 12/1/2032*	4,643,952	0.21	USD 13,000,000	Fukoku Mutual Life Insurance 6.8% 14/11/2033	13,632,851	0.60
USD 8,950,000	Reliance Industries 3.625% 12/1/2052*	6,426,726	0.28	USD 6,000,000	Mitsubishi UFJ Financial 8.2% 15/1/2029	6,454,674	0.29
USD 7,000,000	Shriram Finance 4.4% 13/3/2024	6,995,100	0.31	EUR 4,811,000	SoftBank 2.125% 6/7/2024	5,162,642	0.23
USD 16,000,000	Summit Digital Infrastructure 2.875% 12/8/2031*	13,202,480	0.59	EUR 2,600,000	SoftBank 3.125% 19/9/2025	2,762,365	0.12
USD 16,700,000	UltraTech Cement 2.8% 16/2/2031	13,979,153	0.62	USD 2,083,000	SoftBank 4% 6/7/2026	1,986,662	0.09
		204,519,563	9.09			29,999,194	1.33
<b>印尼</b>				<b>科威特</b>			
USD 2,000,000	Bank Negara Indonesia Persero 4.3% 24/3/2027	1,834,590	0.08	USD 4,800,000	KBK Bank SAK 2.75% 15/12/2031	4,090,704	0.18
USD 7,637,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	7,506,522	0.33	<b>盧森堡</b>			
USD 5,300,000	Freeport Indonesia 5.315% 14/4/2032	5,124,119	0.23	EUR 6,100,000	China Construction Bank Europe 0% 28/6/2024	6,539,503	0.29
USD 1,700,000	Freeport Indonesia 6.2% 14/4/2052*	1,631,652	0.07	USD 4,000,000	Greensaf Pipelines Bidco 6.129% 23/2/2038	4,065,700	0.18
USD 5,200,000	Hutama Karya Persero 3.75% 11/5/2030	4,778,462	0.21	USD 9,951,000	Puma International Financing 5% 24/1/2026	9,478,278	0.42
EUR 5,000,000	Indonesia Government International Bond 1.1% 12/3/2033*	4,292,544	0.19			20,083,481	0.89
USD 2,000,000	Indonesia Government International Bond 3.5% 14/2/2050*	1,474,370	0.06	<b>馬來西亞</b>			
USD 7,000,000	Indonesia Government International Bond 3.55% 31/3/2032	6,278,441	0.28	USD 3,500,000	Dua Capital 2.78% 11/5/2031	2,989,035	0.13
USD 2,000,000	Indonesia Government International Bond 3.7% 30/10/2049	1,535,810	0.07	USD 6,100,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	5,562,590	0.25
USD 10,000,000	Indonesia Government International Bond 4.35% 11/1/2048*	8,622,950	0.38				
USD 6,000,000	Indonesia Government International Bond 4.65% 20/9/2032	5,804,610	0.26				

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,500,000	GENM Capital Labuan 3.882% 19/4/2031*	2,168,413	0.10	USD 4,400,000	Pakistan Government International Bond 6.875% 5/12/2027	3,388,000	0.15
USD 1,600,000	MISC Capital Two Labuan 3.75% 6/4/2027*	1,525,720	0.07	USD 2,700,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	1,619,190	0.07
		12,245,758	0.55			13,032,190	0.58
	<b>馬紹爾群島</b>				<b>菲律賓</b>		
USD 412,000	Seaspan 5.5% 1/8/2029	351,055	0.02	USD 2,367,000	Development Bank of the Philippines 2.375% 11/3/2031*	1,959,829	0.08
	<b>模里西斯</b>			USD 1,400,000	Globe Telecom 2.5% 23/7/2030	1,170,274	0.05
USD 1,129,791	Azure Power Energy 3.575% 19/8/2026*	1,053,174	0.05	USD 1,000,000	Globe Telecom 3% 23/7/2035	774,885	0.04
USD 18,228,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	18,068,778	0.80	USD 2,516,000	Petron 5.95% 19/4/2026	2,422,392	0.11
USD 9,612,000	CA Magnum 5.375% 31/10/2026	9,200,654	0.41	USD 3,800,000	Philippine Government International Bond 1.648% 10/6/2031	3,014,711	0.14
USD 526,500	Clean Renewable Power Mauritius 4.25% 25/3/2027	490,053	0.02	USD 2,600,000	Philippine Government International Bond 3.556% 29/9/2032	2,327,819	0.10
USD 14,215,000	Greenko Solar Mauritius 5.55% 29/1/2025*	14,045,842	0.63	USD 16,260,000	Philippine Government International Bond 3.7% 1/3/2041*	13,296,534	0.59
USD 4,509,000	Greenko Solar Mauritius 5.95% 29/7/2026*	4,432,325	0.20	USD 4,950,000	Philippine Government International Bond 3.95% 20/1/2040	4,228,265	0.19
USD 4,400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	4,337,014	0.19	USD 6,000,000	Philippine Government International Bond 4.2% 29/3/2047	5,015,250	0.22
USD 11,300,000	India Airport Infra 6.25% 25/10/2025	11,243,331	0.50	USD 2,000,000	Philippine Government International Bond 5% 17/7/2033*	1,995,290	0.09
USD 5,599,800	India Green Power 4% 22/2/2027	5,197,174	0.23	USD 5,790,000	Rizal Commercial Banking 5.5% 18/1/2029	5,796,948	0.26
USD 4,300,000	Network i2i 3.975% 3/3/2026	4,088,763	0.18	USD 10,928,000	Rizal Commercial Banking 6.5% 27/8/2025	10,753,644	0.48
USD 1,950,000	UPL 4.5% 8/3/2028	1,702,730	0.08	USD 3,386,000	San Miguel 5.5% 29/7/2025	3,274,245	0.15
USD 1,071,000	UPL 4.625% 16/6/2030	888,930	0.04	USD 1,750,000	SMC Global Power 5.45% 9/12/2026*	1,452,500	0.06
USD 327,000	UPL 5.25% 27/2/2025*	245,361	0.01	USD 1,500,000	SMC Global Power 5.7% 21/1/2026	1,323,750	0.06
		74,994,129	3.34			58,806,336	2.62
	<b>蒙古</b>				<b>沙烏地阿拉伯</b>		
USD 2,500,000	Mongolia Government International Bond 3.5% 7/7/2027*	2,221,075	0.10	USD 4,000,000	Saudi Government International Bond 5.75% 16/1/2054	3,869,340	0.17
USD 3,000,000	Mongolia Government International Bond 5.125% 7/4/2026	2,895,705	0.13		<b>新加坡</b>		
USD 4,100,000	Mongolia Government International Bond 7.875% 5/6/2029	4,197,375	0.19	USD 3,000,000	Bakrie Telecom 11.5% 7/5/2015***	28,875	0.00
USD 1,219,000	Mongolia Government International Bond 8.65% 19/1/2028*	1,271,178	0.05	USD 3,500,000	BOC Aviation 1.75% 21/1/2026	3,268,597	0.15
		10,585,333	0.47	USD 2,400,000	BOC Aviation 3.25% 29/4/2025	2,339,364	0.10
	<b>荷蘭</b>			USD 7,405,000	BOC Aviation 6.876% 21/5/2025	7,458,057	0.33
USD 1,779,700	Greenko Dutch 3.85% 29/3/2026*	1,679,067	0.08	USD 11,500,000	Continuum Energy Aura 9.5% 24/2/2027	12,003,125	0.53
USD 10,900,000	Majapahit 7.875% 29/6/2037	12,764,445	0.57	USD 6,790,000	Continuum Energy Levanter 4.5% 9/2/2027	6,523,255	0.29
USD 18,611,807	Minejesa Capital 4.625% 10/8/2030	17,650,414	0.78	USD 2,350,000	GLP 3.875% 4/6/2025*	2,014,455	0.09
USD 11,528,629	Mong Duong Finance 5.125% 7/5/2029*	10,985,804	0.49	USD 2,600,000	GLP 4.5% 17/5/2026	1,143,675	0.05
USD 6,400,000	Royal Capital 5% 5/2/2026	6,296,736	0.28	USD 11,799,520	JGC Ventures 5% 30/6/2025	4,424,820	0.20
EUR 8,200,000	Syngenta Finance 3.375% 16/4/2026	8,745,089	0.39	USD 501,041	JGC Ventures 5% 30/6/2025	160,333	0.01
USD 5,000,000	Syngenta Finance 4.892% 24/4/2025*	4,928,394	0.22	USD 800,000	Jollibee Worldwide 3.9% 23/1/2025	782,844	0.03
USD 4,000,000	Syngenta Finance 5.676% 24/4/2048	3,403,366	0.15	USD 8,516,200	LLPL Capital 6.875% 4/2/2039	8,253,177	0.37
		66,453,315	2.96	USD 7,000,000	Medco Bell 6.375% 30/1/2027*	6,809,716	0.30
	<b>巴基斯坦</b>			USD 5,073,000	Medco Laurel Tree 6.95% 12/11/2028	4,923,219	0.22
USD 10,000,000	Pakistan Government International Bond 6% 8/4/2026	8,025,000	0.36				

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。





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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 10,125,000	Hanwha Energy USA 4.125% 5/7/2025	9,935,055	0.44	其他可轉讓證券			
USD 17,700,000	Hanwha Q Cells Americas 5% 27/7/2028*	17,544,063	0.78	債券			
CNH 41,150,000	Prologis 3.5% 6/2/2027	5,732,943	0.25	CNH 2,989,562	香港 China City Construction International 5.35% 3/7/2017**,**	-	0.00
USD 4,000,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	3,614,380	0.16		總債券	-	0.00
USD 1,000,000	Resorts World Las Vegas / RWLV Capital 4.625% 6/4/2031*	856,795	0.04	其他可轉讓證券總額			
USD 4,100,000	Resorts World Las Vegas / RWLV Capital 8.45% 27/7/2030*	4,364,757	0.19	普通股 / 優先股 (股份) 總額			
USD 8,910,000	SK Battery America 4.875% 23/1/2027*	8,825,144	0.40	其他淨資產			
		61,105,315	2.72	淨資產總額 (美金)			
				2,248,986,583 100.00			
越南							
USD 2,000,000	Vingroup JSC 3% 20/4/2026	2,005,000	0.09				
USD 5,400,000	Vinpearl JSC 3.25% 21/9/2026	4,752,000	0.21				
		6,757,000	0.30				
總債券		2,125,621,063	94.52				
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		2,155,765,359	95.86				

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
CNH	14,126,704	USD	101,000,000	Bank of America	20/5/2024	(38,334)
CNH	7,043,719	USD	50,500,000	BNP Paribas	20/5/2024	466
EUR	2,721,621	USD	2,500,000	HSBC Bank	20/5/2024	(576)
JPY	1,841,175	USD	268,000,000	JP Morgan	20/5/2024	(25,803)
SGD	1,569,181	USD	2,100,000	Citigroup	20/5/2024	(259)
SGD	2,989,811	USD	4,000,000	UBS	20/5/2024	(1,389)
USD	9,100,000	GBP	11,565,869	Standard Chartered Bank	20/5/2024	28,608
USD	10,338,505	SGD	7,726,615	Goldman Sachs	20/5/2024	2,661
USD	59,546,472	HKD	7,634,344	Citigroup	20/5/2024	9,904
USD	17,300,000	AUD	11,291,330	HSBC Bank	20/5/2024	(26,352)
USD	7,700,000	AUD	5,031,480	Citigroup	20/5/2024	(5,869)
USD	795,000,000	INR	9,529,518	JP Morgan	20/5/2024	(31,730)
USD	578,000,000	JPY	3,955,721	Deutsche Bank	20/5/2024	40,478
USD	63,930,000	EUR	69,178,621	Barclays	20/5/2024	(403,945)
USD	2,006,696,638	INR	24,054,765	Bank of America	20/5/2024	(79,227)
USD	222,926,007	CNH	31,103,915	Citigroup	20/5/2024	8,232
USD	6,000,000	INR	71,916	Standard Chartered Bank	20/5/2024	(245)
USD	109,799,377	CNH	15,373,155	HSBC Bank	20/5/2024	57,371
USD	1,700,000	EUR	1,837,030	BNP Paribas	20/5/2024	(13,281)
USD	4,000,000	EUR	4,330,423	HSBC Bank	20/5/2024	(23,249)
USD	2,000,000	EUR	2,148,791	Morgan Stanley	20/5/2024	(28,046)
USD	1,500,000,000	KRW	1,131,136	BNP Paribas	20/5/2024	1,916
USD	14,500,000	SGD	10,822,885	HSBC Bank	20/5/2024	(10,145)
USD	1,250,000	GBP	1,580,000	HSBC Bank	20/5/2024	(4,789)

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	1,000,000	EUR	1,087,058	RBS	20/5/2024	(1,360)
USD	8,800,000	HKD	1,126,832	Barclays	20/5/2024	64
未實現淨減值						(544,899)
澳幣避險股份類別						
AUD	84,150,743	USD	129,251,619	BNY Mellon	15/3/2024	235,620
USD	4,187,468	AUD	2,736,387	BNY Mellon	15/3/2024	2,450
未實現淨增值						238,070
加拿大幣避險股份類別						
CAD	32,410,604	USD	43,696,978	BNY Mellon	15/3/2024	(148,386)
USD	2,012,778	CAD	1,490,993	BNY Mellon	15/3/2024	4,926
未實現淨減值						(143,460)
瑞士法郎避險股份類別						
CHF	1,794,063	USD	1,554,168	BNY Mellon	15/3/2024	(23,434)
USD	116,622	CHF	132,955	BNY Mellon	15/3/2024	93
未實現淨減值						(23,341)
離岸人民幣避險股份類別						
CNY	41,010,864	USD	295,248,442	BNY Mellon	15/3/2024	(2,200)
USD	9,076,506	CNY	1,261,183	BNY Mellon	15/3/2024	497
未實現淨減值						(1,703)
歐元避險股份類別						
EUR	101,650,940	USD	94,373,705	BNY Mellon	15/3/2024	783,833
USD	3,440,629	EUR	3,712,514	BNY Mellon	15/3/2024	(22,003)
未實現淨增值						761,830
英鎊避險股份類別						
GBP	88,015,132	USD	69,982,223	BNY Mellon	15/3/2024	676,053
USD	2,264,513	GBP	2,857,120	BNY Mellon	15/3/2024	(12,786)
未實現淨增值						663,267
港幣避險股份類別						
HKD	128,850,331	USD	1,006,436,622	BNY Mellon	15/3/2024	(231,569)
USD	12,989,834	HKD	1,662,431	BNY Mellon	15/3/2024	2,380
未實現淨減值						(229,189)
紐元避險股份類別						
NZD	19,508,937	USD	32,167,902	BNY Mellon	15/3/2024	139,538
USD	433,282	NZD	264,575	BNY Mellon	15/3/2024	(78)
未實現淨增值						139,460
新加坡幣避險股份類別						
SGD	265,037,657	USD	356,095,753	BNY Mellon	15/3/2024	202,985
USD	6,620,194	SGD	4,925,529	BNY Mellon	15/3/2024	(5,572)
未實現淨增值						197,413
南非幣避險股份類別						
USD	1,914,514	ZAR	100,415	BNY Mellon	15/3/2024	757
ZAR	4,451,654	USD	84,584,446	BNY Mellon	15/3/2024	(48,728)
未實現淨減值						(47,971)
未實現淨增值總額						1,009,477

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

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (美金)
(185)	EUR	Euro Bund	2024 年 3 月	(72,256)
(32)	JPY	Japanese 10 Year Bond (OSE)	2024 年 3 月	(17,128)
168	KRW	Korean 10 Year Bond	2024 年 3 月	(26,494)
525	KRW	Korean 3 Year Bond	2024 年 3 月	23,656
(45)	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	(5,625)
(7)	USD	US Ultra 10 Year Note	2024 年 6 月	(1,750)
858	USD	US Ultra Bond (CBT)	2024 年 6 月	1,696,207
1,057	USD	US Treasury 2 Year Note (CBT)	2024 年 6 月	174,735
1,332	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	166,499
合計				1,937,844

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 12,500,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	Goldman Sachs	20/12/2028	(37,998)	(402,135)
CDS	USD 12,500,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	Goldman Sachs	20/12/2028	(26,832)	(390,970)
CDS	JPY 1,800,000,000	Fund receives default protection on Softbank; and pays Fixed 1%	JP Morgan	20/12/2028	(66,420)	363,383
CDS	USD 70,000,000	Fund receives default protection on Indonesia; and pays Fixed 1%	Bank of America	20/6/2024	(2,296)	(177,193)
CDS	USD 22,700,000	Fund receives default protection on Saudi Arabia; and pays Fixed 1%	Bank of America	20/12/2025	(25,142)	(290,028)
CDS	USD (45,400,000)	Fund provides default protection on Indonesia; and receives Fixed 1%	Bank of America	20/12/2028	37,253	564,360
CDS	USD 50,000,000	Fund provides default protection on iTraxx Australia Series 40 Version 1; and receives Fixed 1%	Bank of America	20/12/2028	(145,140)	(762,855)
CDS	USD 23,080,000	Fund provides default protection on ITRAXX.ASIA.XJ.IG.40.V1; and receives Fixed 1%	Bank of America	20/12/2028	(53,915)	(9,104)
CDS	USD 6,000,000	Fund receives default protection on Bahrain; and pays Fixed 1%	Bank of America	20/12/2028	(15,974)	255,316
CDS	USD 45,400,000	Fund receives default protection on Philippines; and pays Fixed 1%	Bank of America	20/12/2028	22,542	(728,200)
合計					(313,922)	(1,577,426)

CDS: 信用違約交換

### 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
59	Call	FTSE China A50 Index	Citibank	USD 12,600	28/3/2024	(3,354)	566
53	Put	S&P 500 Index	Exchange Traded	USD 4,800	19/4/2024	(218,977)	86,920
合計						(222,331)	87,486

### 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
(59)	Call	FTSE China A50 Index	Citibank	USD 13,800	28/3/2024	461	(70)
(53)	Put	S&P 500 Index	Exchange Traded	USD 4,300	19/4/2024	45,012	(22,790)
合計						45,473	(22,860)

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

### 至 2024 年 2 月 29 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
USD 70,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.ASIA.XJ.IG.40.V1 quarterly from 20/12/2024; and pays 1% Fixed	Deutsche Bank	20/3/2024	(240,568)	51,332
USD 150,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.EM.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	15/5/2024	(123,677)	251,323
合計				(364,245)	302,655

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (美金)
USD (70,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.ASIA.XJ.IG.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	150,184	(8,716)
USD (150,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.EM.40.V1 quarterly from 20/12/2023	Morgan Stanley	15/5/2024	59,461	(90,539)
合計				209,645	(99,255)

## 貝萊德中國基金（基金之配息來源可能為本金）（China Fund）

### 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			1,098,000 Fuyao Glass Industry	5,505,670	0.60
基金			3,882,600 Haier Smart Home	11,854,649	1.29
美國			37,454,000 Industrial & Commercial Bank of China	19,330,706	2.11
607,300 iShares Gold Trust <sup>†</sup>	23,514,656	2.57	35,169,100 Industrial & Commercial Bank of China	26,016,512	2.84
總基金數	23,514,656	2.57	34,525,000 Postal Savings Bank of China	18,215,952	1.99
普通股（股份）			25,708,000 Postal Savings Bank of China	17,304,961	1.89
開曼群島			586,869 Shenzhen Inovance Technology	5,148,581	0.56
4,465,912 Alibaba	41,591,619	4.54	303,762 Shenzhen Mindray Bio-Medical Electronics	12,191,645	1.33
52,417 Alibaba*	3,912,405	0.43	768,218 Shenzhen Transsion	16,920,844	1.85
144,739 Futu*	7,888,275	0.86	4,043,500 Zhejiang Sanhua Intelligent Controls	13,985,117	1.53
382,018 KE	5,218,366	0.57		323,097,190	35.26
795,200 Meituan	8,106,762	0.88	香港		
147,853 NetEase*	16,331,842	1.78	2,168,800 AIA	17,621,577	1.92
1,400,200 NetEase	31,518,397	3.44	6,846,000 Lenovo	7,582,704	0.83
428,435 New Oriental Education & Technology	40,499,960	4.42		25,204,281	2.75
483,168 PDD*	60,883,999	6.65	荷蘭		
4,441,200 Sands China	12,652,412	1.38	151,910 Prosus	4,466,389	0.49
2,355,886 Tencent	83,428,731	9.10	臺灣		
2,695,011 Tencent Music Entertainment*	28,203,290	3.08	427,000 Accton Technology	7,010,960	0.77
12,958,000 TopSports International	8,806,792	0.96	149,000 eMemory Technology	12,774,321	1.39
592,630 Trip.com*	26,757,244	2.92	295,000 Lotes	9,565,951	1.04
191,900 Trip.com	8,747,178	0.95	1,390,000 Phison Electronics	27,615,741	3.01
	384,547,272	41.96	1,318,000 Taiwan Semiconductor Manufacturing	28,770,456	3.14
中國			5,931,000 Wistron	21,671,659	2.37
175,500 BYD	4,333,882	0.47		107,409,088	11.72
82,628,000 China Construction Bank	51,512,805	5.62	普通股（股份）總額	844,724,220	92.18
3,990,500 China Merchants Bank*	15,574,233	1.70	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	868,238,876	94.75
2,255,400 China Merchants Bank	10,029,440	1.09	普通股／優先股（股份）總額	868,238,876	94.74
15,398,000 China Oilfield Services	13,573,178	1.48	其他淨資產	48,183,907	5.26
2,251,904 China Oilfield Services	4,563,135	0.50	淨資產總額（美金）	916,422,783	100.00
42,156,000 China Petroleum & Chemical	23,319,296	2.54			
19,170,910 China Petroleum & Chemical	16,629,659	1.82			
4,012,500 CITIC*	7,443,031	0.81			
2,757,885 CITIC	8,152,980	0.89			
12,615,000 CMOC	7,800,111	0.85			
4,356,215 CMOC	3,718,305	0.41			
1,659,800 Fuyao Glass Industry	9,972,498	1.09			

<sup>†</sup> 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。

## 貝萊德中國基金（基金之配息來源可能為本金）（China Fund）續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
<b>澳幣避險股份類別</b>						
AUD	30,314,325	USD	46,549,809	BNY Mellon	15/3/2024	77,321
USD	1,573,903	AUD	1,026,283	BNY Mellon	15/3/2024	(1,295)
未實現淨增值						76,026
<b>離岸人民幣避險股份類別</b>						
CNY	29,393,021	USD	211,599,202	BNY Mellon	15/3/2024	(2,854)
USD	8,359,862	CNY	1,160,343	BNY Mellon	15/3/2024	(804)
未實現淨減值						(3,658)
<b>歐元避險股份類別</b>						
EUR	59,830,835	USD	55,541,667	BNY Mellon	15/3/2024	455,007
USD	2,512,739	EUR	2,713,720	BNY Mellon	15/3/2024	(13,650)
未實現淨增值						441,357
<b>英鎊避險股份類別</b>						
GBP	26,931,661	USD	21,408,575	BNY Mellon	15/3/2024	200,258
USD	3,260,100	GBP	4,103,117	BNY Mellon	15/3/2024	(28,535)
未實現淨增值						171,723
<b>新加坡幣避險股份類別</b>						
SGD	16,218,801	USD	21,790,342	BNY Mellon	15/3/2024	11,900
USD	885,074	SGD	658,261	BNY Mellon	15/3/2024	(991)
未實現淨增值						10,909
未實現淨增值總額						696,357

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (美金)
TRS	USD 16,709,700	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-71 basis points <sup>9</sup>	Goldman Sachs	17/8/2026	454,003	14,286,259
合計					454,003	14,286,259

> 基準和差價是根據個別基礎資產的國家和/或貨幣決定的。以下是用於決定可變利率的指定基準：  
Intercontinental Exchange LIBOR:  
USD - 1D Overnight Fed Funds Effective Rate (FEDL01)

TRS：總收益交換

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
通訊	31.66
金融	22.29
科技	15.96
能源	6.34
週期性消費品	5.79
非週期性消費品	5.75
工業	3.13
投資基金	2.57
基本材料	1.25
其他淨資產	5.26
	100.00

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

### 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			荷蘭		
普通股 (股份)			255,743 ASM International	143,650,843	2.46
比利時			398,681 ASML	347,609,964	5.96
1,908,907 Azelis	36,269,233	0.62	1,283,585 BE Semiconductor Industries*	215,642,280	3.69
丹麥			2,659,644 Davide Campari-Milano*	25,085,762	0.43
998,687 Coloplast	122,486,561	2.10	451,405 Ferrari	175,912,528	3.01
907,779 DSV	135,548,003	2.32	813,632 IMCD*	115,535,744	1.98
4,940,163 Novo Nordisk	544,792,254	9.33	4,808,325 STMicroelectronics	202,454,524	3.47
1,365,117 Pandora	204,569,497	3.51		1,225,891,645	21.00
	1,007,396,315	17.26	西班牙		
法國			18,814,229 CaixaBank*	78,511,778	1.35
2,871,462 Cie de Saint-Gobain	204,448,094	3.50	瑞典		
97,277 Hermes International	225,244,894	3.86	8,043,362 Atlas Copco	129,610,171	2.22
409,720 LVMH Moet Hennessy Louis Vuitton	345,475,904	5.92	3,695,312 Epiroc	62,170,115	1.06
814,233 Schneider Electric	171,233,200	2.93	3,071,993 EQT*	83,390,361	1.43
1,269,534 TotalEnergies*	75,257,976	1.29		275,170,647	4.71
	1,021,660,068	17.50	瑞士		
德國			641,174 Cie Financiere Richemont	94,447,586	1.62
571,159 Beiersdorf	76,078,379	1.30	144,530 Lonza	70,304,312	1.21
7,178,612 Commerzbank	77,421,330	1.32	728,454 Nestle	70,846,044	1.21
593,840 CTS Eventim	43,647,240	0.75	31,995 Partners	42,398,508	0.72
167,544 Hypoport	32,436,518	0.56	721,982 Straumann*	105,707,305	1.81
716,618 MTU Aero Engines	157,942,607	2.71		383,703,755	6.57
42,882 Rational*	32,611,761	0.56	英國		
882,542 Siemens	161,258,075	2.76	444,223 Allfunds	2,962,967	0.05
	581,395,910	9.96	1,565,173 Ashtead	103,805,214	1.78
愛爾蘭			4,162,868 RELX	168,483,476	2.89
23,042,638 AIB	100,511,987	1.72		275,251,657	4.72
12,208,440 Bank of Ireland	99,498,786	1.71	普通股 (股份) 總額	5,596,420,177	95.88
684,794 Kingspan	57,166,603	0.98	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	5,596,420,177	95.88
739,526 Linde	305,100,317	5.23	普通股 / 優先股 (股份) 總額	5,596,420,177	95.88
	562,277,693	9.64	其他淨資產	240,461,301	4.12
義大利			淨資產總額 (歐元)	5,836,881,478	100.00
4,780,590 UniCredit	148,891,476	2.55			

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
<b>英鎊避險股份類別</b>						
EUR	9,470,919	GBP	11,079,867	BNY Mellon	15/3/2024	21,605
GBP	331,293,660	EUR	283,670,146	BNY Mellon	15/3/2024	(79,703)
未實現淨減值						(58,098)
<b>美金避險股份類別</b>						
EUR	33,754,668	USD	31,233,790	BNY Mellon	15/3/2024	135,600
USD	496,994,125	EUR	535,348,935	BNY Mellon	15/3/2024	(3,777,714)
未實現淨減值						(3,642,114)
未實現淨減值總額						(3,700,212)

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	未實現增值 (歐元)
2,627	EUR	EURO STOXX 50 Index	2024 年 3 月	405,622
合計				405,622

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (歐元)
TRS	EUR 301,864	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 45 basis points <sup>&gt;</sup>	HSBC Bank	19/8/2026	703,343	9,401,554
TRS	EUR 1,335,004	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 45 basis points <sup>&gt;</sup>	HSBC Bank	10/2/2028	170,880	10,880,283
TRS	EUR 842,020	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 40 basis points <sup>&gt;</sup>	JP Morgan	10/2/2025	107,779	6,862,463
合計					982,002	27,144,300

> 基準和差價是根據個別基礎資產的國家和/或貨幣決定的。以下是用於決定可變利率的指定基準：  
Intercontinental Exchange LIBOR:  
EUR - 1D Euro Short Term Rate (ESTR)

TRS: 總收益交換

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	22.62
週期性消費品	21.83
工業	18.48
科技	15.58
金融	10.85
基本材料	5.23
能源	1.29
其他淨資產	4.12
	100.00



## 貝萊德新興歐洲基金 (Emerging Europe Fund)<sup>(3)</sup>

### 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			130,406 Ford Otomotiv Sanayi	3,930,406	1.20
普通股 (股份)			2,337,574 Haci Omer Sabanci	5,489,333	1.68
奧地利			1,595,282 KOC	7,930,373	2.43
40,799 Erste Bank*	1,502,219	0.46	1,812,544 Koza Altin Isletmeleri	1,208,166	0.37
加拿大			117,017 Pegasus Hava Tasimaciligi	2,960,355	0.91
455,585 Eldorado Gold*	4,383,281	1.34	791,156 Turk Hava Yollari AO	6,562,699	2.01
捷克共和國			1,813,357 Turkiye Petrol Rafinerileri*	8,720,039	2.67
286,952 CEZ*	9,049,361	2.77	17,000,000 Yapi ve Kredi Bankasi	11,612,516	3.56
希臘				72,058,780	22.08
5,364,802 Eurobank Ergasias Services and*	10,179,712	3.12	美國		
460,515 Hellenic Telecommunications Organization	6,424,184	1.97	13,157 EPAM Systems	3,711,370	1.14
1,239,457 National Bank of Greece	8,931,527	2.73	普通股 (股份) 總額	314,427,560	96.34
638,955 OPAP	10,676,938	3.27	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	314,427,560	96.34
1,774,139 Piraeus Financial	7,142,684	2.19	其他可轉讓證券		
	43,355,045	13.28	普通股/優先股 (股份)		
匈牙利			賽普勒斯		
912,477 MOL Hungarian Oil & Gas	6,733,118	2.06	311,518 Fix Price**	2,872	0.00
499,848 OTP Bank	22,104,670	6.77	31,641 TCS**	3	0.00
488,524 Richter Gedeon	12,007,687	3.68		2,875	0.00
	40,845,475	12.51	荷蘭		
以色列			430,201 Yandex**	44	0.00
529,852 Teva Pharmaceutical Industries	6,422,135	1.97	俄羅斯聯邦		
澤西島			14,772,829 Gazprom**	1,495	0.00
436,514 Wizz Air*	11,074,380	3.40	909,617 LUKOIL**	92	0.00
哈薩克			319,852 Magnit**	32	0.00
86,341 Kaspi.KZ JSC	8,308,387	2.55	1,738,859 Magnitogorsk Iron & Steel Works**	176	0.00
盧森堡			400,708 MMC Norilsk Nickel**	3	0.00
867,176 Allegro.eu*	6,458,726	1.98	215,510 NovaBev**	22	0.00
699,004 InPost	10,156,528	3.11	2,595,735 Novatek**	263	0.00
	16,615,254	5.09	3,198,945 Novolipetsk Steel**	324	0.00
波蘭			60,541 PhosAgro**	6	0.00
751,044 Bank Polska Kasa Opieki	30,082,849	9.22	1,169 PhosAgro**	11	0.00
61,841 Dino Polska*	6,676,072	2.05	2 PhosAgro**	-	0.00
255,262 KGHM Polska Miedz	6,407,280	1.96	2,124,338 Rosneft Oil**	215	0.00
981 LPP	4,090,723	1.25	16,322,530 Sberbank of Russia**	1,652	0.00
943,548 ORLEN*	13,574,198	4.16	3,538,428 Tatneft**	358	0.00
1,023,390 Powszechna Kasa Oszczednosci Bank Polski	13,186,537	4.04	89,700 Tatneft**	55	0.00
1,507,705 Powszechny Zaklad Ubezpieczen	17,226,539	5.28	1,347,649 Tatneft**	136	0.00
	91,244,198	27.96		4,840	0.00
葡萄牙			普通股/優先股 (股份) 總額	7,759	0.00
262,676 Jeronimo Martins SGPS*	5,857,675	1.79	其他可轉讓證券總額	7,759	0.00
土耳其			普通股/優先股 (股份) 總額	314,435,319	96.34
8,036,915 Akbank TAS	9,860,046	3.02	其他淨資產	11,942,717	3.66
1,197,356 BIM Birlesik Magazalar*	13,784,847	4.23	淨資產總額 (歐元)	326,378,036	100.00

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

## 貝萊德新興歐洲基金 (Emerging Europe Fund)<sup>(3)</sup> 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
英鎊避險股份類別						
EUR	3,184	GBP	3,723	BNY Mellon	15/3/2024	5
GBP	107,922	EUR	92,417	BNY Mellon	15/3/2024	(16)
未實現淨減值						(11)
新加坡幣避險股份類別						
EUR	23,424	SGD	16,111	BNY Mellon	15/3/2024	38
SGD	450,285	EUR	651,645	BNY Mellon	15/3/2024	(3,101)
未實現淨減值						(3,063)
未實現淨減值總額						(3,074)

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
金融	40.39
非週期性消費品	13.72
週期性消費品	12.04
能源	8.89
多元化	4.11
通訊	3.95
科技	3.69
基本材料	3.67
工業	3.11
公共事業	2.77
其他淨資產	3.66
<hr/>	
	100.00

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

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 1,300,000	Bahrain Government International Bond 7.75% 18/4/2035	1,348,551	0.12
	基金					25,908,513	2.33
3,120,000	盧森堡 BlackRock Global Funds - Emerging Markets Corporate Bond <sup>∞</sup>	49,264,800	4.43	EUR 2,383,000	貝南 Benin Government International Bond 4.95% 22/1/2035*	2,088,731	0.19
	總基金數	49,264,800	4.43	USD 2,900,000	Benin Government International Bond 7.96% 13/2/2038	2,838,375	0.25
	債券					4,927,106	0.44
USD 10,157,000	安哥拉 Angolan Government International Bond 8% 26/11/2029*	9,028,303	0.81	USD 6,259,000	巴西 Brazilian Government International Bond 4.25% 7/1/2025	6,189,243	0.56
USD 5,810,000	Angolan Government International Bond 8.75% 14/4/2032	5,113,933	0.46	USD 1,318,000	Brazilian Government International Bond 4.625% 13/1/2028*	1,290,460	0.11
USD 7,269,000	Angolan Government International Bond 9.375% 8/5/2048*	5,959,163	0.54	USD 7,382,000	Brazilian Government International Bond 5% 27/1/2045	5,860,238	0.53
		20,101,399	1.81	USD 6,999,000	Brazilian Government International Bond 6% 20/10/2033	6,931,565	0.62
USD 17,192,801	阿根廷 Argentine Republic Government International Bond 0.75% 9/7/2030	8,006,171	0.72	USD 5,700,000	Brazilian Government International Bond 6.125% 15/3/2034	5,634,450	0.51
USD 1,646,471	Argentine Republic Government International Bond 1% 9/7/2029	754,907	0.07	USD 4,760,000	Brazilian Government International Bond 6.25% 18/3/2031	4,835,803	0.43
USD 33,329,580	Argentine Republic Government International Bond 3.625% 9/7/2035	12,248,621	1.10	USD 2,636,000	Brazilian Government International Bond 7.125% 13/5/2054	2,633,364	0.24
USD 18,312,701	Argentine Republic Government International Bond 3.625% 9/7/2046	7,022,921	0.63			33,375,123	3.00
USD 8,370,170	Argentine Republic Government International Bond 4.25% 9/1/2038	3,511,286	0.32		開曼群島		
		31,543,906	2.84	USD 2,800,000	DP World Crescent 3.75% 30/1/2030	2,591,806	0.23
	亞塞拜然			USD 2,230,000	Gaci First Investment 4.75% 14/2/2030*	2,168,675	0.20
USD 1,873,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	1,896,740	0.17	USD 11,026,000	Gaci First Investment 4.875% 14/2/2035	10,438,259	0.94
	巴林			USD 2,980,000	Gaci First Investment 5% 13/10/2027	2,964,549	0.27
USD 4,544,000	Bahrain Government International Bond 5.45% 16/9/2032	4,106,640	0.37	USD 821,000	Gaci First Investment 5.25% 13/10/2032	823,052	0.07
USD 3,612,000	Bahrain Government International Bond 5.625% 30/9/2031	3,368,190	0.30	USD 3,035,000	Sharjah Sukuk Program 3.854% 3/4/2026	2,937,528	0.27
USD 1,673,000	Bahrain Government International Bond 6% 19/9/2044	1,351,734	0.12	USD 1,516,000	Sharjah Sukuk Program 4.226% 14/3/2028	1,449,410	0.13
USD 6,665,000	Bahrain Government International Bond 6.75% 20/9/2029	6,665,000	0.60			23,373,279	2.11
USD 3,495,000	Bahrain Government International Bond 7% 26/1/2026	3,525,948	0.32		智利		
USD 2,760,000	Bahrain Government International Bond 7.375% 14/5/2030	2,851,411	0.26	USD 200,000	Chile Government International Bond 2.55% 27/1/2032	168,137	0.02
USD 2,862,000	Bahrain Government International Bond 7.5% 20/9/2047	2,691,039	0.24	USD 2,639,000	Chile Government International Bond 2.55% 27/7/2033*	2,131,190	0.19
				USD 12,473,000	Chile Government International Bond 3.5% 31/1/2034*	10,828,747	0.98
				USD 1,927,000	Chile Government International Bond 3.5% 25/1/2050*	1,391,978	0.12
				USD 560,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030	511,588	0.05
				USD 1,660,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050*	1,341,786	0.12
				USD 2,915,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	2,779,321	0.25

<sup>∞</sup> 交叉傘型持股及投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,300,000	Empresa Nacional del Petroleo 6.15% 10/5/2033*	2,299,759	0.21	EUR 6,027,000	象牙海岸 Ivory Coast Government International Bond 4.875% 30/1/2032*	5,508,990	0.49
USD 2,372,000	Inversiones CMPC 6.125% 23/6/2033	2,395,305	0.22	USD 550,906	Ivory Coast Government International Bond 5.75% 31/12/2032	519,956	0.05
USD 2,580,000	Nacional del Cobre de Chile 3% 30/9/2029	2,266,491	0.20	USD 2,174,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	1,911,913	0.17
USD 1,051,000	Nacional del Cobre de Chile 3.625% 1/8/2027	991,361	0.09	USD 1,900,000	Ivory Coast Government International Bond 7.625% 30/1/2033	1,847,750	0.17
USD 2,010,000	Nacional del Cobre de Chile 3.7% 30/1/2050	1,353,625	0.12	USD 2,155,000	Ivory Coast Government International Bond 8.25% 30/1/2037	2,106,512	0.19
USD 6,650,000	Nacional del Cobre de Chile 5.125% 2/2/2033*	6,245,846	0.56			11,895,121	1.07
USD 1,540,000	Nacional del Cobre de Chile 5.625% 21/9/2035	1,482,512	0.13				
		36,187,646	3.26				
	<b>哥倫比亞</b>				<b>多明尼加共和國</b>		
USD 4,589,000	Colombia Government International Bond 3% 30/1/2030	3,769,611	0.34	USD 5,466,000	Dominican Republic International Bond 4.5% 30/1/2030	4,960,149	0.45
USD 5,939,000	Colombia Government International Bond 3.125% 15/4/2031*	4,693,621	0.42	USD 4,987,000	Dominican Republic International Bond 4.875% 23/9/2032	4,443,043	0.40
USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,411,507	0.31	USD 2,645,000	Dominican Republic International Bond 6% 19/7/2028	2,640,914	0.24
USD 1,530,000	Colombia Government International Bond 4.5% 15/3/2029	1,396,362	0.12	USD 11,502,000	Dominican Republic International Bond 6% 22/2/2033*	11,144,921	1.00
USD 4,826,000	Colombia Government International Bond 5% 15/6/2045*	3,453,558	0.31	USD 3,229,000	Dominican Republic International Bond 6.4% 5/6/2049*	3,012,221	0.27
USD 7,085,000	Colombia Government International Bond 5.2% 15/5/2049*	5,121,995	0.46	USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	1,157,563	0.10
USD 4,670,000	Colombia Government International Bond 5.625% 26/2/2044	3,655,513	0.33	USD 2,478,000	Dominican Republic International Bond 6.875% 29/1/2026	2,511,069	0.23
USD 2,306,000	Colombia Government International Bond 6.125% 18/1/2041	1,960,204	0.18	USD 4,764,000	Dominican Republic International Bond 7.05% 3/2/2031	4,918,663	0.44
USD 11,535,000	Colombia Government International Bond 7.5% 2/2/2034	11,639,911	1.05			34,788,543	3.13
USD 1,465,000	Colombia Government International Bond 8% 14/11/2035	1,519,564	0.14				
USD 2,230,000	Ecopetrol 8.375% 19/1/2036	2,230,925	0.20				
		42,852,771	3.86				
	<b>哥斯大黎加</b>				<b>厄瓜多</b>		
USD 1,734,000	Costa Rica Government International Bond 4.375% 30/4/2025	1,711,033	0.15	USD 5,964,827	Ecuador Government International Bond 2.5% 31/7/2040	2,567,858	0.23
USD 463,000	Costa Rica Government International Bond 5.625% 30/4/2043	416,246	0.04	USD 13,067,305	Ecuador Government International Bond 3.5% 31/7/2035*	6,148,167	0.55
USD 2,897,000	Costa Rica Government International Bond 6.125% 19/2/2031*	2,941,281	0.27	USD 6,620,300	Ecuador Government International Bond 6% 31/7/2030	3,998,661	0.36
USD 1,012,000	Costa Rica Government International Bond 7% 4/4/2044*	1,037,786	0.09			12,714,686	1.14
USD 2,005,000	Costa Rica Government International Bond 7.158% 12/3/2045	2,076,177	0.19				
USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	984,180	0.09				
		9,166,703	0.83				
					<b>埃及</b>		
				USD 6,460,000	Egypt Government International Bond 5.25% 6/10/2025*	6,208,448	0.56
				USD 7,792,000	Egypt Government International Bond 7.3% 30/9/2033	6,356,363	0.57
				USD 4,550,000	Egypt Government International Bond 7.6% 1/3/2029*	4,127,464	0.37
				USD 8,280,000	Egypt Government International Bond 7.625% 29/5/2032	7,036,716	0.63
				USD 940,000	Egypt Government International Bond 8.15% 20/11/2059*	708,591	0.06
				USD 9,817,000	Egypt Government International Bond 8.5% 31/1/2047	7,630,067	0.69

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 3,082,000	Egypt Government International Bond 8.7% 1/3/2049	2,432,099	0.22	USD 2,890,000	Hungary Government International Bond 6.25% 22/9/2032	2,979,922	0.27
USD 5,249,000	Egypt Government International Bond 8.875% 29/5/2050	4,193,452	0.38	USD 2,495,000	Hungary Government International Bond 6.75% 25/9/2052*	2,644,857	0.24
		38,693,200	3.48	USD 2,350,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	2,365,921	0.21
	<b>薩爾瓦多</b>			USD 3,090,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	3,137,478	0.28
USD 5,409,000	El Salvador Government International Bond 6.375% 18/1/2027*	4,648,116	0.42	USD 9,076,000	MVM Energetika Zrt 7.5% 9/6/2028	9,427,695	0.85
USD 4,186,000	El Salvador Government International Bond 7.65% 15/6/2035*	3,147,747	0.28			35,283,252	3.18
USD 1,286,000	El Salvador Government International Bond 8.625% 28/2/2029*	1,115,714	0.10		<b>印度</b>		
		8,911,577	0.80	USD 2,075,000	Export-Import Bank of India 3.375% 5/8/2026	1,984,354	0.18
	<b>衣索比亞</b>				<b>印尼</b>		
USD 1,785,000	Ethiopia International Bond 6.625% 11/12/2024	1,235,541	0.11	USD 960,000	Indonesia Government International Bond 3.5% 11/1/2028*	910,800	0.08
	<b>加彭</b>			USD 6,549,000	Indonesia Government International Bond 3.55% 31/3/2032	5,873,930	0.53
USD 3,527,000	Gabon Government International Bond 6.625% 6/2/2031	2,877,009	0.26	EUR 2,500,000	Indonesia Government International Bond 3.75% 14/6/2028*	2,721,637	0.24
	<b>迦納</b>			USD 3,867,000	Indonesia Government International Bond 4.125% 15/1/2025*	3,845,287	0.35
USD 2,950,000	Ghana Government International Bond 6.375% 11/2/2027	1,294,843	0.12	USD 4,775,000	Indonesia Government International Bond 4.35% 11/1/2048*	4,117,459	0.37
USD 4,618,600	Ghana Government International Bond 8.125% 18/1/2026	2,136,102	0.19	USD 7,175,000	Indonesia Government International Bond 4.55% 11/1/2028	7,063,034	0.64
USD 10,646,000	Ghana Government International Bond 8.125% 26/3/2032	4,589,704	0.41	USD 5,469,000	Indonesia Government International Bond 4.75% 8/1/2026	5,461,425	0.49
USD 3,520,000	Ghana Government International Bond 8.625% 7/4/2034	1,516,821	0.14	USD 1,007,000	Indonesia Government International Bond 4.75% 18/7/2047*	930,352	0.08
		9,537,470	0.86	USD 1,660,000	Indonesia Government International Bond 4.85% 11/1/2033*	1,629,398	0.15
	<b>瓜地馬拉</b>			USD 4,162,000	Indonesia Government International Bond 5.25% 17/1/2042*	4,116,239	0.37
USD 1,110,000	Guatemala Government Bond 4.375% 5/6/2027*	1,062,886	0.10	USD 3,328,000	Indonesia Government International Bond 5.25% 8/1/2047*	3,277,564	0.29
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026	3,109,404	0.28	USD 3,378,000	Pertamina Persero 4.7% 30/7/2049*	2,827,302	0.25
USD 1,862,000	Guatemala Government Bond 5.375% 24/4/2032	1,778,164	0.16	USD 2,998,000	Pertamina Persero 5.625% 20/5/2043	2,864,184	0.26
		5,950,454	0.54	USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	516,702	0.05
	<b>香港</b>			USD 3,570,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4.125% 15/5/2027	3,437,499	0.31
USD 4,368,000	CNAC HK Finbridge 4.125% 19/7/2027	4,193,302	0.38			49,592,812	4.46
	<b>匈牙利</b>			EUR 2,455,000	國際 Banque Ouest Africaine de Developpement 2.75% 22/1/2033*	2,030,731	0.18
USD 5,551,000	Hungary Government International Bond 2.125% 22/9/2031	4,345,295	0.39				
USD 1,750,000	Hungary Government International Bond 3.125% 21/9/2051	1,090,259	0.10				
USD 4,925,000	Hungary Government International Bond 5.25% 16/6/2029*	4,846,274	0.44				
USD 994,000	Hungary Government International Bond 5.5% 16/6/2034	966,203	0.09				
USD 3,405,000	Hungary Government International Bond 6.125% 22/5/2028	3,479,348	0.31				

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

至 2024 年 2 月 29 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
USD 3,374,000	牙買加 Jamaica Government International Bond 7.875% 28/7/2045*	3,919,879	0.35	USD 2,760,000	CSN Resources 8.875% 5/12/2030	2,834,423	0.26
						3,797,889	0.35
USD 1,853,000	約旦 Jordan Government International Bond 5.75% 31/1/2027	1,789,618	0.16	USD 2,353,000	馬來西亞 Petronas Capital 3.5% 18/3/2025	2,307,011	0.21
USD 5,593,000	Jordan Government International Bond 5.85% 7/7/2030	5,075,648	0.46	USD 3,399,000	Petronas Capital 3.5% 21/4/2030	3,105,649	0.28
USD 5,722,000	Jordan Government International Bond 7.375% 10/10/2047	4,963,835	0.45	USD 4,711,000	Petronas Capital 4.55% 21/4/2050	4,127,213	0.37
USD 2,801,000	Jordan Government International Bond 7.5% 13/1/2029	2,776,491	0.25			9,539,873	0.86
		14,605,592	1.32				
USD 2,100,000	哈薩克 Development Bank of Kazakhstan JSC 5.75% 12/5/2025	2,103,643	0.19	USD 2,538,000	墨西哥 Mexico Government International Bond 2.659% 24/5/2031	2,105,309	0.19
USD 2,000,000	Kazakhstan Government International Bond 4.875% 14/10/2044*	1,875,350	0.17	USD 3,584,000	Mexico Government International Bond 4.15% 28/3/2027*	3,504,489	0.32
USD 289,000	Kazakhstan Government International Bond 6.5% 21/7/2045*	319,345	0.03	USD 3,521,000	Mexico Government International Bond 4.6% 23/1/2046	2,801,361	0.25
		4,298,338	0.39	USD 11,749,000	Mexico Government International Bond 4.875% 19/5/2033*	11,055,515	0.99
USD 2,717,000	肯亞 Republic of Kenya Government International Bond 7% 22/5/2027*	2,604,965	0.24	USD 1,522,000	Mexico Government International Bond 5.4% 9/2/2028	1,528,704	0.14
USD 4,702,000	Republic of Kenya Government International Bond 8% 22/5/2032*	4,261,187	0.38	USD 2,958,000	Mexico Government International Bond 5.75% 12/10/2110	2,546,557	0.23
USD 5,788,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	4,738,925	0.43	USD 2,085,000	Mexico Government International Bond 6.338% 4/5/2053*	2,026,797	0.18
USD 5,600,000	Republic of Kenya Government International Bond 9.75% 16/2/2031*	5,586,000	0.50	USD 5,063,000	Mexico Government International Bond 6.35% 9/2/2035	5,183,677	0.47
		17,191,077	1.55	USD 6,770,000	Petroleos Mexicanos 6.35% 12/2/2048	4,127,906	0.37
USD 5,060,000	黎巴嫩 Lebanon Government International Bond 6% 27/1/2023***	312,455	0.03	USD 3,203,000	Petroleos Mexicanos 6.5% 13/3/2027*	2,991,810	0.27
USD 4,832,000	Lebanon Government International Bond 6.2% 26/2/2025	291,128	0.02	USD 8,758,000	Petroleos Mexicanos 6.7% 16/2/2032	7,073,355	0.64
USD 16,272,000	Lebanon Government International Bond 6.6% 27/11/2026	980,388	0.09	USD 9,920,000	Petroleos Mexicanos 6.75% 21/9/2047	6,297,067	0.57
USD 10,461,000	Lebanon Government International Bond 6.65% 22/4/2024	630,275	0.06	USD 2,830,000	Petroleos Mexicanos 6.84% 23/1/2030	2,424,531	0.22
USD 8,172,000	Lebanon Government International Bond 6.65% 26/2/2030	492,363	0.04	USD 4,839,000	Petroleos Mexicanos 6.95% 28/1/2060	3,064,515	0.27
		2,706,609	0.24	USD 5,100,000	Petroleos Mexicanos 8.75% 2/6/2029	4,880,930	0.44
USD 950,000	盧森堡 Cosan Luxembourg 7.25% 27/6/2031*	963,466	0.09			61,612,523	5.55
				USD 2,017,000	蒙古 Mongolia Government International Bond 5.125% 7/4/2026*	1,946,879	0.18
				EUR 2,247,000	摩洛哥 Morocco Government International Bond 2% 30/9/2030	2,093,781	0.19
				USD 2,980,000	Morocco Government International Bond 2.375% 15/12/2027	2,654,390	0.24

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 5,036,000	Morocco Government International Bond 3% 15/12/2032	4,015,631	0.36	USD 5,533,000	Pakistan Government International Bond 6.875% 5/12/2027	4,260,410	0.38
USD 1,190,000	Morocco Government International Bond 4% 15/12/2050*	803,964	0.07			8,120,435	0.73
USD 816,000	Morocco Government International Bond 6.5% 8/9/2033*	837,408	0.08		<b>巴拿馬</b>		
		10,405,174	0.94	USD 10,591,000	Panama Government International Bond 2.252% 29/9/2032	7,437,530	0.67
				USD 4,426,000	Panama Government International Bond 3.16% 23/1/2030	3,646,869	0.33
USD 1,222,000	納米比亞 Namibia International Bonds 5.25% 29/10/2025*	1,209,077	0.11	USD 4,350,000	Panama Government International Bond 3.298% 19/1/2033*	3,287,512	0.30
				USD 2,260,000	Panama Government International Bond 3.75% 16/3/2025	2,206,890	0.20
USD 5,571,000	奈及利亞 Nigeria Government International Bond 6.5% 28/11/2027*	5,080,752	0.46	USD 470,000	Panama Government International Bond 3.87% 23/7/2060*	262,876	0.02
USD 5,531,000	Nigeria Government International Bond 7.143% 23/2/2030	4,885,698	0.44	USD 7,311,000	Panama Government International Bond 3.875% 17/3/2028*	6,632,905	0.60
USD 712,000	Nigeria Government International Bond 7.625% 21/11/2025*	702,794	0.06	USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,147,901	0.28
USD 2,989,000	Nigeria Government International Bond 7.625% 28/11/2047	2,310,213	0.21	USD 9,728,000	Panama Government International Bond 4.5% 16/4/2050	6,341,245	0.57
USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038*	1,714,533	0.15	USD 2,710,000	Panama Government International Bond 6.4% 14/2/2035*	2,507,359	0.22
USD 6,548,000	Nigeria Government International Bond 7.875% 16/2/2032	5,768,297	0.52	USD 2,395,000	Panama Government International Bond 7.5% 1/3/2031	2,448,588	0.22
USD 7,180,000	Nigeria Government International Bond 8.25% 28/9/2051	5,832,422	0.53			37,919,675	3.41
USD 3,800,000	Nigeria Government International Bond 8.375% 24/3/2029	3,608,594	0.32		<b>巴拉圭</b>		
		29,903,303	2.69	USD 1,918,000	Paraguay Government International Bond 2.739% 29/1/2033	1,541,727	0.14
				USD 5,641,000	Paraguay Government International Bond 4.7% 27/3/2027	5,461,927	0.49
EUR 2,316,000	北馬其頓 North Macedonia Government International Bond 6.96% 13/3/2027*	2,630,425	0.24	USD 2,709,000	Paraguay Government International Bond 4.95% 28/4/2031	2,596,969	0.23
				USD 554,000	Paraguay Government International Bond 5% 15/4/2026	548,454	0.05
						10,149,077	0.91
USD 1,793,000	阿曼 Oman Government International Bond 5.375% 8/3/2027	1,781,677	0.16		<b>秘魯</b>		
USD 7,165,000	Oman Government International Bond 5.625% 17/1/2028	7,182,913	0.65	USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027	2,025,762	0.18
USD 6,429,000	Oman Government International Bond 6.5% 8/3/2047	6,348,927	0.57	USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025	1,402,802	0.13
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,184,159	0.20	USD 175,000	Fondo MIVIVIENDA 4.625% 12/4/2027	170,362	0.02
USD 4,310,000	Oman Government International Bond 7% 25/1/2051*	4,469,017	0.40	USD 2,790,000	Peruvian Government International Bond 2.392% 23/1/2026*	2,642,451	0.24
USD 4,064,000	Oman Government International Bond 7.375% 28/10/2032	4,465,320	0.40	USD 7,438,000	Peruvian Government International Bond 2.783% 23/1/2031	6,318,321	0.57
		26,432,013	2.38	USD 14,656,000	Peruvian Government International Bond 3% 15/1/2034	11,898,840	1.07
USD 4,810,000	巴基斯坦 Pakistan Government International Bond 6% 8/4/2026	3,860,025	0.35	USD 2,767,000	Peruvian Government International Bond 3.23% 28/7/2121	1,568,958	0.14

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,440,000	Peruvian Government International Bond 4.125% 25/8/2027	2,363,860	0.21	USD 3,247,000	沙烏地阿拉伯 Saudi Arabian Oil 3.5% 24/11/2070	2,047,315	0.18
USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032*	2,429,030	0.22	USD 6,270,000	Saudi Government International Bond 2.25% 2/2/2033	4,984,650	0.45
		30,820,386	2.78	USD 8,682,000	Saudi Government International Bond 2.75% 3/2/2032*	7,372,537	0.66
	<b>菲律賓</b>			USD 5,625,000	Saudi Government International Bond 3.75% 21/1/2055	3,980,953	0.36
USD 2,279,000	Philippine Government International Bond 3% 1/2/2028	2,117,658	0.19	USD 2,418,000	Saudi Government International Bond 4.625% 4/10/2047	2,046,438	0.18
USD 5,411,000	Philippine Government International Bond 3.556% 29/9/2032	4,844,550	0.44	USD 2,129,000	Saudi Government International Bond 4.75% 16/1/2030	2,088,666	0.19
USD 2,230,000	Philippine Government International Bond 5.5% 17/1/2048*	2,251,330	0.20	USD 5,120,000	Saudi Government International Bond 5% 18/1/2053*	4,518,375	0.41
		9,213,538	0.83			27,038,934	2.43
	<b>波蘭</b>				<b>塞內加爾</b>		
USD 1,285,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	1,337,640	0.12	EUR 1,950,000	Senegal Government International Bond 4.75% 13/3/2028*	1,919,915	0.17
USD 12,595,000	Republic of Poland Government International Bond 5.5% 16/11/2027*	12,917,621	1.16	EUR 1,920,000	Senegal Government International Bond 5.375% 8/6/2037	1,468,319	0.13
USD 6,268,000	Republic of Poland Government International Bond 5.75% 16/11/2032	6,538,339	0.59	USD 1,858,000	Senegal Government International Bond 6.25% 23/5/2033	1,553,753	0.14
		20,793,600	1.87	USD 200,000	Senegal Government International Bond 6.75% 13/3/2048*	145,500	0.02
	<b>卡達</b>					5,087,487	0.46
USD 1,321,000	Qatar Government International Bond 3.75% 16/4/2030	1,264,858	0.11		<b>塞爾維亞</b>		
USD 8,260,000	Qatar Government International Bond 4.817% 14/3/2049	7,633,520	0.69	USD 450,000	Serbia International Bond 2.125% 1/12/2030	355,871	0.03
		8,898,378	0.80	EUR 1,483,000	Serbia International Bond 3.125% 15/5/2027*	1,547,237	0.14
	<b>羅馬尼亞</b>			USD 408,000	Serbia International Bond 6.25% 26/5/2028*	414,873	0.04
USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,936,012	0.17			2,317,981	0.21
USD 5,268,000	Romanian Government International Bond 3% 14/2/2031	4,386,532	0.40		<b>南非</b>		
USD 13,828,000	Romanian Government International Bond 5.25% 25/11/2027*	13,561,603	1.22	USD 1,711,000	Eskom SOC 8.45% 10/8/2028*	1,701,290	0.15
EUR 8,145,000	Romanian Government International Bond 5.625% 22/2/2036*	8,652,845	0.78	USD 5,175,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	4,657,500	0.42
USD 3,306,000	Romanian Government International Bond 5.875% 30/1/2029*	3,282,531	0.30	USD 2,960,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	2,655,460	0.24
USD 1,520,000	Romanian Government International Bond 6% 25/5/2034*	1,481,597	0.13	USD 1,512,000	Republic of South Africa Government International Bond 4.875% 14/4/2026*	1,474,056	0.14
USD 3,926,000	Romanian Government International Bond 6.625% 17/2/2028	4,045,213	0.36	USD 4,008,000	Republic of South Africa Government International Bond 5.65% 27/9/2047*	2,915,820	0.26
USD 5,558,000	Romanian Government International Bond 7.125% 17/1/2033	5,855,770	0.53	USD 6,372,000	Republic of South Africa Government International Bond 5.875% 22/6/2030*	5,914,013	0.53
USD 2,892,000	Romanian Government International Bond 7.625% 17/1/2053*	3,149,718	0.28	USD 7,485,000	Transnet SOC 8.25% 6/2/2028	7,451,580	0.67
		46,351,821	4.17			26,769,719	2.41
	<b>盧旺達</b>				<b>斯里蘭卡</b>		
USD 2,500,000	Rwanda International Government Bond 5.5% 9/8/2031	2,027,938	0.18	USD 450,000	Sri Lanka Government International Bond 0% 31/12/2049	248,796	0.02
				USD 5,532,000	Sri Lanka Government International Bond 6.125% 3/6/2025*	3,094,573	0.28
				USD 3,966,000	Sri Lanka Government International Bond 6.2% 11/5/2027	2,134,759	0.19

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。



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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 5,819,000	Sri Lanka Government International Bond 6.35% 28/6/2024	3,177,843	0.29	USD 2,714,000	MDGH GMTN RSC 3.375% 28/3/2032*	2,429,060	0.22
USD 3,292,000	Sri Lanka Government International Bond 7.55% 28/3/2030	1,764,940	0.16	USD 5,200,000	MDGH GMTN RSC 5.875% 1/5/2034	5,551,000	0.50
		10,420,911	0.94	USD 300,000	UAE INTERNATIONAL GOVERNMENT BOND 4.05% 7/7/2032*	287,470	0.02
EUR 845,379	瑞典 East Renewable 13.5% 1/1/2025	110,061	0.01	USD 3,895,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	3,662,995	0.33
USD 2,387,000	千里達及托巴哥 Trinidad & Tobago Government International Bond 4.5% 4/8/2026	2,314,364	0.21			21,068,494	1.89
USD 4,315,000	Trinidad & Tobago Government International Bond 5.95% 14/1/2031*	4,323,047	0.39	USD 5,166,000	英國 NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	2,841,300	0.26
USD 2,071,000	Trinidad Generation UnLtd 5.25% 4/11/2027	2,031,599	0.18	USD 5,175,460	烏拉圭 Uruguay Government International Bond 4.125% 20/11/2045	4,489,634	0.40
		8,669,010	0.78	USD 7,496,200	Uruguay Government International Bond 4.375% 23/1/2031	7,309,433	0.66
USD 1,722,000	突尼西亞 Tunisian Republic 5.75% 30/1/2025*	1,591,851	0.14	USD 4,967,741	Uruguay Government International Bond 5.1% 18/6/2050	4,747,297	0.43
USD 18,143,000	烏克蘭 Ukraine Government International Bond 6.876% 21/5/2031	4,608,231	0.41			16,546,364	1.49
USD 2,929,000	Ukraine Government International Bond 7.253% 15/3/2035	770,693	0.07	USD 2,010,000	烏茲別克斯坦 Republic of Uzbekistan International Bond 5.375% 20/2/2029*	1,891,792	0.17
USD 2,320,000	Ukraine Government International Bond 7.375% 25/9/2034	612,352	0.06	USD 9,000,000	委內瑞拉 Petroleos de Venezuela 6% 16/5/2024	967,500	0.09
USD 8,560,000	Ukraine Government International Bond 7.75% 1/9/2025	2,657,880	0.24	USD 1,836,500	Petroleos de Venezuela 8.5% 27/10/2020***	1,450,835	0.13
USD 41,327,000	Ukraine Government International Bond 7.75% 1/9/2026	12,335,490	1.11	USD 111,300,000	Petroleos de Venezuela 9.75% 17/5/2035	14,079,450	1.27
USD 16,488,000	Ukraine Government International Bond 7.75% 1/9/2027	4,887,455	0.44	USD 76,618,400	Petroleos de Venezuela 12.75% 17/2/2022***	9,845,465	0.88
USD 2,319,000	Ukraine Government International Bond 7.75% 1/9/2029	669,600	0.06	USD 7,000	Venezuela Government International Bond 0% 15/4/2172	490	0.00
USD 8,878,000	Ukraine Government International Bond 7.75% 1/8/2041	4,114,953	0.37			26,343,740	2.37
		30,656,654	2.76	USD 1,671,000	尚比亞 Zambia Government International Bond 0% 20/9/2022***	1,021,917	0.09
USD 1,182,000	阿拉伯聯合大公國 Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,053,440	0.09	USD 2,347,000	Zambia Government International Bond 8.5% 14/4/2024	1,604,761	0.14
USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	2,313,585	0.21	USD 2,112,000	Zambia Government International Bond 8.97% 30/7/2027	1,436,160	0.13
USD 3,539,000	DP World/United Arab Emirates 4.7% 30/9/2049*	2,885,435	0.26			4,062,838	0.36
USD 2,000,000	MDGH GMTN RSC 2.875% 21/5/2030	1,777,790	0.16	總債券		998,931,873	89.93
USD 1,110,000	MDGH GMTN RSC 3% 19/4/2024	1,107,719	0.10	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		1,048,196,673	94.36

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

### 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %
其他可轉讓證券		
債券		
美國		
USD 16,110 Lehman Brothers 0% 31/12/2049**	-	0.00
USD 16,111 Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00
總債券	-	0.00
其他可轉讓證券總額	-	0.00
普通股 / 優先股 (股份) 總額	1,048,196,673	94.36
其他淨資產	62,631,699	5.64
淨資產總額 (美金)	1,110,828,372	100.00*

\*\* 證券依附註 2(j) 詳列之公平計價調整。

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
AUD	4,585,760	USD	6,828,900	Barclays	14/3/2024	(127,419)
BRL	5,233,688	USD	25,868,550	Morgan Stanley	4/3/2024	(31,901)
BRL	5,185,221	USD	25,868,550	Bank of America	2/4/2024	351
CNH	238,791	USD	1,710,000	State Street	14/3/2024	(1,297)
EUR	347,327	USD	320,000	HSBC Bank	14/3/2024	(7)
EUR	1,916,716	USD	1,780,000	Bank of America	14/3/2024	15,252
EUR	5,763,973	USD	5,360,000	Morgan Stanley	14/3/2024	53,639
GBP	865,035	USD	680,000	HSBC Bank	14/3/2024	(3,250)
JPY	5,266,473	USD	755,839,430	State Street	14/3/2024	(201,275)
MXN	1,221,810	USD	20,820,000	Morgan Stanley	14/3/2024	(3,489)
MXN	362,023	USD	6,170,000	Citigroup	14/3/2024	(974)
MXN	6,543,161	USD	113,100,000	Barclays	14/3/2024	75,092
NZD	229,077	USD	370,000	HSBC Bank	14/3/2024	(3,077)
PLN	855,016	USD	3,401,773	Morgan Stanley	14/3/2024	(134)
PLN	5,476,755	USD	22,060,000	Royal Bank of Canada	14/3/2024	67,032
PLN	5,607,747	USD	22,560,000	Barclays	14/3/2024	61,691
USD	42,800,000	JPY	298,218	State Street	14/3/2024	11,397
USD	45,750,000	PLN	11,499,000	Morgan Stanley	14/3/2024	1,801
USD	25,890,355,900	COP	6,552,696	Morgan Stanley	14/3/2024	(18,134)
USD	27,139,869	EUR	29,808,443	State Street	14/3/2024	351,494
USD	1,435,023,700	HUF	4,126,375	HSBC Bank	14/3/2024	168,448
USD	190,793,499	ZAR	10,214,927	Citigroup	14/3/2024	282,473
USD	207,827,150	MXN	12,196,214	Morgan Stanley	14/3/2024	34,830
USD	592,064,500	HUF	1,680,757	Deutsche Bank	14/3/2024	47,789
USD	1,820,000	EUR	1,986,093	Deutsche Bank	14/3/2024	10,710
USD	4,930,000	EUR	5,316,614	Citigroup	14/3/2024	(34,287)
ZAR	5,392,663	USD	100,713,924	Citigroup	14/3/2024	(149,632)
ZAR	2,601,231	USD	49,520,000	JP Morgan	14/3/2024	(23,286)
ZAR	5,667,115	USD	106,510,000	Toronto-Dominion	14/3/2024	(122,347)
ZAR	1,333,446	USD	25,673,499	Morgan Stanley	14/3/2024	3,082
ZAR	1,279,224	USD	24,700,000	Barclays	14/3/2024	6,625
未實現淨增值						471,197
澳幣避險股份類別						
AUD	5,604,227	USD	8,607,010	BNY Mellon	15/3/2024	15,156
USD	1,475,438	AUD	963,170	BNY Mellon	15/3/2024	(122)
未實現淨增值						15,034

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>加拿大幣避險股份類別</b>						
CAD	3,899,165	USD	5,257,103	BNY Mellon	15/3/2024	(17,757)
USD	112,599	CAD	83,289	BNY Mellon	15/3/2024	155
未實現淨減值						(17,602)
<b>瑞士法郎避險股份類別</b>						
CHF	14,636,712	USD	12,681,811	BNY Mellon	15/3/2024	(188,607)
USD	135,050	CHF	155,711	BNY Mellon	15/3/2024	1,852
未實現淨減值						(186,755)
<b>離岸人民幣避險股份類別</b>						
CNY	3,928	USD	28,277	BNY Mellon	15/3/2024	-
USD	155	CNY	22	BNY Mellon	15/3/2024	-
未實現淨減值						(0)
<b>歐元避險股份類別</b>						
EUR	421,352,036	USD	391,146,652	BNY Mellon	15/3/2024	3,205,007
USD	19,555,590	EUR	21,093,613	BNY Mellon	15/3/2024	(132,361)
未實現淨增值						3,072,646
<b>英鎊避險股份類別</b>						
GBP	20,874,766	USD	16,595,674	BNY Mellon	15/3/2024	157,575
USD	176,943	GBP	222,064	BNY Mellon	15/3/2024	(2,182)
未實現淨增值						155,393
<b>港幣避險股份類別</b>						
HKD	16,912,704	USD	132,104,557	BNY Mellon	15/3/2024	(30,245)
USD	2,180,244	HKD	279,012	BNY Mellon	15/3/2024	385
未實現淨減值						(29,860)
<b>紐元避險股份類別</b>						
NZD	1,106,050	USD	1,823,236	BNY Mellon	15/3/2024	7,601
USD	167,663	NZD	103,666	BNY Mellon	15/3/2024	1,256
未實現淨增值						8,857
<b>南非幣避險股份類別</b>						
USD	675,031	ZAR	35,025	BNY Mellon	15/3/2024	(114)
ZAR	876,105	USD	16,649,567	BNY Mellon	15/3/2024	(9,434)
未實現淨減值						(9,548)
未實現淨增值總額						3,479,362

至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (美金)
(75)	EUR	Euro BUXL	2024 年 3 月	148,040
24	USD	US Long Bond (CBT)	2024 年 6 月	8,465
(17)	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	(7,172)
合計				149,333

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD (1,594,890)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	7,996	102,637
CDS	USD 32,100,000	Fund receives default protection on CDX.NA.IG.41.V1; and pays Fixed 1%	Bank of America	20/12/2028	(38,895)	(662,295)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD (5,500,000)	Fund provides default protection on South Africa; and receives Fixed 1%	Citibank	20/12/2028	17,610	(298,007)
CDS	USD 8,128,421	Fund receives default protection on South Africa; and pays Fixed 1%	Morgan Stanley	20/12/2028	5,526	440,423
CDS	USD 9,508,200	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/12/2028	(393,229)	721,471
CDS	USD 2,822,352	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/12/2028	(107,121)	214,157
CDS	USD (10,700,000)	Fund provides default protection on CDX.EM.40.V1; and receives Fixed 1%	Goldman Sachs	20/12/2028	64,398	(295,469)
IRS	USD 11,830,000	Fund receives Fixed 3.86%; and pays Floating USD-SOFR-OIS Compound 1 Day	Morgan Stanley	18/2/2026	(10,493)	(15,452)
IRS	EUR 10,834,363	Fund receives Fixed 2.5618%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	19/2/2026	(26,785)	(26,785)
IRS	CZK 279,506,233	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 2.925%	Morgan Stanley	19/2/2026	6,534	6,534
IRS	PLN 48,300,000	Fund receives Fixed 4.7395%; and pays Floating PLN-WIBOR 6 Month	Morgan Stanley	20/3/2026	(5,069)	(5,069)
IRS	ZAR 236,022,419	Fund receives Fixed 7.85%; and pays Floating ZAR-JIBAR 3 Month	Morgan Stanley	20/3/2026	(39,233)	(36,139)
IRS	CZK 553,650,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 2.9715%	Morgan Stanley	20/3/2026	(2,145)	(2,145)
IRS	MXN 488,060,000	Fund receives Fixed 8.7795%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	9/2/2029	48,826	48,826
IRS	MXN 485,950,000	Fund receives Fixed 8.7405%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	20/2/2029	8,523	8,523
合計					(463,557)	201,210

CDS: 信用違約交換  
IRS: 利率交換

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			108,693 SBI Cards & Payment Services	943,373	0.53
			72,368 Tata Consultancy Services	3,574,140	2.00
				25,160,585	14.07
普通股 / 優先股 (股份)			印尼		
巴西			10,202,600 Astra International	3,392,210	1.90
166,896 Ambev	416,406	0.23	9,261,226 Bank Rakyat Indonesia Persero	3,609,609	2.02
951,981 Ambev	2,394,782	1.34		7,001,819	3.92
1,423,167 B3 - Brasil Bolsa Balcao	3,645,909	2.04	哈薩克		
1,076,790 Banco Bradesco	2,959,920	1.65	33,313 Kaspi.KZ JSC	3,477,877	1.95
3,879,237 Hapvida Participacoes e Investimentos	2,894,014	1.62	墨西哥		
934,828 Lojas Renner	2,971,967	1.66	1,365,173 Fibra Uno Administracion	2,447,725	1.37
800,305 Sendas Distribuidora	2,257,843	1.26	221,904 Grupo Aeroportuario del Pacifico	3,275,559	1.83
	17,540,841	9.80	387,917 Grupo Financiero Banorte	4,003,315	2.24
加拿大				9,726,599	5.44
97,491 Barrick Gold	1,432,143	0.80	荷蘭		
開曼群島			127,279 Prosus	3,742,199	2.09
1,053,000 China Mengniu Dairy	2,647,412	1.48	波蘭		
285,100 ENN Energy	2,343,764	1.31	191,705 Powszechny Zaklad Ubezpieczen	2,376,380	1.33
792,400 Sands China	2,257,447	1.26	沙烏地阿拉伯		
14,800 Tencent	524,111	0.29	89,627 Saudi Basic Industries	1,883,218	1.05
	7,772,734	4.34	新加坡		
智利			323,300 BOC Aviation	2,383,141	1.33
31,004 Sociedad Quimica y Minera de Chile*	1,557,951	0.87	南非		
中國			279,699 Absa	2,376,039	1.33
94,200 Asymchem Laboratories Tianjin	1,328,328	0.74	357,891 Foschini	1,942,317	1.08
11,652,000 Bank of China	4,584,789	2.56	95,395 Gold Fields*	1,246,812	0.70
8,150,000 China Petroleum & Chemical	4,508,309	2.52	141,657 Gold Fields	1,844,032	1.03
121,400 Contemporary Amperex Technology	2,755,013	1.54		7,409,200	4.14
1,748,600 GF	1,885,390	1.06	韓國		
4,657,000 Industrial & Commercial Bank of China	2,403,564	1.34	11,662 Hansol Chemical	1,491,468	0.83
484,500 Joynn Laboratories China	1,223,843	0.69	16,112 Samsung Electronics	888,120	0.49
2,916,000 PetroChina	2,298,480	1.29	730 Samsung Electronics	998,640	0.56
1,620,000 Zijin Mining*	2,620,094	1.46	212,199 Samsung Electronics	10,135,067	5.67
	23,607,810	13.20	43,739 SK Hynix	5,130,693	2.87
哥倫比亞			32,545 S-Oil	1,867,256	1.05
125,826 Ecopetrol*	1,491,038	0.83		20,511,244	11.47
希臘			臺灣		
229,923 Athens International Airport	2,182,437	1.22	186,000 Accton Technology	3,053,954	1.71
142,387 National Bank of Greece	1,113,180	0.63	175,000 Delta Electronics	1,630,443	0.91
119,519 OPAP	2,166,777	1.21	679,000 Taiwan Semiconductor Manufacturing	14,821,806	8.29
	5,462,394	3.06	15,649 Taiwan Semiconductor Manufacturing	1,995,404	1.11
香港				21,501,607	12.02
241,800 AIA	1,964,634	1.10	泰國		
匈牙利			467,000 Advanced Info Service	2,617,229	1.46
277,814 MOL Hungarian Oil & Gas	2,224,074	1.25	1,391,400 CP ALL	2,230,739	1.25
57,477 OTP Bank	2,757,662	1.54		4,847,968	2.71
	4,981,736	2.79	阿拉伯聯合大公國		
印度			688,189 Abu Dhabi Commercial Bank	1,605,732	0.90
280,668 Axis Bank	3,639,168	2.03	普通股 / 優先股 (股份) 總額	177,438,850	99.21
1,144,120 GAIL India	2,514,777	1.41	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	177,438,850	99.21
172,619 Godrej Consumer Products	2,618,340	1.46			
213,296 HDFC Bank	3,610,145	2.02			
140,623 Infosys*	2,819,491	1.58			
21,401 Maruti Suzuki India	2,913,567	1.63			
792,055 Oil & Natural Gas	2,527,584	1.41			

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
其他可轉讓證券			
普通股 (股份)			
97,405	賽普勒斯 Fix Price**	974	0.00
197,353	俄羅斯聯邦 LUKOIL**	22	0.00
350	Novatek**	-	0.00
438,172	Sberbank of Russia**	48	0.00
		70	0.00
普通股 (股份) 總額		1,044	0.00
其他可轉讓證券總額		1,044	0.00
普通股 / 優先股 (股份) 總額		177,439,894	99.21
其他淨資產		1,410,661	0.79
淨資產總額 (美金)		178,850,555	100.00

\*\* 證券依附註 2(j) 詳列之公平計價調整。

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	1,877,080	USD	2,876,260	BNY Mellon	15/3/2024	788
USD	57,800	AUD	37,486	BNY Mellon	15/3/2024	(252)
未實現淨增值						536
加拿大幣避險股份類別						
CAD	673,459	USD	908,228	BNY Mellon	15/3/2024	(2,899)
USD	23,540	CAD	17,397	BNY Mellon	15/3/2024	17
未實現淨減值						(2,882)
瑞士法郎避險股份類別						
CHF	8,223	USD	7,126	BNY Mellon	15/3/2024	(105)
USD	204	CHF	232	BNY Mellon	15/3/2024	1
未實現淨減值						(104)
離岸人民幣避險股份類別						
CNY	7,744	USD	55,754	BNY Mellon	15/3/2024	(1)
USD	1,576	CNY	218	BNY Mellon	15/3/2024	-
未實現淨減值						(1)
歐元避險股份類別						
EUR	11,535,500	USD	10,709,048	BNY Mellon	15/3/2024	88,277
USD	1,196,779	EUR	1,286,478	BNY Mellon	15/3/2024	(12,524)
未實現淨增值						75,753
英鎊避險股份類別						
GBP	2,594,444	USD	2,062,623	BNY Mellon	15/3/2024	19,599
USD	57,954	GBP	73,164	BNY Mellon	15/3/2024	(284)
未實現淨增值						19,315
港幣避險股份類別						
HKD	2,579,767	USD	20,150,566	BNY Mellon	15/3/2024	(4,601)
USD	812,849	HKD	103,969	BNY Mellon	15/3/2024	90
未實現淨減值						(4,511)

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

## 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>紐元避險股份類別</b>						
NZD	111,907	USD	184,442	BNY Mellon	15/3/2024	751
USD	6,913	NZD	4,207	BNY Mellon	15/3/2024	(15)
未實現淨增值						736
<b>新加坡幣避險股份類別</b>						
SGD	903,299	USD	1,213,626	BNY Mellon	15/3/2024	681
USD	38,126	SGD	28,320	BNY Mellon	15/3/2024	(79)
未實現淨增值						602
未實現淨增值總額						89,444

## 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (美金)
TRS	USD 233,000	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 90 basis points*	HSBC Bank	10/2/2028	36,693	680,568
合計					36,693	680,568
> 基準和差價是根據個別基礎資產的國家和/或貨幣決定的。以下是用於決定可變利率的指定基準： Intercontinental Exchange LIBOR: USD - 1D Overnight Bank Funding Rate (OBF01)						

TRS：總收益交換

## 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
金融	27.02
科技	24.52
週期性消費品	12.79
能源	8.35
非週期性消費品	7.56
基本材料	6.74
通訊	5.55
工業	3.96
公共事業	2.72
其他淨資產	0.79
<b>100.00</b>	

# 貝萊德新興市場基金 (Emerging Markets Fund)

## 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			哈薩克 429,515 Kaspi.KZ JSC	44,841,366	1.87
普通股/優先股 (股份)			墨西哥 123,321 Grupo Aeroportuario del Pacifico	18,260,141	0.76
巴西			1,091,375 Grupo Aeroportuario del Pacifico	16,109,953	0.67
4,795,431 Ambev	11,964,600	0.50	3,202,390 Grupo Financiero Banorte	33,048,758	1.38
7,136,359 Ambev	17,952,067	0.75	9,167,891 Wal-Mart de Mexico	36,712,407	1.53
9,528,806 B3 - Brasil Bolsa Balcao	24,411,158	1.02		104,131,259	4.34
4,531,132 Banco Bradesco	12,528,580	0.52	荷蘭 418,977 Prosus	12,318,571	0.51
11,682,397 Banco Bradesco	32,113,004	1.34	波蘭 2,323,800 Powszechny Zaklad Ubezpieczen	28,805,888	1.20
66,747,019 Hapvida Participacoes e Investimentos	49,795,058	2.07	沙烏地阿拉伯 988,824 Saudi Basic Industries	20,776,903	0.87
9,541,858 Lojas Renner	30,335,089	1.26	南非 530,213 Gold Fields*	6,929,884	0.29
8,826,395 Sendas Distribuidora	24,901,269	1.04	1,229,299 Gold Fields	16,002,501	0.67
	204,000,825	8.50		22,932,385	0.96
開曼群島			韓國 128,142 Hansol Chemical	16,388,241	0.68
101,937 Baidu*	10,420,000	0.43	366,012 KT&G	25,562,568	1.06
188,600 Baidu	2,398,563	0.10	51,697 Samsung Biologics	30,049,171	1.25
15,760,000 China Mengniu Dairy	39,623,191	1.65	2,303,555 Samsung Electronics	126,975,768	5.29
3,121,300 ENN Energy	25,659,737	1.07	701,418 Samsung Electronics	33,501,189	1.39
451,200 New Oriental Education & Technology	4,279,901	0.18	499,590 SK Hynix	58,603,151	2.44
279,914 New Oriental Education & Technology	26,460,270	1.10		291,080,088	12.11
179,496 PDD	22,618,291	0.94	臺灣 2,630,000 Accton Technology	43,182,259	1.80
127,800 Shenzhou International	1,053,890	0.04	1,270,000 Advantech	15,669,336	0.65
2,259,800 Tencent	80,026,048	3.33	4,711,000 Delta Electronics	43,891,524	1.82
844,902 Tencent	29,647,611	1.24	9,416,000 Taiwan Semiconductor Manufacturing	205,540,682	8.56
2,862,066 Tencent Music Entertainment*	29,951,521	1.25	198,571 Taiwan Semiconductor Manufacturing*	25,319,788	1.06
1,018,789 XP	24,247,178	1.01	7,124,000 Wistron	26,030,838	1.08
	296,386,201	12.34		359,634,427	14.97
中國			泰國 5,653,800 Advanced Info Service	31,685,852	1.32
106,351,000 China Construction Bank	66,302,444	2.76	18,015,500 CP ALL	28,883,050	1.20
2,301,800 China Construction Bank	2,236,280	0.09		60,568,902	2.52
18,702,000 China Oilfield Services	16,485,620	0.68	阿拉伯聯合大公國 10,392,965 Abu Dhabi Commercial Bank	24,249,617	1.01
3,761,296 China Oilfield Services	7,621,684	0.32	19,568,767 Aldar Properties	29,462,744	1.23
72,027,000 China Petroleum & Chemical	39,842,939	1.66		53,712,361	2.24
787,094 Ganfeng Lithium	4,375,117	0.18	英國 2,881,071 Prudential	28,697,153	1.20
1,498,000 Ganfeng Lithium	4,975,690	0.21	美國 617,402 Cognizant Technology Solutions	49,120,503	2.04
8,060,228 Hang Zhou Great Star Industrial	24,353,779	1.01	90,011 EPAM Systems	27,546,967	1.15
28,521,100 Industrial & Commercial Bank of China	21,098,622	0.88		76,667,470	3.19
7,908,000 Zijin Mining	12,789,940	0.53	普通股/優先股 (股份) 總額	2,289,097,386	95.31
7,052,700 Zijin Mining	12,832,720	0.54	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	2,289,097,386	95.31
	212,914,835	8.86			
匈牙利					
670,717 OTP Bank	32,180,011	1.34			
印度					
13,696,673 Aditya Birla Capital	30,336,568	1.26			
4,420,386 Axis Bank	57,315,156	2.39			
12,328,774 Bharat Electronics	30,496,217	1.27			
2,112,275 Cipla	37,711,629	1.57			
18,757,909 GAIL India	41,229,910	1.71			
2,343,986 HDFC Bank	39,673,170	1.65			
752,364 Infosys*	15,084,898	0.63			
1,297,080 Infosys	26,185,248	1.09			
204,342 Maruti Suzuki India	27,819,449	1.16			
	305,852,245	12.73			
印尼					
85,215,100 Astra International	28,332,731	1.18			
77,588,500 Bank Central Asia	48,755,099	2.03			
144,985,100 Bank Rakyat Indonesia Persero	56,508,666	2.35			
	133,596,496	5.56			

\* 本證券全部或部分代表借貸證券。



## 貝萊德新興市場基金 (Emerging Markets Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
其他可轉讓證券			
普通股/優先股 (股份)			
446,190	賽普勒斯 Fix Price**	4,462	0.00
106,422	TCS**	12	0.00
		4,474	0.00
俄羅斯聯邦			
1,013,604	Gazprom**	112	0.00
1,056,549	LUKOIL**	116	0.00
190,106	Novatek**	21	0.00
1,732,056	Sberbank of Russia**	190	0.00
64,838,702	Surgutneftegas**	7,121	0.00
		7,560	0.00
美國			
19,672	Sequoia Pine Investment**	8,857,318	0.37
普通股/優先股 (股份) 總額		8,869,352	0.37
其他可轉讓證券總額		8,869,352	0.37
普通股/優先股 (股份) 總額		2,297,966,738	95.68
其他淨資產		103,780,408	4.32
淨資產總額 (美金)		2,401,747,146	100.00

\*\* 證券依附註 2(j) 詳列之公平計價調整。

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
歐元避險股份類別						
EUR	2,360,216	USD	2,191,148	BNY Mellon	15/3/2024	18,093
USD	190,996	EUR	206,911	BNY Mellon	15/3/2024	(401)
未實現淨增值						17,692
未實現淨增值總額						17,692

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (歐元)
628	USD	MSCI Emerging Markets Index	2024 年 3 月	830,209
合計				830,209

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD 10,144,100	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-71 basis points <sup>o</sup>	Goldman Sachs	17/8/2026	(19,406)	8,813,904
TRS	USD 1,735,000	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-71 basis points <sup>o</sup>	Goldman Sachs	17/8/2026	(7,733)	3,521,497

## 貝萊德新興市場基金 (Emerging Markets Fund) 續

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD 1,033,580	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 40 basis points <sup>&gt;</sup>	HSBC Bank	10/2/2028	906,125	28,448,976
TRS	USD 454,354	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 40 basis points <sup>&gt;</sup>	JP Morgan	10/2/2025	(1,007,733)	13,358,380
合計					(128,747)	54,142,757

<sup>></sup> 基準和差價是根據個別基礎資產的國家和/或貨幣決定的。以下是用於決定可變利率的指定基準：

Intercontinental Exchange LIBOR:

SGD - Overnight Rate Average (SORA)

USD - 1D Overnight Fed Funds Effective Rate (FEDL01)

USD - 1D Overnight Bank Funding Rate (OBFR01)

TRS: 總收益交換

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
科技	27.25
金融	25.03
通訊	10.92
非週期性消費品	10.13
週期性消費品	7.41
工業	5.53
基本材料	3.97
公共事業	2.78
能源	2.66
其他淨資產	4.32
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			CNY 1,730,000 China Government Bond 3.28% 3/12/2027	250,771	0.01
債券			CNY 55,330,000 China Government Bond 3.29% 23/5/2029	8,101,256	0.50
巴西			CNY 19,970,000 China Government Bond 3.72% 12/4/2051	3,387,096	0.21
BRL 447,280 Brazil Letras do Tesouro Nacional 0% 1/7/2025	7,936,606	0.49	CNY 61,070,000 China Government Bond 3.81% 14/9/2050	10,499,621	0.65
BRL 1,884,520 Brazil Letras do Tesouro Nacional 0% 1/1/2026	31,842,155	1.97		75,777,062	4.68
BRL 342,100 Brazil Letras do Tesouro Nacional 0% 1/7/2026	5,512,288	0.34	哥倫比亞		
BRL 617,950 Brazil Letras do Tesouro Nacional 0% 1/7/2027	8,987,657	0.56	COP 393,000,000 Colombia Government International Bond 9.85% 28/6/2027	97,411	0.01
BRL 52,206,810 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	26,725,192	1.65	COP 67,092,800,000 Colombian TES 6% 28/4/2028	15,280,578	0.94
BRL 1,575,270 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	31,609,061	1.95	COP 26,051,600,000 Colombian TES 6.25% 26/11/2025	6,409,887	0.40
BRL 2,117,670 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	41,854,006	2.59	COP 13,416,100,000 Colombian TES 7% 26/3/2031	2,965,341	0.18
BRL 1,282,150 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	25,381,151	1.57	COP 91,196,800,000 Colombian TES 7% 26/3/2031	20,215,020	1.25
BRL 587,600 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	11,524,812	0.71	COP 47,346,600,000 Colombian TES 7% 30/6/2032	10,156,163	0.63
	191,372,928	11.83	COP 49,062,700,000 Colombian TES 7.25% 18/10/2034	10,276,794	0.64
智利			COP 51,089,600,000 Colombian TES 7.25% 26/10/2050	9,230,967	0.57
CLP 8,650,000,000 Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	7,895,054	0.49	COP 52,211,100,000 Colombian TES 7.5% 26/8/2026	12,825,349	0.79
CLP 5,745,000,000 Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	5,842,497	0.36	COP 56,595,600,000 Colombian TES 7.75% 18/9/2030	13,301,269	0.82
CLP 3,245,000,000 Bonos de la Tesoreria de la Republica en pesos 4.7% 1/9/2030	3,189,971	0.20	COP 46,112,900,000 Colombian TES 9.25% 28/5/2042	10,469,907	0.65
CLP 2,305,000,000 Bonos de la Tesoreria de la Republica en pesos 5% 1/3/2035	2,265,103	0.14	COP 21,058,100,000 Colombian TES 13.25% 9/2/2033	6,346,672	0.39
CLP 1,375,000,000 Bonos de la Tesoreria de la Republica en pesos 6% 1/4/2033	1,487,576	0.09		117,575,358	7.27
USD 6,743,000 Chile Government International Bond 2.55% 27/1/2032	5,668,739	0.35	捷克共和國		
USD 4,294,000 Chile Government International Bond 4.34% 7/3/2042	3,710,338	0.23	CZK 137,390,000 Czech Republic Government Bond 0.05% 29/11/2029	4,828,028	0.30
	30,059,278	1.86	CZK 242,220,000 Czech Republic Government Bond 0.95% 15/5/2030	8,866,401	0.55
中國			CZK 121,910,000 Czech Republic Government Bond 1% 26/6/2026	4,922,949	0.30
CNY 43,270,000 China Government Bond 2.52% 25/8/2033	6,088,430	0.38	CZK 249,630,000 Czech Republic Government Bond 1.2% 13/3/2031	9,095,927	0.56
CNY 50,380,000 China Government Bond 2.68% 21/5/2030	7,141,294	0.44	CZK 133,890,000 Czech Republic Government Bond 1.25% 14/2/2025*	5,588,872	0.35
CNY 44,810,000 China Government Bond 2.85% 4/6/2027	6,366,777	0.39	CZK 277,680,000 Czech Republic Government Bond 1.75% 23/6/2032	10,246,979	0.63
CNY 32,700,000 China Government Bond 2.88% 25/2/2033	4,725,525	0.29	CZK 308,880,000 Czech Republic Government Bond 2% 13/10/2033	11,357,429	0.70
CNY 19,370,000 China Government Bond 3.02% 22/10/2025	2,738,961	0.17	CZK 60,340,000 Czech Republic Government Bond 2.5% 25/8/2028*	2,468,726	0.15
CNY 1,820,000 China Government Bond 3.12% 5/12/2026	260,174	0.02	CZK 225,380,000 Czech Republic Government Bond 2.75% 23/7/2029	9,259,249	0.57
CNY 59,850,000 China Government Bond 3.13% 21/11/2029	8,702,672	0.54	CZK 60,570,000 Czech Republic Government Bond 4.2% 4/12/2036	2,681,687	0.17
CNY 60,360,000 China Government Bond 3.25% 22/11/2028	8,792,098	0.54	CZK 95,820,000 Czech Republic Government Bond 6% 26/2/2026	4,297,574	0.27
CNY 59,140,000 China Government Bond 3.27% 19/11/2030	8,722,387	0.54		73,613,821	4.55
			多明尼加共和國		
			DOP 268,050,000 Dominican Republic International Bond 13.625% 3/2/2033	5,585,686	0.35
			埃及		
			EGP 79,711,000 Egypt Government Bond 14.664% 6/10/2030	1,022,877	0.06
			EGP 58,045,000 Egypt Government Bond 14.82% 6/7/2031	734,341	0.05
				1,757,218	0.11

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
<b>迦納</b>				<b>Indonesia Treasury Bond</b>			
GHS 11,247,699	Republic of Ghana Government Bonds 8.35% 16/2/2027	585,390	0.04	IDR 217,471,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	15,600,897	0.96
GHS 11,264,298	Republic of Ghana Government Bonds 8.5% 15/2/2028	525,365	0.03	IDR 119,463,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	7,970,534	0.49
GHS 10,528,848	Republic of Ghana Government Bonds 8.65% 13/2/2029	448,727	0.03	IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,171,034	0.69
GHS 10,544,365	Republic of Ghana Government Bonds 8.8% 12/2/2030	415,254	0.03	IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,614,261	0.47
GHS 10,559,893	Republic of Ghana Government Bonds 8.95% 11/2/2031	391,634	0.02	IDR 80,695,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	5,761,010	0.36
GHS 10,575,431	Republic of Ghana Government Bonds 9.1% 10/2/2032	372,568	0.02	IDR 84,186,000,000	Indonesia Treasury Bond 9% 15/3/2029	5,923,442	0.37
GHS 10,590,982	Republic of Ghana Government Bonds 9.25% 8/2/2033	354,836	0.02	IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,601,099	0.28
		3,093,774	0.19	IDR 78,581,000,000	Indonesia Treasury Bond 11% 15/9/2025	5,342,908	0.33
				156,797,777 9.69			
<b>匈牙利</b>				<b>肯亞</b>			
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	3,368,884	0.21	KES 674,000,000	Republic of Kenya Infrastructure Bond 18.461% 9/8/2032	4,369,593	0.27
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026*	1,674,081	0.10	<b>馬來西亞</b>			
HUF 1,140,440,000	Hungary Government Bond 2.75% 22/12/2026	2,883,768	0.18	MYR 12,253,000	Malaysia Government Bond 2.632% 15/4/2031	2,400,219	0.15
HUF 991,810,000	Hungary Government Bond 3% 27/10/2027*	2,476,421	0.15	MYR 50,173,000	Malaysia Government Bond 3.502% 31/5/2027	10,566,753	0.65
HUF 2,016,100,000	Hungary Government Bond 3% 21/8/2030*	4,668,451	0.29	MYR 41,070,000	Malaysia Government Bond 3.582% 15/7/2032	8,484,000	0.52
HUF 2,002,960,000	Hungary Government Bond 3.25% 22/10/2031	4,574,714	0.28	MYR 38,263,000	Malaysia Government Bond 3.733% 15/6/2028	8,101,971	0.50
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	5,773,192	0.36	MYR 31,556,000	Malaysia Government Bond 3.757% 22/5/2040	6,432,108	0.40
HUF 2,672,150,000	Hungary Government Bond 4.75% 24/11/2032	6,667,882	0.41	MYR 40,645,000	Malaysia Government Bond 3.828% 5/7/2034	8,521,639	0.53
HUF 2,382,130,000	Hungary Government Bond 6.75% 22/10/2028	6,760,206	0.42	MYR 15,744,000	Malaysia Government Bond 3.844% 15/4/2033	3,314,343	0.20
		38,847,599	2.40	MYR 41,100,000	Malaysia Government Bond 3.885% 15/8/2029	8,770,071	0.54
<b>印度</b>				MYR 24,842,000	Malaysia Government Bond 3.892% 15/3/2027	5,302,580	0.33
INR 42,120,000	India Government Bond 6.79% 15/5/2027	503,794	0.03	MYR 20,884,000	Malaysia Government Bond 3.899% 16/11/2027	4,452,741	0.28
INR 49,600,000	India Government Bond 7.17% 8/1/2028	600,403	0.04	MYR 16,769,000	Malaysia Government Bond 3.955% 15/9/2025	3,566,147	0.22
		1,104,197	0.07	MYR 21,211,000	Malaysia Government Bond 4.065% 15/6/2050	4,387,008	0.27
<b>印尼</b>				MYR 27,954,000	Malaysia Government Bond 4.232% 30/6/2031	6,046,366	0.37
IDR 112,721,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	7,072,408	0.44	MYR 20,642,000	Malaysia Government Bond 4.254% 31/5/2035	4,473,176	0.28
IDR 97,927,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	6,166,004	0.38	MYR 47,216,000	Malaysia Government Bond 4.392% 15/4/2026	10,164,523	0.63
IDR 344,165,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	21,658,459	1.34	MYR 15,451,000	Malaysia Government Bond 4.457% 31/3/2053	3,393,855	0.21
IDR 122,390,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	7,764,736	0.48	MYR 24,109,000	Malaysia Government Bond 4.504% 30/4/2029	5,279,403	0.33
IDR 114,914,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	7,437,865	0.46	MYR 47,099,000	Malaysia Government Bond 4.696% 15/10/2042	10,715,827	0.66
IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,470,120	0.34	MYR 25,793,000	Malaysia Government Bond 4.736% 15/3/2046	5,882,289	0.36
IDR 119,641,000,000	Indonesia Treasury Bond 7% 15/2/2033	7,836,745	0.48	MYR 17,393,000	Malaysia Government Bond 4.762% 7/4/2037	3,953,686	0.24
IDR 132,144,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	8,678,697	0.54	MYR 35,468,000	Malaysia Government Bond 4.893% 8/6/2038	8,203,099	0.51
IDR 56,569,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	3,702,273	0.23	MYR 389,000	Malaysia Government Investment Issue 4.128% 15/8/2025	82,803	0.01
IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,447,091	0.46			132,494,607	8.19
IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,384,044	0.21				
IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,194,150	0.38				

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
	<b>墨西哥</b>				<b>羅馬尼亞</b>		
MXN 1,460,839	Mexican Bonos 5.5% 4/3/2027	7,703,976	0.48	RON 21,715,000	Romania Government Bond 3.25% 24/6/2026	4,476,788	0.28
MXN 4,947,026	Mexican Bonos 5.75% 5/3/2026	26,864,896	1.66	RON 12,375,000	Romania Government Bond 3.65% 24/9/2031	2,271,065	0.14
MXN 4,719,727	Mexican Bonos 7.5% 3/6/2027	26,185,484	1.62	RON 16,465,000	Romania Government Bond 4.15% 24/10/2030	3,184,905	0.20
MXN 2,390,310	Mexican Bonos 7.5% 26/5/2033	12,546,432	0.77	RON 21,495,000	Romania Government Bond 4.25% 28/4/2036*	3,781,143	0.23
MXN 3,762,807	Mexican Bonos 7.75% 29/5/2031	20,417,654	1.26	RON 38,070,000	Romania Government Bond 4.75% 11/10/2034	7,207,223	0.44
MXN 1,607,040	Mexican Bonos 7.75% 23/11/2034	8,509,184	0.52	RON 24,735,000	Romania Government Bond 4.85% 25/7/2029*	5,040,939	0.31
MXN 3,020,602	Mexican Bonos 7.75% 13/11/2042	15,209,596	0.94	RON 19,215,000	Romania Government Bond 5% 12/2/2029	3,981,763	0.25
MXN 2,714,438	Mexican Bonos 8% 7/11/2047	13,906,940	0.86	RON 14,970,000	Romania Government Bond 5.8% 26/7/2027	3,235,974	0.20
MXN 1,528,004	Mexican Bonos 8% 31/7/2053	7,737,911	0.48	RON 33,320,000	Romania Government Bond 6.7% 25/2/2032	7,352,653	0.45
MXN 1,514,642	Mexican Bonos 8.5% 1/3/2029	8,588,876	0.53	RON 19,225,000	Romania Government Bond 8.25% 29/9/2032	4,676,957	0.29
MXN 1,506,886	Mexican Bonos 8.5% 31/5/2029	8,581,947	0.53	RON 14,705,000	Romania Government Bond 8.75% 30/10/2028	3,520,494	0.22
MXN 2,725,125	Mexican Bonos 8.5% 18/11/2038	14,983,795	0.93	EUR 4,246,000	Romanian Government International Bond 2.75% 26/2/2026*	4,515,416	0.28
MXN 1,382,691	Mexican Bonos 10% 5/12/2024	8,055,285	0.50	EUR 2,877,000	Romanian Government International Bond 3.624% 26/5/2030	2,868,587	0.18
MXN 768,946	Mexican Bonos 10% 20/11/2036	4,791,075	0.30	USD 6,838,000	Romanian Government International Bond 7.125% 17/1/2033*	7,204,346	0.44
MXN 905,920	Petroleos Mexicanos 7.19% 12/9/2024*	5,133,945	0.32			63,318,253	3.91
		189,216,996	11.70				
	<b>巴拉圭</b>				<b>俄羅斯聯邦</b>		
PYG 46,950,000,000	Paraguay Government International Bond 7.9% 9/2/2031	6,551,872	0.41	RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	2,257,185	0.14
				RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	7,279,729	0.45
	<b>秘魯</b>			RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	3,630,541	0.22
PEN 28,311,000	Peruvian Government International Bond 6.35% 12/8/2028	7,795,813	0.48	RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	4,854,191	0.30
PEN 140,170,000	Peruvian Government International Bond 6.95% 12/8/2031	38,081,459	2.36	RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	3,526,354	0.22
		45,877,272	2.84			21,548,000	1.33
	<b>菲律賓</b>				<b>塞爾維亞</b>		
PHP 125,000,000	Philippine Government International Bond 6.25% 14/1/2036	2,094,500	0.13	EUR 7,541,000	Serbia International Bond 1% 23/9/2028*	6,884,151	0.43
					<b>南非</b>		
	<b>波蘭</b>			ZAR 132,362,535	Republic of South Africa Government Bond 6.25% 31/3/2036*	4,465,823	0.28
PLN 30,750,000	Republic of Poland Government Bond 0.25% 25/10/2026	6,852,081	0.42	ZAR 151,515,279	Republic of South Africa Government Bond 6.5% 28/2/2041	4,693,138	0.29
PLN 39,823,000	Republic of Poland Government Bond 1.25% 25/10/2030*	7,869,326	0.49	ZAR 533,774,343	Republic of South Africa Government Bond 7% 28/2/2031	22,961,534	1.42
PLN 63,728,000	Republic of Poland Government Bond 1.75% 25/4/2032	12,391,797	0.77	ZAR 489,443,952	Republic of South Africa Government Bond 8% 31/1/2030*	23,150,561	1.43
PLN 24,565,000	Republic of Poland Government Bond 2.5% 25/7/2026	5,840,980	0.36	ZAR 509,579,805	Republic of South Africa Government Bond 8.25% 31/3/2032	22,765,300	1.41
PLN 47,042,000	Republic of Poland Government Bond 2.5% 25/7/2027	10,929,859	0.68	ZAR 357,064,225	Republic of South Africa Government Bond 8.5% 31/1/2037	14,294,070	0.88
PLN 38,224,000	Republic of Poland Government Bond 2.75% 25/4/2028	8,811,218	0.54				
PLN 76,546,000	Republic of Poland Government Bond 2.75% 25/10/2029*	17,078,055	1.06				
PLN 16,060,000	Republic of Poland Government Bond 3.25% 25/7/2025	3,948,384	0.24				
PLN 14,301,000	Republic of Poland Government Bond 3.75% 25/5/2027	3,466,543	0.21				
PLN 134,667,000	Republic of Poland Government Bond 6% 25/10/2033*	35,546,834	2.20				
PLN 27,581,000	Republic of Poland Government Bond 7.5% 25/7/2028	7,578,599	0.47				
		120,313,676	7.44				

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
ZAR 258,651,345	Republic of South Africa Government Bond 8.75% 31/1/2044	9,816,135	0.61	ZMW 55,000,000	尚比亞 Zambia Government Bond 13% 18/12/2027	1,844,383	0.11
ZAR 436,282,994	Republic of South Africa Government Bond 8.75% 28/2/2048*	16,425,431	1.02		總債券	1,497,603,616	92.59
ZAR 431,018,066	Republic of South Africa Government Bond 8.875% 28/2/2035*	18,634,433	1.15		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	1,497,603,616	92.59
ZAR 305,460,561	Republic of South Africa Government Bond 9% 31/1/2040	12,215,582	0.75		其他可轉讓證券		
ZAR 388,401,618	Republic of South Africa Government Bond 10.5% 21/12/2026*	21,024,600	1.30		債券		
		170,446,607	10.54	UAH 80,000,000	烏克蘭 Ukraine Government International Bond 10% 23/8/2023**,**	2,102,495	0.13
EUR 9,388,710	瑞典 East Renewable 13.5% 1/1/2025	1,222,329	0.08	UAH 224,880,000	烏克蘭 Ukraine Government International Bond 16% 24/5/2023**,**	5,910,114	0.36
UAH 40,626,000	烏克蘭 Ukraine Government International Bond 15.84% 26/2/2025	850,631	0.05		總債券	8,012,609	0.49
USD 31,329,400	美國 United States Treasury Note/ Bond 4.75% 30/6/2025 <sup>†</sup>	31,238,226	1.93		其他可轉讓證券總額	8,012,609	0.49
UYU 149,670,000	烏拉圭 Uruguay Government International Bond 8.5% 15/3/2028	3,747,822	0.23		普通股 / 優先股 (股份) 總額	1,505,616,225	93.08
					其他淨資產	111,924,146	6.92
					淨資產總額 (美金)	1,617,540,371	100.00

<sup>†</sup> 本證券全部或部分已質押或提供擔保，詳見附註 13。

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
AUD	13,928,915	USD	20,742,291	Barclays	14/3/2024	(387,027)
AUD	4,507,217	USD	6,830,000	JP Morgan	14/3/2024	(48,158)
AUD	8,233,155	USD	12,600,000	Deutsche Bank	14/3/2024	(7,073)
BRL	25,204,413	USD	124,577,854	Morgan Stanley	4/3/2024	(153,631)
BRL	963,812	USD	4,810,000	Goldman Sachs	4/3/2024	3,409
BRL	24,971,006	USD	124,577,854	Bank of America	2/4/2024	1,691
BRL	1,285,653	USD	6,398,000	Barclays	2/4/2024	(3,119)
CAD	13,269,565	USD	17,716,900	Morgan Stanley	14/3/2024	(189,093)
CAD	10,386,458	USD	13,970,000	JP Morgan	14/3/2024	(72,339)
CAD	6,746,307	USD	9,121,100	State Street	14/3/2024	(12,155)
CHF	15,981,592	USD	13,780,000	Goldman Sachs	14/3/2024	(284,330)
CHF	15,893,043	USD	13,949,900	JP Morgan	14/3/2024	(2,241)
CHF	7,715,368	USD	6,777,700	BNP Paribas	14/3/2024	5,338
CHF	7,785,056	USD	6,850,000	State Street	14/3/2024	18,010
CLP	47,631,175	USD	43,388,396,693	Morgan Stanley	14/3/2024	(2,873,791)
CLP	4,400,220	USD	4,076,012,000	JP Morgan	14/3/2024	(195,602)
CLP	1,768,274	USD	1,704,030,894	Bank of America	14/3/2024	(10,478)
CLP	594,096	USD	565,092,106	Deutsche Bank	14/3/2024	(11,174)
CLP	1,751,396	USD	1,695,316,000	Citigroup	14/3/2024	(2,589)
CNH	93,179,254	USD	666,336,660	BNP Paribas	14/3/2024	(634,472)
CNH	4,103,080	USD	29,350,000	State Street	14/3/2024	(26,778)
CNH	3,056,637	USD	21,925,100	HSBC Bank	14/3/2024	(11,549)

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
CNH	9,239,034	USD	66,536,200	JP Morgan	14/3/2024	1,907
COP	9,087,790	USD	35,906,767,300	Morgan Stanley	14/3/2024	25,150
COP	15,915,914	USD	62,609,120,000	BNY Mellon	14/3/2024	(26,063)
COP	1,920,809	USD	7,570,169,000	Citigroup	14/3/2024	458
COP	3,061,878	USD	12,063,800,000	Goldman Sachs	14/3/2024	(152)
COP	811,310	USD	3,203,676,000	Barclays	14/3/2024	1,766
COP	8,225,867	USD	32,681,367,700	Bank of America	14/3/2024	68,485
CZK	54,938,485	USD	1,241,044,978	Nomura	14/3/2024	(1,768,705)
CZK	9,652,166	USD	221,620,000	Citigroup	14/3/2024	(157,357)
CZK	4,007,191	USD	91,810,000	Morgan Stanley	14/3/2024	(73,798)
CZK	1,974,194	USD	45,540,000	BNP Paribas	14/3/2024	(23,136)
CZK	358,342	USD	8,260,000	UBS	14/3/2024	(4,461)
EGP	4,469,849	USD	207,848,000	Goldman Sachs	15/4/2024	769,773
EUR	11,445,197	USD	10,540,000	JP Morgan	14/3/2024	(5,340)
EUR	23,841,970	USD	21,980,000	Morgan Stanley	14/3/2024	14,583
EUR	17,645,724	USD	16,217,900	Société Générale	14/3/2024	(43,213)
GBP	14,399,350	USD	11,287,546	Morgan Stanley	14/3/2024	(94,289)
GBP	2,173,920	USD	1,710,000	JP Morgan	14/3/2024	(6,783)
HUF	44,599,879	USD	15,510,437,412	HSBC Bank	14/3/2024	(1,820,667)
HUF	875,608	USD	312,300,000	JP Morgan	14/3/2024	(14,256)
HUF	7,791,979	USD	2,792,490,000	Goldman Sachs	14/3/2024	(90,035)
HUF	5,514,009	USD	1,996,510,000	Morgan Stanley	14/3/2024	(7,450)
IDR	46,392,740	USD	722,286,821,223	Morgan Stanley	14/3/2024	(448,152)
IDR	1,989,302	USD	31,277,600,000	Standard Chartered Bank	14/3/2024	263
IDR	3,202,930	USD	50,353,103,000	JP Morgan	14/3/2024	25
IDR	914,557	USD	14,375,926,000	Deutsche Bank	14/3/2024	(106)
INR	32,883,184	USD	2,728,613,747	HSBC Bank	14/3/2024	11,842
INR	3,235,085	USD	269,075,000	JP Morgan	14/3/2024	8,770
JPY	20,365,415	USD	2,922,825,800	State Street	14/3/2024	(778,328)
JPY	20,204,187	USD	2,967,490,000	Bank of America	14/3/2024	(317,787)
JPY	23,649,385	USD	3,526,943,200	JP Morgan	14/3/2024	(13,853)
KZT	4,297,353	USD	2,005,360,000	JP Morgan	26/3/2024	123,735
MXN	7,805,814	USD	135,900,000	Morgan Stanley	14/3/2024	146,622
MXN	8,302,039	USD	145,380,000	Barclays	14/3/2024	205,136
MXN	6,241,897	USD	107,411,100	HSBC Bank	14/3/2024	43,459
MXN	8,590,581	USD	148,480,000	Citigroup	14/3/2024	97,997
MXN	7,659,916	USD	131,920,000	State Street	14/3/2024	59,624
MXN	1,153,735	USD	19,759,000	Goldman Sachs	14/3/2024	2,499
MYR	54,938,203	USD	253,127,766	Goldman Sachs	20/3/2024	(1,576,690)
MYR	4,159,185	USD	19,891,300	Morgan Stanley	20/3/2024	34,073
NOK	16,616,327	USD	170,609,500	HSBC Bank	14/3/2024	(486,083)
NZD	8,416,168	USD	13,457,700	State Street	14/3/2024	(196,070)
NZD	7,939,469	USD	13,040,000	Westpac	14/3/2024	25,494
NZD	5,357,449	USD	8,760,000	Toronto-Dominion	14/3/2024	(6,752)
NZD	6,714,486	USD	11,020,000	Goldman Sachs	14/3/2024	16,641
PEN	7,013,528	USD	25,924,918	JP Morgan	14/3/2024	(157,196)
PEN	7,074,790	USD	26,783,605	Goldman Sachs	14/3/2024	8,638
PEN	3,563,180	USD	13,560,000	Bank of America	14/3/2024	23,016
PHP	5,326,382	USD	296,945,769	JP Morgan	14/3/2024	(41,377)
PHP	5,684,106	USD	318,651,000	HSBC Bank	14/3/2024	(12,795)
PLN	63,641,368	USD	253,349,692	Morgan Stanley	14/3/2024	26,650
PLN	2,772,022	USD	11,200,000	Goldman Sachs	14/3/2024	42,592
PLN	7,031,739	USD	28,540,000	Barclays	14/3/2024	140,503
PLN	1,064,426	USD	4,290,000	Deutsche Bank	14/3/2024	13,672
RON	24,772,976	USD	112,545,039	BNP Paribas	14/3/2024	(218,566)
RON	11,818,672	USD	54,290,000	HSBC Bank	14/3/2024	25,999
RON	485,057	USD	2,240,000	Barclays	14/3/2024	3,653
RON	8,091,370	USD	37,592,100	Société Générale	14/3/2024	110,252

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
RON	489,586	USD	2,240,000	Standard Chartered Bank	14/3/2024	(876)
THB	175,237,873	USD	6,121,234,141	JP Morgan	14/3/2024	(4,422,129)
THB	15,083,975	USD	542,534,400	HSBC Bank	14/3/2024	55,687
TRY	12,850,915	USD	406,332,250	Barclays	14/3/2024	13,390
TRY	1,701,019	USD	53,796,250	Goldman Sachs	14/3/2024	2,147
TWD	19,379,522	USD	601,997,716	HSBC Bank	14/3/2024	(329,064)
TWD	9,630,172	USD	301,520,700	Deutsche Bank	14/3/2024	(88,429)
TWD	24,013,799	USD	754,968,200	Standard Chartered Bank	14/3/2024	(122,528)
USD	207,848,000	EGP	5,381,178	Société Générale	15/4/2024	141,556
USD	36,408,602	CAD	27,141,729	Morgan Stanley	14/3/2024	261,083
USD	42,599,860	CHF	50,284,563	State Street	14/3/2024	1,757,628
USD	8,817,932,517	JPY	61,440,834	State Street	14/3/2024	2,348,154
USD	372,338,180,576	COP	94,236,587	Morgan Stanley	14/3/2024	(260,796)
USD	39,875,195	EUR	43,819,549	State Street	14/3/2024	539,990
USD	393,604,115	RON	86,609,223	BNP Paribas	14/3/2024	735,005
USD	365,712,470	ZAR	19,552,610	Citigroup	14/3/2024	514,110
USD	249,979,700	CNH	34,969,190	BNP Paribas	14/3/2024	250,529
USD	388,108,978	MXN	22,730,553	Morgan Stanley	14/3/2024	19,647
USD	1,426,013,821	TWD	46,317,853	HSBC Bank	14/3/2024	1,191,075
USD	14,963,000	CNH	2,079,466	State Street	14/3/2024	1,316
USD	44,879,808,000	IDR	2,870,305	Bank of America	14/3/2024	15,506
USD	208,038,000	CZK	9,014,068	Goldman Sachs	14/3/2024	101,148
USD	423,069,600	THB	11,851,494	Goldman Sachs	14/3/2024	45,551
USD	70,086,000	PLN	17,492,976	Goldman Sachs	14/3/2024	(119,979)
USD	93,446,000	MXN	5,392,740	BNY Mellon	14/3/2024	(75,423)
USD	10,290,000	EUR	11,151,479	Deutsche Bank	14/3/2024	(17,035)
USD	3,014,670,000	JPY	20,666,841	Morgan Stanley	14/3/2024	464,267
USD	256,592,300	ZAR	13,497,453	Morgan Stanley	14/3/2024	139,603
USD	202,027,900	MXN	11,744,697	Deutsche Bank	14/3/2024	(77,333)
USD	135,780,000	TWD	4,370,681	Bank of America	14/3/2024	73,868
USD	340,790,000	ZAR	18,139,564	State Street	14/3/2024	398,493
USD	19,470,000	PLN	4,839,939	State Street	14/3/2024	(52,967)
USD	64,460,000	ZAR	3,397,600	Barclays	14/3/2024	41,899
USD	42,445,800,000	COP	10,753,158	BNY Mellon	14/3/2024	(19,351)
USD	9,730,000	PLN	2,418,006	Toronto-Dominion	14/3/2024	(27,191)
USD	156,031,500	ZAR	8,227,137	Deutsche Bank	14/3/2024	104,346
USD	36,029,000	AUD	23,583,593	JP Morgan	14/3/2024	61,569
USD	109,506,300	ZAR	5,772,089	HSBC Bank	14/3/2024	71,337
USD	33,222,400	PLN	8,261,333	Citigroup	14/3/2024	(87,620)
USD	6,620,000	CAD	4,932,160	Goldman Sachs	14/3/2024	44,583
USD	5,980,000	CHF	6,968,751	JP Morgan	14/3/2024	156,731
USD	49,235,323	MYR	10,370,235	Morgan Stanley	20/3/2024	(8,995)
USD	96,660,000	TWD	3,112,743	Goldman Sachs	14/3/2024	53,898
USD	18,120,000	PLN	4,494,718	Barclays	14/3/2024	(58,927)
USD	22,191,590,000	COP	5,617,171	JP Morgan	14/3/2024	(14,932)
USD	15,977,260,000	COP	4,042,839	Goldman Sachs	14/3/2024	(12,102)
USD	28,414,320	BRL	5,748,744	Morgan Stanley	4/3/2024	35,041
USD	87,130,000	MXN	5,021,991	State Street	14/3/2024	(76,580)
USD	5,311,699,200	HUF	14,737,511	Deutsche Bank	14/3/2024	87,357
USD	3,021,320,000	HUF	8,421,293	Citigroup	14/3/2024	88,214
USD	42,621,400	PLN	10,678,791	Morgan Stanley	14/3/2024	(32,174)
USD	2,663,430,000	HUF	7,507,131	Goldman Sachs	14/3/2024	161,146
USD	55,340,000	RON	12,007,661	Barclays	14/3/2024	(66,093)
USD	51,049,639,200	COP	12,962,104	BNP Paribas	14/3/2024	5,986
USD	270,330,000	CZK	11,601,607	JP Morgan	14/3/2024	19,926
USD	17,050,000	PLN	4,290,965	BNP Paribas	14/3/2024	6,216
USD	2,799,732,000	HUF	7,848,004	Morgan Stanley	14/3/2024	126,086
USD	92,549,500	PHP	1,653,813	HSBC Bank	14/3/2024	6,628



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至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	263,186,100	INR	3,172,025	Deutsche Bank	14/3/2024	(836)
USD	216,531,144,227	IDR	13,843,622	Standard Chartered Bank	14/3/2024	70,099
USD	48,614,700	EUR	52,629,896	Société Générale	14/3/2024	(135,308)
USD	70,148,000	CNH	9,746,719	JP Morgan	14/3/2024	4,149
USD	6,529,000	BRL	1,311,519	Citigroup	4/3/2024	(1,367)
USD	2,282,288,000	CLP	2,407,071	BNP Paribas	14/3/2024	52,772
USD	144,862,778,079	IDR	9,254,807	Deutsche Bank	14/3/2024	40,102
USD	843,890,500	INR	10,157,640	JP Morgan	14/3/2024	(15,951)
USD	52,126,485,200	IDR	3,325,223	JP Morgan	14/3/2024	9,463
USD	259,451,500	MXN	15,143,230	Barclays	14/3/2024	(39,048)
USD	205,155,900	CZK	8,796,879	Morgan Stanley	14/3/2024	7,436
USD	4,516,700	GBP	5,719,502	HSBC Bank	14/3/2024	(4,653)
USD	4,604,400	CAD	3,423,084	Standard Chartered Bank	14/3/2024	23,633
USD	13,355,900	NZD	8,158,613	JP Morgan	14/3/2024	695
USD	46,323,919,000	IDR	2,961,244	Morgan Stanley	14/3/2024	14,584
USD	18,273,200	PLN	4,533,293	Deutsche Bank	14/3/2024	(58,851)
USD	640,398,200	PHP	11,470,459	Standard Chartered Bank	14/3/2024	72,730
USD	25,420,000	EUR	27,411,562	JP Morgan	14/3/2024	(178,683)
USD	21,208,100	BRL	4,260,460	HSBC Bank	4/3/2024	(4,179)
USD	97,870,400	CZK	4,188,792	BNP Paribas	14/3/2024	(4,245)
USD	55,204,400	ZAR	2,893,160	Toronto-Dominion	14/3/2024	19,293
USD	6,586,000	NZD	4,032,460	Goldman Sachs	14/3/2024	9,665
USD	8,275,300	GBP	10,482,036	JP Morgan	14/3/2024	(5,512)
USD	61,265,440,400	COP	15,541,506	Barclays	14/3/2024	(7,326)
USD	638,000,000	KES	4,050,794	Standard Chartered Bank	15/4/2024	(275,394)
USD	1,535,708,300	INR	18,492,372	HSBC Bank	14/3/2024	(21,486)
USD	450,894,700	PHP	8,022,752	JP Morgan	14/3/2024	(2,217)
USD	69,120,000	MXN	4,021,328	JP Morgan	14/3/2024	(23,354)
USD	9,418,852,000	CLP	9,825,116	Morgan Stanley	14/3/2024	109,081
USD	7,180,000	CHF	8,154,226	BNP Paribas	14/3/2024	(24,754)
USD	36,690,000	RON	7,917,779	Société Générale	14/3/2024	(87,028)
USD	451,357,200	PHP	8,060,687	RBS	14/3/2024	27,487
USD	13,944,077	MYR	2,916,805	Goldman Sachs	20/3/2024	(22,727)
USD	14,130,000	CHF	16,111,322	HSBC Bank	14/3/2024	15,363
USD	6,617,000	NZD	4,044,443	Morgan Stanley	14/3/2024	2,713
USD	5,232,000	AUD	3,415,830	Royal Bank of Canada	14/3/2024	48
USD	24,485,000	RON	5,301,338	JP Morgan	14/3/2024	(40,654)
USD	19,723,200	NZD	12,126,021	Barclays	14/3/2024	78,891
USD	2,417,897,700	JPY	16,175,094	JP Morgan	14/3/2024	(28,257)
USD	82,393,100	CNH	11,438,275	Westpac	14/3/2024	(4,966)
USD	4,673,400	CAD	3,469,329	HSBC Bank	14/3/2024	18,936
USD	619,000,000	KES	4,032,573	Standard Chartered Bank	18/3/2024	(174,778)
USD	92,777,200	CZK	3,943,990	Citigroup	14/3/2024	(30,840)
USD	12,060,500	PEN	3,199,030	Citigroup	14/3/2024	9,404
USD	1,444,000	EUR	1,563,035	Standard Chartered Bank	14/3/2024	(4,248)
USD	221,000,000	EGP	6,225,352	Goldman Sachs	21/3/2024	(126,725)
USD	25,000,000	BRL	5,072,352	JP Morgan	4/3/2024	45,218
USD	18,100,000	MYR	3,786,849	Barclays	20/3/2024	(28,787)
USD	14,350,000	PLN	3,597,723	HSBC Bank	14/3/2024	(8,502)
USD	9,410,000	CAD	6,985,290	BNP Paribas	14/3/2024	37,842
USD	18,860,000	EUR	20,448,804	HSBC Bank	14/3/2024	(21,378)
USD	76,341,420	BRL	15,302,255	Bank of America	2/4/2024	(1,036)
ZAR	5,385,014	USD	100,571,054	Citigroup	14/3/2024	(149,419)
ZAR	5,653,479	USD	107,823,000	JP Morgan	14/3/2024	(40,358)
ZAR	2,268,888	USD	43,600,000	Standard Chartered Bank	14/3/2024	869
ZAR	3,159,142	USD	59,430,000	UBS	14/3/2024	(65,296)
ZAR	7,892,984	USD	151,370,000	State Street	14/3/2024	(12,865)
ZAR	7,437,368	USD	142,497,000	Goldman Sachs	14/3/2024	(19,165)
未實現淨減值						(8,062,862)

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至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
<b>澳幣避險股份類別</b>						
AUD	1,493,585	USD	2,293,985	BNY Mellon	15/3/2024	4,122
USD	63,597	AUD	41,226	BNY Mellon	15/3/2024	(295)
未實現淨增值						3,827
<b>加拿大幣避險股份類別</b>						
CAD	451,738	USD	609,048	BNY Mellon	15/3/2024	(2,066)
USD	21,628	CAD	15,989	BNY Mellon	15/3/2024	19
未實現淨減值						(2,047)
<b>瑞士法郎避險股份類別</b>						
CHF	1,138,655	USD	986,463	BNY Mellon	15/3/2024	(14,800)
USD	22,215	CHF	25,413	BNY Mellon	15/3/2024	104
未實現淨減值						(14,696)
<b>歐元避險股份類別</b>						
EUR	221,088,752	USD	205,236,596	BNY Mellon	15/3/2024	1,678,445
USD	5,455,384	EUR	5,864,068	BNY Mellon	15/3/2024	(57,292)
未實現淨增值						1,621,153
<b>英鎊避險股份類別</b>						
GBP	37,207,301	USD	29,582,045	BNY Mellon	15/3/2024	283,171
USD	696,733	GBP	874,658	BNY Mellon	15/3/2024	(8,338)
未實現淨增值						274,833
<b>港幣避險股份類別</b>						
HKD	1,479,160	USD	11,553,516	BNY Mellon	15/3/2024	(2,664)
USD	370,973	HKD	47,477	BNY Mellon	15/3/2024	67
未實現淨減值						(2,597)
<b>紐元避險股份類別</b>						
NZD	84,429	USD	139,190	BNY Mellon	15/3/2024	590
USD	3,156	NZD	1,909	BNY Mellon	15/3/2024	(19)
未實現淨增值						571
<b>波蘭幣避險股份類別</b>						
PLN	2,008,397	USD	8,089,548	BNY Mellon	15/3/2024	24,522
USD	1,215,897	PLN	301,370	BNY Mellon	15/3/2024	(4,187)
未實現淨增值						20,335
<b>瑞典幣避險股份類別</b>						
SEK	3,418	USD	36,054	BNY Mellon	15/3/2024	77
USD	819	SEK	78	BNY Mellon	15/3/2024	(2)
未實現淨增值						75
<b>新加坡幣避險股份類別</b>						
SGD	6,065,054	USD	8,148,730	BNY Mellon	15/3/2024	4,590
USD	1,429,617	SGD	1,063,175	BNY Mellon	15/3/2024	(1,686)
未實現淨增值						2,904
未實現淨減值總額						(6,158,504)

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
IRS	BRL 45,959,351	Fund receives Fixed 9.875%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2026	10,444	10,444
IRS	BRL 30,174,257	Fund receives Fixed 11.043777%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	165,750	165,750

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
IRS	BRL 24,150,013	Fund receives Fixed 10.444941%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	34,817	34,817
IRS	BRL 31,855,207	Fund receives Fixed 12.381418%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	432,577	432,577
IRS	BRL 27,986,098	Fund receives Fixed 10.075%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(59,266)	(59,266)
IRS	BRL 34,750,780	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(60,422)	(60,422)
IRS	BRL 40,639,518	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(69,227)	(69,227)
IRS	BRL 15,697,926	Fund receives Fixed 11.401521%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	139,508	139,508
IRS	BRL 16,365,064	Fund receives Fixed 12.777378%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	416,522	416,522
IRS	BRL 7,492,239	Fund receives Fixed 11.072929%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	41,222	41,222
IRS	BRL 56,747,094	Fund receives Fixed 12.820781%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	975,630	975,630
IRS	MXN 213,033,350	Fund receives Fixed 9.75%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	31/12/2025	(16,122)	(16,122)
IRS	INR 752,041,686	Fund receives Fixed 6.285%; and pays Floating INR MIBOR 1 Day	Morgan Stanley	18/9/2026	277	277
IRS	MXN 92,710,397	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 8.62%	Morgan Stanley	3/1/2029	27,778	27,778
IRS	THB 172,045,990	Fund receives Fixed 2.139%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2029	(23,458)	(23,458)
IRS	THB 224,446,870	Fund receives Fixed 2.648%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2029	119,895	119,895
IRS	THB 224,446,871	Fund receives Fixed 2.667%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2029	125,513	125,513
IRS	THB 1,242,198,447	Fund receives Fixed 2.79%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/3/2029	895,928	895,928
IRS	CZK 970,465,670	Fund receives Fixed 3.93%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/3/2029	975,686	975,686
IRS	THB 66,959,539	Fund receives Fixed 2.655%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2034	11,727	11,727
IRS	THB 220,280,919	Fund receives Fixed 2.905%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2034	174,712	174,712
IRS	THB 2,029,830,706	Fund receives Fixed 3.15%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/3/2034	2,839,256	2,839,256
IRS	THB 100,191,556	Fund receives Fixed 3.4%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2034	202,062	202,062
合計					7,360,809	7,360,809

IRS: 利率交換

至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
52,500,000	Put	OTC USD/CAD	Bank of America	USD 1.33	22/3/2024	(209,900)	23,200
72,400,000	Call	OTC AUD/USD	JP Morgan	AUD 0.69	22/3/2024	(223,584)	814
39,300,000	Call	OTC GBP/USD	JP Morgan	GBP 1.29	22/3/2024	(204,326)	35,042
合計						(637,810)	59,056

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				英屬維京群島			
				11,355	Capri	484,582	0.01
基金				加拿大			
	百慕達			23,831	Bank of Nova Scotia/The	1,058,659	0.02
917,342	Oakley Capital Investments	5,007,020	0.09	230,679	Boralex	4,578,376	0.09
	格恩西島			116,701	Canadian Pacific Kansas City	9,206,083	0.18
22,829,095	Bluefield Solar Income Fund	28,128,928	0.54	17,054	Canadian Solar	343,146	0.01
370,647	HarbourVest Global Private Equity	9,741,020	0.19	52,601	Enbridge	1,673,896	0.03
546,153	NB Private Equity Partners	10,474,877	0.20	110,601	Gildan Activewear	3,542,930	0.07
17,932,121	Schiehallion Fund	9,487,301	0.18	115,316	Hydro One	3,171,414	0.06
20,470,674	Starwood European Real Estate Finance	21,997,909	0.42	19,534	Magna International*	996,162	0.02
59,004,626	Syncona	85,782,200	1.65	100,384	Nutrien	4,832,345	0.09
		165,612,235	3.18	93,860	Parkland	2,829,120	0.05
				105,081	RioCan Real Estate Investment Trust*	1,300,540	0.02
				122,061	Shopify	8,633,964	0.17
				33,503	Toronto-Dominion Bank/The	1,854,877	0.04
						44,021,512	0.85
	愛爾蘭			丹麥			
4,304,909	iShares IV Public Limited Company - iShares MSCI Japan SRI UCITS ETF USD~	27,448,099	0.53	7,633	DSV	1,139,746	0.02
3,004,254	iShares Physical Gold ETC~	110,306,373	2.12	6,179	Genmab	1,597,829	0.03
		137,754,472	2.65	718,509	Novo Nordisk	79,235,875	1.52
	澤西島			163,267	Orsted*	8,463,565	0.16
13,521,612	Foresight Solar Fund	14,270,122	0.27	60,658	Pandora	9,089,900	0.18
	英國			4,901	ROCKWOOL	1,449,153	0.03
26,159,170	Aquila European Renewables	19,619,377	0.38	63,435	Vestas Wind Systems	1,641,304	0.03
119,154,686	Greencoat UK Wind	190,627,404	3.66			102,617,372	1.97
45,174,543	Gresham House Energy Storage Fund	33,097,077	0.64	芬蘭			
1,128,168	HgCapital Trust	5,891,024	0.11	286,804	Wartsila	4,096,995	0.08
587,945	ICG Enterprise Trust	8,449,740	0.16	法國			
3,721,530	Pantheon International	13,754,261	0.27	59,340	Aeroports de Paris*	7,548,048	0.14
61,840,956	Sdcl Energy Efficiency Income Trust	47,328,722	0.91	3,968	Air Liquide	746,778	0.01
		318,767,605	6.13	450,044	AXA	14,887,455	0.28
總基金數		641,411,454	12.32	27,610	Cie de Saint-Gobain	1,965,832	0.04
				24,493	Cie Generale des Etablissements Michelin	842,314	0.02
普通股/優先股（股份）				736,587	Credit Agricole	9,260,372	0.18
澳洲				16,280	Edenred	753,601	0.01
106,769	Ampol	2,530,583	0.05	469,988	Getlink	7,501,009	0.14
760,393	Brambles	6,893,355	0.13	19,344	Hermes International	44,791,032	0.86
16,049	Cochlear	3,380,697	0.06	18,485	Kering	7,862,595	0.15
105,384	National Australia Bank	2,145,282	0.04	8,826	L'Oreal	3,911,683	0.08
474,916	NEXTDC	5,042,441	0.10	36,227	Sanofi	3,203,916	0.06
15,421	Northern Star Resources	119,669	0.00	174,517	Schneider Electric	36,700,925	0.71
237,362	Orica	2,443,096	0.05	4,524	Teleperformance	518,903	0.01
877,232	Transurban	7,145,168	0.14	36,374	Worldline	390,111	0.01
		29,700,291	0.57			140,884,574	2.70
	奧地利			德國			
236,341	ams-OSRAM	334,259	0.01	7,218	adidas	1,357,706	0.03
9,093	ANDRITZ	525,120	0.01	12,334	Bayerische Motoren Werke	1,351,313	0.03
21,736	Kontron	467,759	0.01	143,883	Deutsche Lufthansa	1,037,109	0.02
16,012	Verbund*	1,071,203	0.02	99,070	Fraport Frankfurt Airport Services Worldwide*	5,115,975	0.10
		2,398,341	0.05	11,564	GEA	430,065	0.01
	比利時			25,028	Henkel	1,572,259	0.03
45,436	Aedifica	2,426,282	0.05	18,602	Henkel	1,288,375	0.02
134,382	Umicore	2,605,667	0.05	100,293	HUGO BOSS	6,340,523	0.12
		5,031,949	0.10	27,020	Infineon Technologies	904,765	0.02
	百慕達			35,488	Mercedes-Benz	2,627,177	0.05
86,000	Digital China	27,038	0.00	9,042	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	3,912,473	0.08
				455,320	Puma	19,510,462	0.37
				28,793	Siemens	5,261,057	0.10
				79,328	Siemens Energy	1,137,960	0.02

\* 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
7,516	SMA Solar Technology*	425,030	0.01	3,671	Akzo Nobel	247,499	0.00
9,819	Software	382,941	0.00	103,374	ASML	90,131,790	1.73
265,745	Symrise	25,166,051	0.48	86,924	CNH Industrial	959,032	0.02
		77,821,241	1.49	300,515	Ferrovial	10,352,742	0.20
	<b>香港</b>			14,754	Koninklijke Vopak	507,980	0.01
1,903,400	AIA	14,254,581	0.27	10,515	NXP Semiconductors	2,403,298	0.05
607,000	BOC Hong Kong	1,475,965	0.03	612,745	STMicroelectronics	25,799,490	0.50
36,000	Hang Lung Properties	35,862	0.00			130,994,348	2.52
54,500	Swire Pacific	416,494	0.01		<b>挪威</b>		
434,800	Swire Properties	827,367	0.02	1,893,495	Aker Carbon Capture	1,360,948	0.03
		17,010,269	0.33	375,306	DNB Bank	6,938,318	0.13
	<b>愛爾蘭</b>			36,097	Nordic Semiconductor*	287,436	0.01
98,664	CRH	7,613,051	0.15	54,493	TOMRA Systems*	674,618	0.01
34,900	Eaton	9,230,618	0.18			9,261,320	0.18
65,578,797	Greencoat Renewables	59,020,917	1.13		<b>葡萄牙</b>		
99,744	James Hardie Industries	3,645,124	0.07	2,214,834	REN - Redes Energeticas Nacionais SGPS	4,839,412	0.09
19,585	Kingspan	1,634,956	0.03		<b>新加坡</b>		
88,965	Linde	36,703,578	0.70	2,601,400	CapitaLand Integrated Commercial Trust*	3,498,759	0.07
108,238	Pentair	7,756,741	0.15		<b>韓國</b>		
17,159	Seagate Technology	1,466,441	0.03	1,342	Samsung Electronics	1,692,146	0.03
160,528	STERIS	34,142,211	0.66		<b>西班牙</b>		
		161,213,637	3.10	6,916	Acciona	717,881	0.01
	<b>以色列</b>			14,401	Aena SME	2,517,295	0.05
61,207	CyberArk Software	14,784,307	0.28	331,430	Banco Santander	1,277,994	0.02
	<b>義大利</b>			276,714	Cellnex Telecom	9,250,549	0.18
92,904	Assicurazioni Generali	2,038,314	0.04	976,011	EDP Renovaveis	12,453,900	0.24
1,141,286	Enav	3,695,484	0.07	34,154	Industria de Diseno Textil	1,404,071	0.03
343,974	Infrastrutture Wireless Italiane	3,560,131	0.07			27,621,690	0.53
42,950	Mediobanca Banca di Credito Finanziario	540,096	0.01		<b>瑞典</b>		
95,685	Moncler	6,378,362	0.12	133,758	Boliden	3,139,859	0.06
369,409	Salvatore Ferragamo	4,488,320	0.09	88,188	H & M Hennes & Mauritz*	1,105,965	0.02
270,712	Snam	1,175,702	0.02	107,281	Nibe Industrier*	553,688	0.01
2,194,272	Terna - Rete Elettrica Nazionale*	15,965,523	0.31	3,496	Tele2	27,143	0.00
		37,841,932	0.73	76,773	Telefonaktiebolaget LM Ericsson*	387,867	0.01
	<b>日本</b>			974,883	Telia	2,155,225	0.04
209,300	ANA	4,212,879	0.08			7,369,747	0.14
452,400	Asahi Kasei	2,905,638	0.06		<b>瑞士</b>		
920,400	Astellas Pharma	9,373,780	0.18	34,459	ABB*	1,468,394	0.03
58,400	Daiichi Sankyo	1,791,341	0.04	11,956	Belimo*	5,309,211	0.10
1,800	Fujitsu	259,579	0.00	116,663	Bunge Global	10,107,881	0.19
26,500	Hitachi	2,069,716	0.04	13,503	Flughafen Zurich	2,639,790	0.05
123,900	Honda Motor	1,361,566	0.03	7,383	Garmin	932,974	0.02
25,300	Kurita Water Industries	950,005	0.02	31,429	Kuehne + Nagel International*	9,760,278	0.19
153,400	Kyowa Kirin*	2,810,999	0.05	23,021	Logitech International	1,892,925	0.04
12,400	Omron	424,552	0.01	10,742	Nestle	1,044,717	0.02
355,300	Ono Pharmaceutical	5,451,364	0.11	13,204	Roche*	3,217,669	0.06
226,300	Oriental Land	7,484,313	0.14	3,197	TE Connectivity	424,802	0.01
128,500	ORIX	2,485,863	0.05	2,684	u-blox	239,837	0.00
620,100	Recruit	23,112,438	0.44	52,061	UBS	1,386,882	0.03
267,800	Seiko Epson*	3,998,204	0.08	1,073	VAT	499,099	0.01
191,700	SoftBank*	2,331,840	0.05	4,283	Zurich Insurance	2,122,028	0.04
300,300	Sony	23,972,701	0.46			41,046,487	0.79
273,000	Sumitomo Mitsui Financial	14,047,419	0.27		<b>臺灣</b>		
65,900	Tokio Marine	1,778,371	0.03	10,720	Taiwan Semiconductor Manufacturing	1,259,906	0.02
78,300	Toyota Motor*	1,748,436	0.03		<b>阿拉伯聯合大公國</b>		
64,900	West Japan Railway	2,493,802	0.05	3,319,629	Salik	2,907,359	0.06
60,500	Yamaha Motor	499,755	0.01		<b>英國</b>		
10,700	Yaskawa Electric*	403,760	0.00	255,293	AstraZeneca	30,183,297	0.58
		115,968,321	2.23	452,724	Auto Trader	3,953,341	0.08
	<b>澤西島</b>						
57,859	Ferguson*	11,118,910	0.21				
	<b>荷蘭</b>						
406	Adyen	592,517	0.01				

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
371,016	Burberry	5,579,577	0.11	225,960	CSX	7,926,829	0.15
13,350,685	Forward Partners	4,444,366	0.09	23,015	Danaher	5,405,809	0.10
41,494	Halma	1,122,497	0.02	6,588	Deckers Outdoor	5,391,528	0.10
173,792	HSBC	1,255,947	0.02	12,500	Deere	4,219,751	0.08
1,054,777	Informa	10,036,135	0.19	8,696	Dexcom	916,547	0.02
17,237	InterContinental Hotels	1,683,981	0.03	19,952	Digital Realty Trust	2,671,539	0.05
771,394	ITM Power*	495,565	0.01	65,670	DocGo*	262,092	0.01
1,782,867	J Sainsbury	5,264,504	0.10	92,768	Donaldson	6,064,096	0.12
19,273	Johnson Matthey	347,020	0.01	31,686	Dover	4,802,573	0.09
1,028,669	Molten Ventures	3,256,165	0.06	27,945	Dow	1,428,252	0.03
1,453,026	National Grid	17,769,758	0.34	12,281	Dynatrace	557,945	0.01
93,895	Pagegroup	497,108	0.01	34,407	eBay	1,502,750	0.03
206,030	Pearson	2,294,870	0.04	53,666	Ecolab	11,106,385	0.21
477,976	Pennon*	3,751,775	0.07	137,433	Edwards Lifesciences	10,776,224	0.21
912,055	RELX	36,913,540	0.71	79,026	Electronic Arts	10,161,161	0.20
4,163,952	Rentokil Initial	21,453,799	0.41	100,376	Elevance Health	46,582,186	0.89
245,589	Severn Trent	7,289,118	0.14	29,525	Eli Lilly	20,342,581	0.39
189,989	Spirax-Sarco Engineering	22,968,373	0.44	4,915	Emerson Electric*	478,848	0.01
118,880	Spirent Communications	145,245	0.00	15,290	EnerSys	1,292,056	0.02
684,155	SSE	13,129,661	0.25	4,533	Enphase Energy	537,060	0.01
132,060	Unilever	5,983,462	0.12	6,305	Equinix	5,198,978	0.10
706,297	United Utilities	8,567,523	0.17	114,236	Essential Utilities	3,692,648	0.07
895,590	Watches of Switzerland*	4,288,985	0.08	73,254	Estee Lauder	10,100,946	0.19
		212,675,612	4.08	104,551	Eversource Energy	5,675,039	0.11
				269,054	Exelon	8,959,970	0.17
	美國			19,496	Expeditors International of Washington	2,138,593	0.04
18,182	A O Smith	1,388,460	0.03	9,394	F5	1,620,551	0.03
35,013	A10 Networks	431,802	0.01	3,749	Fair Isaac	4,425,116	0.09
58,352	Adobe	29,939,524	0.58	41,674	Fidelity National Information Services	2,609,312	0.05
34,141	Advanced Micro Devices	5,757,468	0.11	7,221	First Solar	1,025,716	0.02
115,966	AECOM	9,576,115	0.18	54,191	Floor & Decor	6,177,685	0.12
8,004	AGCO	810,634	0.02	14,857	Fortinet	954,335	0.02
102,365	Agilent Technologies	12,894,130	0.25	128,503	Fortune Brands Innovations	9,636,589	0.18
2,855	Air Products and Chemicals	619,142	0.01	326,503	Fox*	9,031,342	0.17
526,540	Alphabet	67,265,711	1.29	82,896	Fox	2,096,606	0.04
50,464	Alphabet	6,497,498	0.12	50,622	Franklin Resources	1,283,598	0.02
308,343	Amazon.com	49,718,996	0.96	2,597	FTI Consulting	513,115	0.01
281,593	American Express	56,768,770	1.09	4,062	Generac	427,568	0.01
43,323	American Tower	7,831,402	0.15	12,926	General Mills	766,318	0.01
35,949	American Water Works	3,933,447	0.08	90,052	Gilead Sciences	6,014,379	0.12
37,521	Amgen	9,571,085	0.18	3,951	Goldman Sachs	1,434,181	0.03
150,834	Analog Devices	26,371,985	0.51	123,887	Graco	10,277,024	0.20
25,586	ANSYS	7,881,955	0.15	868	Halliburton*	28,162	0.00
654,242	Apple	109,449,601	2.10	301,561	HealthEquity	23,017,444	0.44
26,972	Applied Materials	4,942,046	0.09	76,778	Hologic	5,226,205	0.10
10,884	Arista Networks	2,773,347	0.05	93,849	Home Depot	32,941,892	0.63
2,827	Aspen Technology	506,392	0.01	2,546	IDEXX Laboratories	1,345,997	0.03
47,704	Automatic Data Processing	11,063,667	0.21	60,814	Intel	2,399,650	0.05
9,442	Badger Meter	1,375,055	0.03	335,222	Intercontinental Exchange International Business Machines	43,065,759	0.83
360,803	Baker Hughes	9,890,318	0.19	18,075	International Paper	3,093,113	0.06
20,107	Ball	1,189,450	0.02	8,883	Intuit*	294,018	0.01
44,681	Bank of America	1,424,533	0.03	71,517	Intuitive Surgical	43,932,815	0.84
8,994	Becton Dickinson	1,971,185	0.04	18,687	Johnson & Johnson	6,663,176	0.13
138,540	Best Buy*	10,836,208	0.21	39,655	Johnson & Johnson	5,898,023	0.11
7,605	Biogen	1,550,612	0.03	26,284	JPMorgan Chase	4,487,231	0.09
5,342	Booking	17,233,305	0.33	40,852	Juniper Networks	1,391,696	0.03
39,439	Boston Scientific	2,409,756	0.05	23,149	Kellanova	1,186,012	0.02
3,625	Broadcom	4,353,029	0.08	24,979	Kimberly-Clark	2,779,185	0.05
6,737	Builders FirstSource	1,211,374	0.02	20,053	Lam Research	17,234,528	0.33
141,428	Cadence Design Systems	39,459,080	0.76	73,695	Lear	9,360,906	0.18
51,939	California Water Service	2,232,807	0.04	11,541	Lennox International	5,023,275	0.10
16,297	CBRE	1,385,112	0.03	18,318	LKQ	894,012	0.02
91,465	CECO Environmental	1,909,511	0.04	4,791	Lowe's	1,059,919	0.02
49,147	Centene	3,526,588	0.07	81,232	Marsh & McLennan	15,128,126	0.29
46,642	Cigna	14,339,177	0.28	20,008	Marvell Technology	1,271,929	0.02
56,522	Cisco Systems	2,514,745	0.05	7,598	MasTec*	522,021	0.01
524,431	Clearway Energy	10,745,508	0.21	157,549	Mastercard	68,910,851	1.32
392,665	Coca-Cola	21,816,977	0.42	24,424	Maximus	1,893,042	0.04
549,205	Colgate-Palmolive	43,610,282	0.84				
189,614	CommScope	225,455	0.00				
7,868	Costco Wholesale	5,430,079	0.10				

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[124] 貝萊德全球基金 (BGF)

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
4,596	McDonald's	1,240,325	0.02	<b>債券</b>			
25,597	MetLife	1,649,878	0.03	<b>澳洲</b>			
17,496	Micron Technology	1,439,767	0.03	EUR 5,650,000	Toyota Finance Australia 2.28% 21/10/2027	5,426,688	0.10
445,398	Microsoft	168,240,267	3.23	<b>比利時</b>			
32,604	Moody's	11,406,299	0.22	EUR 2,700,000	KBC 0.75% 21/1/2028	2,477,925	0.05
15,235	Morgan Stanley	1,214,247	0.02	EUR 10,610,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033	9,261,283	0.18
20,922	Nasdaq	1,086,859	0.02	11,739,208 0.23			
20,856	NetApp	1,708,191	0.03	<b>加拿大</b>			
138,072	Newmont	3,960,448	0.08	CAD 2,870,000	Canadian Government Bond 2.25% 1/12/2029	1,826,460	0.03
107,752	NVIDIA	78,937,312	1.52	USD 1,395,000	Canadian National Railway 3.2% 2/8/2046	955,599	0.02
10,627	Old Dominion Freight Line	4,328,366	0.08	USD 900,000	Canadian National Railway 4.45% 20/1/2049	744,192	0.01
15,125	ON Semiconductor	1,091,861	0.02	USD 1,525,000	Canadian Pacific Railway 1.75% 2/12/2026	1,289,800	0.02
30,119	Oracle	3,098,160	0.06	USD 2,725,000	Canadian Pacific Railway 2.05% 5/3/2030	2,119,945	0.05
19,961	Ormat Technologies	1,215,586	0.02	USD 3,810,000	Canadian Pacific Railway 2.875% 15/11/2029	3,127,622	0.06
431,502	Otis Worldwide*	37,787,770	0.73	10,063,618 0.19			
6,300	Ouster*	32,693	0.00	<b>芬蘭</b>			
71,724	Owens Corning	9,905,181	0.19	USD 3,150,000	Nordea Bank 1.5% 30/9/2026	2,634,551	0.05
14,271	Paychex	1,614,769	0.03	<b>法國</b>			
135,717	PepsiCo	20,734,183	0.40	EUR 4,700,000	Air Liquide Finance 0.625% 20/6/2030	4,004,467	0.08
288,386	Physicians Realty Trust	3,014,299	0.06	EUR 3,100,000	BNP Paribas 0.375% 14/10/2027	2,833,803	0.06
82,705	PPG Industries	10,779,808	0.21	EUR 8,500,000	BNP Paribas 0.5% 30/5/2028	7,625,180	0.15
25,411	Procter & Gamble	3,721,495	0.07	USD 3,025,000	BNP Paribas 1.675% 30/6/2027*	2,556,103	0.05
58,567	Prologis	7,305,977	0.14	EUR 10,400,000	BNP Paribas 2.125% 23/11/2027	10,053,472	0.19
12,537	PTC	2,115,716	0.04	USD 3,725,000	BNP Paribas 2.819% 19/11/2025	3,359,844	0.06
7,119	Qorvo	746,003	0.01	USD 760,000	BNP Paribas 4.375% 12/5/2026	680,356	0.01
37,984	Ralph Lauren	6,532,982	0.13	EUR 9,700,000	Cie de Saint-Gobain 1.875% 21/9/2028	9,075,014	0.17
52,700	Rambus	2,817,330	0.05	EUR 4,800,000	Credit Agricole 0.375% 21/10/2025	4,555,945	0.09
204,955	Republic Services	34,680,314	0.67	EUR 2,300,000	Danone 0.395% 10/6/2029	1,982,254	0.04
37,388	Resideo Technologies	781,237	0.02	EUR 1,600,000	Danone 0.571% 17/3/2027	1,484,340	0.03
30,559	Robert Half	2,278,980	0.04	EUR 4,900,000	Danone 1.208% 3/11/2028	4,472,568	0.08
1,494	Rockwell Automation*	392,941	0.01	USD 950,000	Danone 2.947% 2/11/2026	829,886	0.02
33,087	S&P Global	13,177,126	0.25	EUR 33,830,000	French Republic Government Bond OAT 0.5% 25/6/2044*	20,238,371	0.39
9,016	Salesforce	2,502,376	0.05	EUR 34,860,000	French Republic Government Bond OAT 1.75% 25/6/2039*	29,057,553	0.56
66,747	SBA Communications	12,769,827	0.25	EUR 12,741,000	French Republic Government Bond OAT 3% 25/6/2049	12,140,198	0.23
25,452	Sempra	1,662,349	0.03	EUR 3,500,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	3,530,870	0.07
7,940	Silicon Laboratories	1,015,436	0.02	EUR 1,300,000	Teleperformance 3.75% 24/6/2029	1,247,396	0.02
7,297	Skyworks Solutions	698,474	0.01	EUR 6,000,000	TotalEnergies 2% 17/1/2027	5,557,235	0.11
23,048	Splunk	3,316,371	0.06	EUR 2,500,000	TotalEnergies 2% 4/6/2030	2,132,324	0.04
63,113	Steelcase	778,348	0.01	127,417,179 2.45			
191,783	Synchrony Financial	7,268,794	0.14	<b>德國</b>			
10,562	T Rowe Price	1,101,636	0.02	EUR 42,160,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2050*	21,902,930	0.42
11,446	Terex*	608,947	0.01	EUR 3,570,000	Deutsche Bahn Finance 1.375% 28/3/2031	3,169,262	0.06
159,014	Tesla	29,672,373	0.57				
19,645	Texas Instruments	2,994,749	0.06				
85,336	Thermo Fisher Scientific	44,867,696	0.86				
6,626	Timken*	519,916	0.01				
4,369	Travelers	885,738	0.02				
56,834	Trimble	3,205,441	0.06				
47,932	Truist Financial	1,557,783	0.03				
95,478	Valero Energy	12,253,678	0.24				
343,488	Veralto	27,579,013	0.53				
39,536	VeriSign	7,079,419	0.14				
154,716	Verisk Analytics	34,394,869	0.66				
96,152	Verizon Communications	3,541,465	0.07				
445,782	Vertiv	27,685,519	0.53				
48,483	Visa*	12,688,644	0.24				
359,413	Walt Disney	37,103,163	0.71				
6,526	Waste Management*	1,236,654	0.02				
32,146	Watts Water Technologies	5,970,072	0.11				
5,787	WK Kellogg	78,196	0.00				
24,559	Workday	6,615,525	0.13				
1,765	WW Grainger	1,575,152	0.03				
61,543	Xylem	7,117,340	0.14				
3,334	Zebra Technologies	856,818	0.02				
30,195	Zoetis	5,566,269	0.11				
		1,907,972,551	36.65				
普通股 / 優先股 (股份) 總額		3,116,160,608	59.86				

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 3,200,000	Deutsche Bahn Finance 3.5% 20/9/2027	3,231,424	0.06	USD 6,486	盧森堡 Ensemble Investment 0% 11/8/2028	55,538,976	1.07
USD 11,260,000	Deutsche Bank 1.686% 19/3/2026	9,682,611	0.19	EUR 4,100,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	4,309,838	0.08
EUR 1,600,000	Eurogrid 1.113% 15/5/2032	1,311,742	0.03	EUR 3,910,000	Nestle Finance International 1.5% 1/4/2030	3,548,677	0.07
EUR 7,700,000	Eurogrid 3.722% 27/4/2030	7,719,235	0.15	EUR 5,050,000	Novartis Finance 0% 23/9/2028	4,373,283	0.08
EUR 10,520,000	Kreditanstalt fuer Wiederaufbau 2% 15/11/2029*	10,061,486	0.19	EUR 8,320,000	Novartis Finance 1.625% 9/11/2026	8,031,605	0.16
EUR 6,900,000	Merck Financial Services 0.5% 16/7/2028*	6,133,208	0.12	EUR 4,100,000	Repsol Europe Finance 0.375% 6/7/2029	3,486,332	0.07
		63,211,898	1.22			79,288,711	1.53
	<b>國際</b>				<b>荷蘭</b>		
EUR 6,440,000	European Investment Bank 0.05% 15/11/2029	5,509,177	0.11	EUR 8,300,000	ABN AMRO Bank 2.375% 1/6/2027	7,995,107	0.15
EUR 27,075,000	European Investment Bank 2.25% 15/3/2030	26,165,145	0.50	EUR 8,920,000	BMW Finance 1% 22/5/2028	8,128,350	0.16
EUR 13,496,000	European Investment Bank 2.75% 28/7/2028	13,441,746	0.26	USD 5,190,000	Cooperatieve Rabobank 1.004% 24/9/2026	4,460,616	0.09
EUR 24,637,000	European Investment Bank 2.75% 16/1/2034	24,213,859	0.46	EUR 4,377,000	Green Lion 2023-1 4.408% 23/7/2065	4,391,270	0.08
EUR 67,128,000	European Union 0% 4/3/2026	63,126,164	1.21	EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,135,400	0.04
EUR 8,670,000	European Union 2.625% 4/2/2048	7,713,938	0.15	USD 4,805,000	ING Groep 1.4% 1/7/2026	4,195,606	0.08
		140,170,029	2.69	EUR 4,300,000	ING Groep 4.5% 23/5/2029	4,388,132	0.08
	<b>愛爾蘭</b>			EUR 600,000	Linde Finance 0.25% 19/5/2027	545,002	0.01
EUR 9,940,000	CRH SMW Finance 4.25% 11/7/2035	10,221,104	0.20	EUR 3,660,000	LKQ Dutch Bond 4.125% 13/3/2031	3,640,529	0.07
GBP 453,150	Frost CMBS 2021-1 6.571% 20/11/2033	518,240	0.01	EUR 23,164,000	Netherlands Government Bond 0.5% 15/1/2040*	16,336,754	0.31
EUR 35,611,000	Ireland Government Bond 1.35% 18/3/2031	32,612,554	0.63	USD 7,510,000	NXP / NXP Funding 4.875% 1/3/2024	6,922,465	0.13
USD 2,575,000	Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	1,907,380	0.03	USD 9,210,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	7,028,631	0.14
EUR 2,920,000	Johnson Controls International / Tyco Fire & Security Finance 3% 15/9/2028	2,862,963	0.06	USD 1,640,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	1,112,621	0.02
EUR 2,900,000	Linde 3.375% 12/6/2029	2,905,829	0.06	USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	440,470	0.01
EUR 9,700,000	Linde 3.625% 12/6/2034*	9,816,331	0.19	EUR 5,000,000	Repsol International Finance 4.247% 11/9/2028	4,851,250	0.09
EUR 9,430,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	9,244,606	0.18	EUR 3,090,000	Shell International Finance 1.5% 7/4/2028	2,869,363	0.06
		70,089,007	1.36	EUR 3,900,000	Unilever Finance Netherlands 1.375% 31/7/2029	3,548,084	0.07
	<b>義大利</b>					82,989,650	1.59
EUR 780,000	Hera 5.2% 29/1/2028	826,652	0.02		<b>新加坡</b>		
EUR 750,000	Iren 1.95% 19/9/2025	729,225	0.01	USD 1,915,000	Pfizer Investment Enterprises 4.75% 19/5/2033	1,722,247	0.03
EUR 16,090,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	10,068,902	0.19	USD 1,110,000	Pfizer Investment Enterprises 5.11% 19/5/2043	987,587	0.02
EUR 5,420,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	5,566,588	0.11	USD 2,855,000	Pfizer Investment Enterprises 5.3% 19/5/2053	2,582,963	0.05
		17,191,367	0.33			5,292,797	0.10
	<b>日本</b>				<b>西班牙</b>		
EUR 2,500,000	East Japan Railway 4.389% 5/9/2043*	2,651,025	0.05	EUR 37,880,000	Spain Government Bond 1% 30/7/2042	24,392,826	0.47
USD 2,855,000	Nissan Motor 4.81% 17/9/2030	2,422,819	0.05	EUR 3,000,000	Telefonica Emisiones 4.183% 21/11/2033	3,048,390	0.06
		5,073,844	0.10			27,441,216	0.53
	<b>澤西島</b>				<b>瑞典</b>		
EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,847,993	0.05	USD 300,000	Svenska Handelsbanken 3.95% 10/6/2027	267,811	0.00
USD 1,750,000	Aptiv 3.1% 1/12/2051	1,015,894	0.02		<b>英國</b>		
USD 1,010,000	Aptiv 4.35% 15/3/2029	901,237	0.02	EUR 5,600,000	Anglo American Capital 5% 15/3/2031	5,905,956	0.11
USD 1,375,000	Aptiv / Aptiv 3.25% 1/3/2032	1,094,180	0.02				
		5,859,304	0.11				

\* 本證券全部或部分代表借貸證券。



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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
USD 1,800,000	AstraZeneca 0.7% 8/4/2026	1,519,213	0.03	USD 1,375,000	Carrier Global 2.493% 15/2/2027	1,178,265	0.02
USD 1,250,000	AstraZeneca 6.45% 15/9/2037	1,300,133	0.03	USD 225,000	Carrier Global 2.7% 15/2/2031	177,334	0.00
EUR 1,440,000	BP Capital Markets 1.231% 8/5/2031	1,222,351	0.02	USD 750,000	Carrier Global 2.722% 15/2/2030	606,216	0.01
EUR 1,880,000	DS Smith 0.875% 12/9/2026	1,750,289	0.03	USD 1,580,000	City of New York NY 5.828% 1/10/2053	1,626,447	0.03
EUR 8,000,000	DS Smith 4.5% 27/7/2030	8,214,680	0.16	USD 1,505,000	City of San Francisco Public Utilities Commission Water Revenue 6% 1/11/2040	1,459,675	0.03
USD 3,760,000	GlaxoSmithKline Capital 3.375% 1/6/2029	3,259,927	0.06	USD 2,550,000	Coca-Cola 1.375% 15/3/2031	1,884,560	0.03
EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025	4,703,174	0.09	USD 1,600,000	Commonwealth of Massachusetts 3.769% 15/7/2029	1,423,774	0.03
USD 10,025,000	NatWest 4.445% 8/5/2030	8,757,143	0.17	USD 3,305,000	CRH America 3.875% 18/5/2025	2,980,423	0.06
EUR 6,540,000	SSE 4% 5/9/2031	6,687,183	0.13	USD 750,000	CRH America Finance 3.4% 9/5/2027	656,210	0.01
GBP 12,915,000	United Kingdom Gilt 1.5% 31/7/2053	7,673,096	0.15	USD 240,000	CRH America Finance 4.5% 4/4/2048	195,546	0.00
		50,993,145	0.98	USD 300,000	CSX 2.5% 15/5/2051	169,243	0.00
	<b>美國</b>			USD 1,945,000	CSX 3.25% 1/6/2027	1,704,595	0.03
USD 2,595,000	Air Products and Chemicals 1.85% 15/5/2027	2,188,379	0.04	USD 300,000	CSX 3.8% 1/3/2028	266,324	0.01
USD 1,400,000	Air Products and Chemicals 2.05% 15/5/2030	1,099,587	0.02	USD 1,675,000	CSX 4.3% 1/3/2048	1,325,936	0.03
USD 4,600,000	Alexandria Real Estate Equities 2% 18/5/2032	3,286,073	0.06	USD 1,500,000	CSX 4.5% 15/11/2052	1,213,537	0.02
USD 3,435,000	Alexandria Real Estate Equities 2.75% 15/12/2029	2,758,559	0.05	USD 1,500,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	1,487,230	0.03
USD 5,550,000	Alexandria Real Estate Equities 3.8% 15/4/2026	4,963,495	0.09	USD 1,025,000	Ecolab 1.3% 30/1/2031	749,936	0.01
USD 1,125,000	American Honda Finance 1.3% 9/9/2026	947,884	0.02	USD 1,080,000	Ecolab 1.65% 1/2/2027	911,073	0.02
USD 3,775,000	American Honda Finance 2.3% 9/9/2026	3,268,285	0.06	EUR 1,570,000	Ecolab 2.625% 8/7/2025	1,549,566	0.03
EUR 18,080,000	Amgen 2% 25/2/2026	17,569,386	0.34	USD 5,250,000	Ecolab 4.8% 24/3/2030	4,839,478	0.09
USD 6,190,000	Amgen 2.45% 21/2/2030	4,961,257	0.10	EUR 9,110,000	Eli Lilly 1.625% 2/6/2026	8,794,653	0.17
USD 2,505,000	Amgen 2.6% 19/8/2026	2,180,840	0.04	USD 895,000	Eli Lilly 3.1% 15/5/2027	785,019	0.02
USD 350,000	Amgen 3% 22/2/2029	296,253	0.01	USD 2,200,000	Eli Lilly 3.375% 15/3/2029	1,914,209	0.04
USD 2,010,000	Amgen 4.875% 1/3/2053	1,667,007	0.03	USD 6,460,000	EMD Finance 3.25% 19/3/2025	5,822,307	0.11
USD 1,980,000	Amgen 5.25% 2/3/2033	1,823,878	0.04	EUR 6,140,000	Equinix 0.25% 15/3/2027	5,539,876	0.11
USD 1,780,000	Astrazeneca Finance 1.75% 28/5/2028	1,453,061	0.03	USD 2,890,000	Equinix 1.25% 15/7/2025	2,517,326	0.05
USD 2,550,000	AvalonBay Communities 2.05% 15/1/2032	1,920,183	0.04	USD 6,975,000	Equinix 2.5% 15/5/2031	5,378,980	0.10
EUR 9,100,000	Bank of America 1.381% 9/5/2030	8,054,088	0.15	USD 1,354,264	Fannie Mae Pool 2% 1/8/2051	986,113	0.02
EUR 5,220,000	Bank of America 1.776% 4/5/2027	4,992,695	0.10	USD 660,415	Fannie Mae Pool 2% 1/9/2051	487,643	0.01
USD 7,900,000	Bank of America 2.551% 4/2/2028	6,749,209	0.13	USD 934,500	Fannie Mae Pool 2% 1/9/2051	685,500	0.01
USD 3,135,000	Bank of America 2.676% 19/6/2041	2,033,934	0.04	USD 507,847	Fannie Mae Pool 2% 1/9/2051	374,413	0.01
USD 2,435,000	Bank of America 2.972% 4/2/2033	1,889,959	0.04	USD 489,454	Fannie Mae Pool 2% 1/9/2051	359,869	0.01
USD 2,400,000	Bank of America 3.194% 23/7/2030	1,994,206	0.03	USD 746,599	Fannie Mae Pool 2% 1/10/2051	543,517	0.01
USD 3,075,000	Bank of America 3.366% 23/1/2026	2,781,088	0.05	USD 343,273	Fannie Mae Pool 2% 1/11/2051	251,943	0.01
USD 6,750,000	Bank of America 3.419% 20/12/2028	5,826,914	0.11	USD 3,467,898	Fannie Mae Pool 2% 1/12/2051	2,522,814	0.05
EUR 7,720,000	Bank of America 3.648% 31/3/2029	7,668,997	0.15	USD 4,429,177	Fannie Mae Pool 2% 1/2/2052	3,262,254	0.06
USD 710,000	Bank of America 3.97% 5/3/2029	623,279	0.01	USD 2,612,150	Fannie Mae Pool 2.5% 1/9/2051	1,990,388	0.04
USD 550,000	Bank of America 3.974% 7/2/2030	477,117	0.01	USD 2,146,773	Fannie Mae Pool 2.5% 1/10/2051	1,633,309	0.03
EUR 6,550,000	Bank of America 4.134% 12/6/2028	6,651,066	0.13	USD 373,358	Fannie Mae Pool 2.5% 1/11/2051	285,916	0.01
USD 7,875,000	BMW US Capital 1.25% 12/8/2026	6,639,730	0.13	USD 238,953	Fannie Mae Pool 2.5% 1/11/2051	184,419	0.00
USD 5,350,000	BorgWarner 2.65% 1/7/2027	4,561,963	0.08	USD 1,761,567	Fannie Mae Pool 2.5% 1/11/2051	1,355,455	0.03
USD 3,325,000	Bristol-Myers Squibb 3.4% 26/7/2029	2,860,887	0.06	USD 1,090,626	Fannie Mae Pool 2.5% 1/1/2052	838,941	0.02
				USD 2,297,051	Fannie Mae Pool 2.5% 1/2/2052	1,761,764	0.03
				USD 1,854,603	Fannie Mae Pool 3% 1/11/2051	1,477,756	0.03
				USD 930,644	Fannie Mae Pool 3% 1/11/2051	742,995	0.01
				USD 1,098,095	Fannie Mae Pool 3.5% 1/5/2052	913,857	0.02
				USD 465,401	Fannie Mae Pool 4% 1/4/2052	395,721	0.01
				USD 931,606	Fannie Mae Pool 4% 1/5/2052	794,210	0.02
				USD 1,033,221	Fannie Mae Pool 4.5% 1/5/2052	910,809	0.02

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
USD 1,074,206	Fannie Mae Pool 4.5% 1/6/2052	946,914	0.02	USD 111,605	Ginnie Mae II Pool 3% 20/10/2051	90,360	0.00
USD 4,076,767	Fannie Mae Pool 4.5% 1/10/2052	3,561,856	0.07	USD 1,406,039	Ginnie Mae II Pool 3% 20/12/2051	1,137,570	0.02
USD 2,763,039	Freddie Mac Pool 2% 1/1/2052	2,028,161	0.04	USD 1,084,721	Ginnie Mae II Pool 3% 20/2/2052	881,954	0.02
USD 1,038,224	Freddie Mac Pool 2.5% 1/11/2051	798,784	0.02	USD 1,394,798	Ginnie Mae II Pool 3% 20/3/2052	1,130,765	0.02
USD 588,842	Freddie Mac Pool 2.5% 1/11/2051	453,935	0.01	USD 1,829,450	Ginnie Mae II Pool 3% 20/3/2052	1,482,096	0.03
USD 946,486	Freddie Mac Pool 2.5% 1/12/2051	732,568	0.01	USD 1,886,288	Ginnie Mae II Pool 3% 20/3/2052	1,527,185	0.03
USD 4,862,643	Freddie Mac Pool 2.5% 1/12/2051	3,699,538	0.07	USD 2,343,600	Ginnie Mae II Pool 3% 20/3/2052	1,893,283	0.04
USD 1,153,094	Freddie Mac Pool 2.5% 1/1/2052	888,212	0.02	USD 2,015,803	Ginnie Mae II Pool 3% 20/3/2052	1,645,981	0.03
USD 7,001,058	Freddie Mac Pool 2.5% 1/1/2052	5,327,635	0.10	USD 28,569	Ginnie Mae II Pool 3.5% 20/1/2041	23,995	0.00
USD 627,658	Freddie Mac Pool 3% 1/11/2051	500,049	0.01	USD 57,108	Ginnie Mae II Pool 3.5% 20/7/2042	47,964	0.00
USD 384,872	Freddie Mac Pool 3% 1/11/2051	312,173	0.01	USD 107,835	Ginnie Mae II Pool 3.5% 20/7/2042	90,570	0.00
USD 9,581,531	Freddie Mac Pool 5% 1/8/2052	8,605,939	0.17	USD 390,684	Ginnie Mae II Pool 3.5% 20/8/2042	328,132	0.01
USD 4,737,492	Freddie Mac Pool 5.5% 1/12/2052	4,333,149	0.08	USD 1,110,566	Ginnie Mae II Pool 3.5% 20/12/2043	932,755	0.02
USD 2,138,000	Freeport-McMoRan 4.25% 1/3/2030	1,843,093	0.04	USD 249,654	Ginnie Mae II Pool 3.5% 20/5/2044	209,683	0.00
USD 3,705,000	Freeport-McMoRan 5.4% 14/11/2034	3,315,463	0.06	USD 112,001	Ginnie Mae II Pool 3.5% 20/10/2046	93,434	0.00
USD 4,025,000	General Mills 4.95% 29/3/2033	3,645,398	0.07	USD 1,106,237	Ginnie Mae II Pool 3.5% 20/4/2048	919,262	0.02
USD 1,850,000	Gilead Sciences 1.65% 1/10/2030	1,394,063	0.02	USD 635,411	Ginnie Mae II Pool 3.5% 20/8/2051	532,522	0.01
USD 2,340,000	Gilead Sciences 2.6% 1/10/2040	1,511,793	0.03	USD 5,935,029	Ginnie Mae II Pool 3.5% 20/8/2051	5,153,675	0.10
USD 4,230,000	Gilead Sciences 3.65% 1/3/2026	3,788,848	0.07	USD 88,589	Ginnie Mae II Pool 3.5% 20/9/2051	74,295	0.00
USD 1,295,000	Gilead Sciences 5.65% 1/12/2041	1,221,353	0.02	USD 128,254	Ginnie Mae II Pool 3.5% 20/9/2051	107,316	0.00
USD 4,390,054	Ginnie Mae II Pool 2.5% 20/8/2051	3,308,597	0.06	USD 154,371	Ginnie Mae II Pool 3.5% 20/9/2051	128,641	0.00
USD 8,942,440	Ginnie Mae II Pool 2.5% 20/8/2051	6,967,889	0.13	USD 1,216,824	Ginnie Mae II Pool 3.5% 20/12/2051	1,020,473	0.02
USD 1,934,860	Ginnie Mae II Pool 2.5% 20/8/2051	1,507,836	0.03	USD 870,097	Ginnie Mae II Pool 3.5% 20/12/2051	728,953	0.01
USD 1,981,221	Ginnie Mae II Pool 2.5% 20/9/2051	1,554,710	0.03	USD 1,187,428	Ginnie Mae II Pool 3.5% 20/12/2051	990,405	0.02
USD 1,509,533	Ginnie Mae II Pool 2.5% 20/9/2051	1,184,597	0.02	USD 1,131,459	Ginnie Mae II Pool 3.5% 20/12/2051	979,749	0.02
USD 1,495,670	Ginnie Mae II Pool 2.5% 20/9/2051	1,165,594	0.02	USD 665,650	Ginnie Mae II Pool 3.5% 20/3/2052	557,567	0.01
USD 194,179	Ginnie Mae II Pool 2.5% 20/10/2051	150,721	0.00	USD 682,734	Ginnie Mae II Pool 3.5% 20/3/2052	571,871	0.01
USD 1,176,629	Ginnie Mae II Pool 2.5% 20/11/2051	912,306	0.02	USD 849,645	Ginnie Mae II Pool 3.5% 20/3/2052	712,405	0.01
USD 1,550,060	Ginnie Mae II Pool 2.5% 20/1/2052	1,197,007	0.02	USD 2,231,184	Ginnie Mae II Pool 3.5% 20/3/2052	1,877,880	0.04
USD 3,375,851	Ginnie Mae II Pool 3% 20/8/2051	2,827,574	0.05	USD 1,888,973	Ginnie Mae II Pool 3.5% 20/3/2052	1,588,786	0.03
USD 6,994,948	Ginnie Mae II Pool 3% 20/8/2051	5,850,921	0.11	USD 3,994,192	Ginnie Mae II Pool 3.5% 20/3/2052	3,353,562	0.07
USD 204,722	Ginnie Mae II Pool 3% 20/9/2051	165,404	0.00	USD 4,104,293	Ginnie Mae II Pool 3.5% 20/3/2052	3,465,890	0.07
USD 232,098	Ginnie Mae II Pool 3% 20/10/2051	188,316	0.00	USD 988,225	Ginnie Mae II Pool 4% 20/7/2051	863,189	0.02
USD 165,371	Ginnie Mae II Pool 3% 20/10/2051	134,089	0.00	USD 1,207,064	Ginnie Mae II Pool 4% 20/3/2052	1,036,906	0.02
USD 177,266	Ginnie Mae II Pool 3% 20/10/2051	143,622	0.00	USD 2,898,566	Ginnie Mae II Pool 4% 20/3/2052	2,537,349	0.05
USD 261,263	Ginnie Mae II Pool 3% 20/10/2051	211,082	0.00				

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
USD 608,977	Ginnie Mae II Pool 4% 20/4/2052	527,238	0.01	USD 325,000	Norfolk Southern 3.155% 15/5/2055	197,387	0.00
USD 1,151,873	Ginnie Mae II Pool 4% 20/4/2052	993,752	0.02	USD 1,825,000	Norfolk Southern 3.65% 1/8/2025	1,644,738	0.03
USD 4,868,998	Ginnie Mae II Pool 4.5% 20/1/2050	4,307,369	0.08	USD 1,500,000	Norfolk Southern 3.8% 1/8/2028	1,325,047	0.03
USD 4,341,807	Ginnie Mae II Pool 4.5% 20/1/2050	3,839,630	0.07	USD 400,000	Norfolk Southern 4.15% 28/2/2048	305,408	0.01
USD 2,378,781	Ginnie Mae II Pool 6% 20/7/2053	2,234,593	0.04	USD 2,140,000	Norfolk Southern 4.45% 15/6/2045	1,703,452	0.03
USD 2,209,487	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	1,954,655	0.04	USD 3,930,000	Norfolk Southern 5.05% 1/8/2030	3,626,539	0.07
USD 4,100,000	Healthpeak 2.875% 15/1/2031	3,220,292	0.06	USD 1,700,000	Novartis Capital 2.2% 14/8/2030	1,352,779	0.02
USD 2,090,000	Healthpeak 5.25% 15/12/2032	1,886,597	0.04	USD 3,075,000	Pfizer 2.625% 1/4/2030	2,510,234	0.05
USD 900,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	773,193	0.02	USD 6,230,000	Prologis 1.25% 15/10/2030	4,564,519	0.09
EUR 6,610,000	JPMorgan Chase 0.389% 24/2/2028	5,985,454	0.11	USD 975,000	Prologis 1.75% 1/7/2030	739,118	0.01
EUR 1,810,000	JPMorgan Chase 1.047% 4/11/2032	1,483,241	0.03	USD 850,000	Prologis 1.75% 1/2/2031	638,764	0.01
USD 3,675,000	JPMorgan Chase 2.947% 24/2/2028	3,174,940	0.06	USD 1,575,000	Prologis 2.25% 15/1/2032	1,192,063	0.02
USD 2,800,000	JPMorgan Chase 3.509% 23/1/2029	2,432,686	0.05	USD 1,375,000	Prologis 2.875% 15/11/2029	1,137,607	0.02
USD 5,415,000	JPMorgan Chase 3.782% 1/2/2028	4,803,934	0.09	USD 3,455,000	Prologis 3.25% 30/6/2026	3,060,595	0.06
USD 1,105,000	JPMorgan Chase 3.845% 14/6/2025	1,012,395	0.02	USD 4,395,000	Prudential Financial 1.5% 10/3/2026	3,777,453	0.07
USD 5,685,000	JPMorgan Chase 4.005% 23/4/2029	5,011,443	0.10	USD 5,360,000	Public Service Electric and Gas 2.7% 1/5/2050	3,190,350	0.06
USD 2,725,000	JPMorgan Chase 4.586% 26/4/2033	2,388,680	0.05	USD 3,900,000	Public Service Electric and Gas 4.9% 15/12/2032	3,560,053	0.07
USD 750,000	Linde 1.1% 10/8/2030	553,949	0.01	USD 1,800,000	Roche 2.076% 13/12/2031	1,360,263	0.02
USD 1,305,000	Los Angeles Unified School District 5.75% 1/7/2034	1,242,717	0.02	USD 4,530,000	San Diego Gas & Electric 2.95% 15/8/2051	2,802,650	0.06
USD 2,775,000	Lowe's 2.5% 15/4/2026	2,428,989	0.05	USD 2,025,000	Sempra 3.4% 1/2/2028	1,757,588	0.03
USD 3,700,000	Lowe's 2.625% 1/4/2031	2,905,356	0.06	USD 4,650,000	Sempra 3.8% 1/2/2038	3,523,207	0.07
USD 4,050,000	Lowe's 3.65% 5/4/2029	3,526,869	0.07	USD 3,000,000	Sempra 5.5% 1/8/2033	2,755,912	0.05
USD 655,000	Lowe's 4.65% 15/4/2042	539,908	0.01	USD 3,025,000	Toyota Motor Credit 2.15% 13/2/2030	2,396,192	0.04
USD 2,675,000	Mastercard 1.9% 15/3/2031	2,049,385	0.04	EUR 2,896,000	Toyota Motor Credit 3.85% 24/7/2030	2,938,933	0.06
USD 2,605,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	2,327,435	0.04	EUR 11,690,000	Toyota Motor Credit 4.05% 13/9/2029	11,996,489	0.23
USD 1,675,000	Merck 3.9% 7/3/2039	1,357,069	0.03	USD 2,300,000	Union Pacific 2.375% 20/5/2031	1,795,435	0.04
USD 970,000	Merck 5% 17/5/2053	867,778	0.02	USD 2,950,000	Union Pacific 2.8% 14/2/2032	2,344,096	0.05
USD 5,455,000	Metropolitan Life Global Funding I 0.95% 2/7/2025	4,750,210	0.09	USD 1,275,000	Union Pacific 3.2% 20/5/2041	909,567	0.02
EUR 2,260,000	Microsoft 3.125% 6/12/2028	2,271,938	0.04	USD 1,345,000	Union Pacific 4.05% 15/11/2045	1,018,959	0.02
USD 4,855,000	Morgan Stanley 0.864% 21/10/2025	4,336,443	0.09	EUR 5,000,000	Verizon Communications 0.875% 8/4/2027	4,633,582	0.09
USD 7,575,000	Morgan Stanley 4.21% 20/4/2028	6,762,586	0.13	EUR 8,070,000	Verizon Communications 1.3% 18/5/2033	6,523,465	0.12
USD 6,000,000	Morgan Stanley 4.431% 23/1/2030	5,320,874	0.10	EUR 4,220,000	Verizon Communications 1.875% 26/10/2029	3,863,079	0.07
USD 1,550,000	Morgan Stanley 5.424% 21/7/2034	1,422,534	0.03	USD 1,200,000	Verizon Communications 2.355% 15/3/2032	899,005	0.02
EUR 2,368,000	National Grid North America 4.668% 12/9/2033	2,479,225	0.05	USD 2,100,000	Verizon Communications 2.85% 3/9/2041	1,370,280	0.03
USD 6,430,000	Nestle 1.875% 14/9/2031	4,901,109	0.09	USD 3,555,000	Verizon Communications 3.875% 8/2/2029	3,112,911	0.06
USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,401,567	0.03	USD 2,160,000	Verizon Communications 4.329% 21/9/2028	1,936,453	0.04
USD 975,000	Norfolk Southern 2.3% 15/5/2031	752,001	0.01	USD 630,000	Verizon Communications 4.75% 1/11/2041	540,164	0.01
USD 750,000	Norfolk Southern 3.05% 15/5/2050	465,793	0.01	USD 4,775,000	Welltower 2.7% 15/2/2027	4,117,691	0.08
USD 1,000,000	Norfolk Southern 3.15% 1/6/2027	872,649	0.02	USD 4,425,000	WRKCo 3% 15/6/2033	3,452,889	0.07
				USD 2,850,000	WRKCo 3.9% 1/6/2028	2,494,077	0.05
				USD 250,000	WRKCo 4% 15/3/2028	220,323	0.00
				USD 8,630,000	WRKCo 4.65% 15/3/2026	7,853,867	0.15
						519,911,874	9.98
				總債券		1,225,061,897	23.54
				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		4,982,633,959	95.72

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

## 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %
其他可轉讓證券		
普通股 (股份)		
英國 42,824,142 Home Reit**	14,274,919	0.28
普通股 (股份) 總額	14,274,919	0.28
其他可轉讓證券總額	14,274,919	0.28
普通股 / 優先股 (股份) 總額	4,996,908,878	96.00
其他淨資產	208,284,970	4.00
淨資產總額 (歐元)	5,205,193,848	100.00

\*\* 證券依附註 2(j) 詳列之公平計價調整。

## 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
AUD	709,773	EUR	1,170,000	Royal Bank of Canada	5/3/2024	(5,953)
CAD	4,471,822	EUR	6,490,000	Royal Bank of Canada	5/3/2024	(56,112)
EUR	880,067,600	USD	805,890,977	HSBC Bank	19/4/2024	(3,716,510)
EUR	541,600,000	GBP	629,702,275	BNP Paribas	19/4/2024	(1,873,137)
EUR	230,284,000	USD	212,329,913	Toronto-Dominion	19/4/2024	482,948
EUR	8,970,000	CAD	6,157,213	Citigroup	5/3/2024	54,143
EUR	35,387,959	GBP	41,378,222	BNP Paribas	5/3/2024	44,755
EUR	631,543,083	USD	582,120,418	Barclays	5/3/2024	38,377
EUR	120,000	CAD	82,830	JP Morgan	5/3/2024	1,183
EUR	60,000	GBP	70,214	State Street	5/3/2024	134
EUR	140,000	GBP	164,091	RBS	5/3/2024	570
EUR	210,000	CAD	144,822	RBS	5/3/2024	1,941
EUR	100,000	GBP	116,682	Morgan Stanley	5/3/2024	(119)
EUR	720,000	USD	663,185	BNY Mellon	5/3/2024	(426)
GBP	3,115,137	EUR	2,660,000	Deutsche Bank	5/3/2024	(8,232)
GBP	26,708,962	EUR	22,820,000	BNP Paribas	5/3/2024	(54,988)
GBP	17,499,121	EUR	15,000,000	Standard Chartered Bank	19/4/2024	(7,188)
GBP	798	EUR	684	BNY Mellon	5/3/2024	-
GBP	2,591,287	EUR	2,220,000	Citigroup	5/3/2024	1,694
INR	342,546,326	USD	28,618,800,000	HSBC Bank	18/7/2024	759,209
JPY	59,219,057	EUR	9,413,100,000	RBS	19/4/2024	(841,669)
USD	10,743,900,000	TWD	343,200,767	Goldman Sachs	18/7/2024	(582,185)
USD	2,050,075	EUR	2,230,000	Deutsche Bank	5/3/2024	5,276
USD	44,472,572	EUR	47,850,798	State Street	5/3/2024	(369,342)
USD	38,912,059	GBP	49,299,742	BNP Paribas	15/3/2024	(13,873)
USD	3,034,159	EUR	3,250,000	BNP Paribas	5/3/2024	(38,691)
USD	6,651,012	EUR	7,197,000	Citigroup	5/3/2024	(17,665)
USD	8,961,232	EUR	9,700,000	BNY Mellon	5/3/2024	(20,914)
未實現淨減值						(6,216,774)
澳幣避險股份類別						
AUD	4,339,644	EUR	7,178,575	BNY Mellon	15/3/2024	(21,702)
EUR	119,627	AUD	72,371	BNY Mellon	15/3/2024	416
未實現淨減值						(21,286)

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (歐元)
<b>巴西雷里爾避險股份類別</b>						
BRL	723,606	EUR	3,905,262	BNY Mellon	15/3/2024	(972)
EUR	43,320	BRL	8,000	BNY Mellon	15/3/2024	(16)
未實現淨減值						(988)
<b>離岸人民幣避險股份類別</b>						
CNY	285,647	EUR	2,215,658	BNY Mellon	15/3/2024	(2,120)
EUR	963,096	CNY	123,995	BNY Mellon	15/3/2024	752
未實現淨減值						(1,368)
<b>新加坡幣避險股份類別</b>						
EUR	1,242,007	SGD	856,098	BNY Mellon	15/3/2024	3,784
SGD	41,622,964	EUR	60,233,978	BNY Mellon	15/3/2024	(288,030)
未實現淨減值						(284,246)
<b>美金避險股份類別</b>						
EUR	19,897,191	USD	18,479,329	BNY Mellon	15/3/2024	148,072
USD	575,378,431	EUR	619,720,114	BNY Mellon	15/3/2024	(4,430,973)
未實現淨減值						(4,282,901)
<b>南非幣避險股份類別</b>						
EUR	2,355,257	ZAR	114,219	BNY Mellon	15/3/2024	1,269
ZAR	1,527,751	EUR	31,264,745	BNY Mellon	15/3/2024	(28,410)
未實現淨減值						(27,141)
未實現淨減值總額						(10,834,704)

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (歐元)
127	EUR	Euro BOBL	2024 年 3 月	(211,706)
641	EUR	Euro Bund	2024 年 3 月	(1,147,390)
324	EUR	Euro Bund	2024 年 3 月	(483,239)
(278)	EUR	Euro BUXL	2024 年 3 月	316,920
(90)	EUR	Euro BUXL	2024 年 3 月	(69,740)
299	JPY	Nikkei 225 (Ose)	2024 年 3 月	12,041,406
20	JPY	Japanese 10 Year Bond (OSE)	2024 年 3 月	44,401
391	AUD	Australian 10 Year Bond	2024 年 3 月	463,966
(6,030)	EUR	EURO STOXX 50 Index	2024 年 3 月	(18,463,860)
19	USD	MSCI EAFE Index	2024 年 3 月	42,630
(134)	USD	S&P 500 E-Mini Index	2024 年 3 月	(2,730,200)
21	USD	S&P 500 E-Mini Index	2024 年 3 月	138,980
904	USD	MSCI Emerging Markets ex China Index	2024 年 3 月	1,273,516
438	USD	US Long Bond (CBT)	2024 年 6 月	142,403
(406)	USD	US Long Bond (CBT)	2024 年 6 月	(394,287)
4,721	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	722,191
(128)	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	(51,612)
217	CAD	Canadian 10 Year Bond	2024 年 6 月	61,577
4	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	1,147
272	GBP	Long Gilt	2024 年 6 月	19,854
(51)	USD	US Ultra Bond (CBT)	2024 年 6 月	(52,240)
(139)	USD	US Ultra Bond (CBT)	2024 年 6 月	(260,301)
合計				(8,595,584)

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

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (歐元)	市場價值 (歐元)
IFS	EUR 3,966,500	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.58%	Goldman Sachs	15/3/2052	(184,805)	(184,805)
IFS	EUR 4,257,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.495%	Goldman Sachs	15/4/2052	(281,928)	(281,928)
IFS	EUR 3,082,694	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5075%	Goldman Sachs	15/4/2052	(192,202)	(192,202)
IFS	EUR 4,310,500	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.535%	Goldman Sachs	15/4/2052	(231,765)	(231,765)
IFS	EUR 36,675,204	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.7575%	Morgan Stanley	15/5/2053	3,027,668	3,027,668
IFS	EUR 7,014,828	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.56%	UBS	15/4/2052	(322,041)	(322,041)
IFS	EUR 8,600,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.585%	UBS	15/4/2052	(326,748)	(326,748)
TRS	JPY 13,134,999	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight - 1bps	JP Morgan	14/3/2024	1,365,271	1,365,271
TRS	JPY 48,336,431	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight - 1bps	JP Morgan	12/4/2024	2,084,429	2,084,429
合計					4,937,879	4,937,879

IFS: 通膨率交換  
TRS: 總收益交換

### 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (歐元)	市場價值 (歐元)
177,333,000	Put	OTC USD/JPY	BNP Paribas	USD 143	22/3/2024	(1,089,572)	65,995
283,500,000	Call	OTC USD/JPY	Goldman Sachs	USD 136	1/3/2033	2,267,199	4,765,649
746	Put	FTSE MIB Index	Exchange Traded	EUR 28,000	15/3/2024	(769,068)	14,920
159	Put	Nasdaq 100 Stock Index	Exchange Traded	USD 17,300	15/3/2024	(2,660,339)	595,740
659	Put	S&P 500 Index	Exchange Traded	USD 4,450	15/3/2024	(4,218,058)	77,445
5,756	Call	MSCI CHINA NET TOTAL RETURN C/OPT 24/06/24 USD440	Exchange Traded	USD 440	24/6/2024	(425,007)	3,819,904
合計						(6,894,845)	9,339,653

### 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (歐元)
(177,333,000)	Put	OTC USD/JPY	HSBC Bank	USD 143	22/3/2024	655,350	(65,995)
合計						655,350	(65,995)

## 貝萊德歐元優質債券基金 (Euro Bond Fund)

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			EUR 7,980,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,727,712	0.37
債券				EUR 11,805,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	11,058,924	0.52
	澳洲			EUR 3,415,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	3,151,610	0.15
EUR 429,000	Commonwealth Bank of Australia 0.5% 27/7/2026	399,965	0.02	EUR 1,530,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057*	1,180,159	0.06
EUR 750,000	Commonwealth Bank of Australia 0.75% 28/2/2028	677,546	0.03	EUR 8,627,366	Kingdom of Belgium Government Bond 2.75% 22/4/2039*	8,164,618	0.39
EUR 550,000	Commonwealth Bank of Australia 3.768% 31/8/2027	556,100	0.03	EUR 2,190,000	Kingdom of Belgium Government Bond 2.85% 22/10/2034	2,158,026	0.10
EUR 6,501,000	National Australia Bank 3.146% 5/2/2031	6,431,992	0.30	EUR 4,931,700	Kingdom of Belgium Government Bond 3.5% 22/6/2055	4,962,277	0.23
EUR 690,000	Westpac Banking 3.106% 23/11/2027*	682,700	0.03			65,022,996	3.08
		8,748,303	0.41		加拿大		
	奧地利			EUR 661,000	Bank of Montreal 1% 5/4/2026	628,006	0.03
EUR 2,500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027*	2,494,925	0.12	EUR 460,000	Bank of Montreal 3.375% 4/7/2026*	458,597	0.02
EUR 800,000	Erste Bank 0.01% 11/9/2029	670,080	0.03	EUR 8,967,000	Bank of Nova Scotia/The 0.01% 14/9/2029*	7,482,558	0.35
EUR 200,000	Erste Bank 0.1% 15/1/2030	166,653	0.01	EUR 100,000	Canadian Imperial Bank of Commerce 0.04% 9/7/2027	89,539	0.00
EUR 5,500,000	Republic of Austria Government Bond 0% 20/10/2028	4,840,137	0.23	EUR 9,268,000	CPPIB Capital 0.375% 20/6/2024	9,171,706	0.44
EUR 5,636,000	Republic of Austria Government Bond 0.25% 20/10/2036	3,985,779	0.19	EUR 8,982,000	CPPIB Capital 0.875% 6/2/2029	8,100,156	0.38
EUR 7,555,000	Republic of Austria Government Bond 0.5% 20/4/2027*	7,033,768	0.33	EUR 700,000	Federation des Caisses Desjardins du Quebec 3.25% 18/4/2028	696,238	0.03
EUR 2,367,000	Republic of Austria Government Bond 0.9% 20/2/2032	2,037,514	0.10	EUR 600,000	HSBC Bank Canada 3.625% 7/3/2028	607,581	0.03
EUR 4,900,000	Republic of Austria Government Bond 1.65% 21/10/2024	4,836,055	0.23	EUR 300,000	National Bank of Canada 3.5% 25/4/2028	301,665	0.02
EUR 4,683,000	Republic of Austria Government Bond 1.85% 23/5/2049	3,648,057	0.17	EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	326,813	0.02
EUR 3,301,000	Republic of Austria Government Bond 2.1% 20/9/2117	2,501,993	0.12	EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027*	9,589,683	0.45
EUR 3,523,000	Republic of Austria Government Bond 2.9% 20/2/2034	3,514,457	0.16	EUR 175,000	Toronto-Dominion Bank/The 0.1% 19/7/2027	156,864	0.01
EUR 4,045,000	Republic of Austria Government Bond 4.15% 15/3/2037	4,508,632	0.21	EUR 2,875,000	Toronto-Dominion Bank/The 3.666% 8/9/2031*	2,942,577	0.14
EUR 200,000	UniCredit Bank Austria 0.625% 20/3/2029	175,749	0.01			40,551,983	1.92
		40,413,799	1.91		開曼群島		
	比利時			GBP 500,000	Trafford Centre Finance 6.165% 28/7/2035	417,578	0.02
EUR 200,000	Argenta Spaarbank 0.01% 11/2/2031	159,706	0.01		克羅埃西亞		
EUR 3,300,000	Argenta Spaarbank 5.375% 29/11/2027	3,385,800	0.16	EUR 3,000,000	Croatia Government International Bond 4% 14/6/2035*	3,119,925	0.15
EUR 200,000	Belfius Bank 0.125% 14/9/2026	184,678	0.01		丹麥		
EUR 100,000	Belfius Bank 1% 12/6/2028	90,975	0.00	EUR 5,125,000	Danske Bank 3.875% 9/1/2032*	5,042,343	0.24
EUR 7,600,000	Belfius Bank 4.125% 12/9/2029*	7,771,114	0.37	EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	178,412	0.01
EUR 400,000	BNP Paribas Fortis 0.875% 22/3/2028	364,384	0.02	EUR 1,915,000	Kommunekredit 0.875% 3/11/2036*	1,474,655	0.07
EUR 5,200,000	Fluxys Belgium 1.75% 5/10/2027	4,741,672	0.22			6,695,410	0.32
EUR 200,000	ING Belgium 0.75% 28/9/2026	187,431	0.01				
EUR 600,000	ING Belgium 3% 15/2/2031	594,747	0.03				
EUR 300,000	KBC 4.375% 19/4/2030	305,645	0.01				
EUR 200,000	KBC Bank 0% 3/12/2025	188,621	0.01				
EUR 8,819,074	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	8,644,897	0.41				

\* 本證券全部或部分代表借貸證券。





## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 800,000	Credit Agricole 3.75% 22/1/2034	799,324	0.04	EUR 12,582,000	French Republic Government Bond OAT 3.25% 25/5/2055	12,240,399	0.58
EUR 1,200,000	Credit Agricole 4.125% 26/2/2036	1,202,556	0.06	EUR 4,350,000	French Republic Government Bond OAT 3.5% 25/11/2033	4,568,282	0.22
EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025	580,157	0.03	EUR 1,000,000	Ginkgo Auto Loans 2022 4.564% 25/7/2043	1,003,311	0.05
EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	270,767	0.01	EUR 765,220	Ginkgo Sales Finance 2022 4.564% 25/11/2049	768,772	0.04
EUR 14,600,000	Credit Agricole Home Loan SFH 2.75% 12/1/2028	14,359,246	0.68	EUR 966,757	Harmony French Home Loans FCT 2020-2 4.633% 27/8/2061	971,022	0.04
EUR 1,000,000	Credit Agricole Home Loan SFH 2.875% 23/6/2028	987,530	0.05	EUR 600,000	Harmony French Home Loans FCT 2021-1 4.883% 27/5/2061	595,606	0.03
EUR 14,200,000	Credit Agricole Home Loan SFH 3% 1/12/2030	14,073,762	0.67	EUR 1,000,000	La Banque Postale 0.75% 2/8/2032*	881,710	0.04
EUR 500,000	Credit Agricole Home Loan SFH 3.125% 16/8/2029*	499,068	0.02	EUR 300,000	La Banque Postale Home Loan SFH 3% 31/1/2031	297,444	0.01
EUR 700,000	Credit Agricole Home Loan SFH 3.25% 18/10/2030	696,864	0.03	EUR 800,000	Orange 2.375% 15/1/2025	782,928	0.04
EUR 300,000	Credit Agricole Home Loan SFH 3.25% 28/9/2032*	301,212	0.02	EUR 3,100,000	Orange 3.875% 11/9/2035	3,194,141	0.15
EUR 200,000	Credit Agricole Home Loan SFH 3.25% 8/6/2033*	200,599	0.01	EUR 3,800,000	RCI Banque 3.875% 12/1/2029*	3,746,439	0.18
EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028	260,460	0.01	EUR 3,130,000	RCI Banque 4.875% 21/9/2028	3,243,961	0.15
EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030	167,517	0.01	EUR 1,500,000	RTE Reseau de Transport d'Electricite SADIR 3.5% 7/12/2031	1,505,588	0.07
EUR 700,000	Credit Mutuel Home Loan SFH 2.375% 8/2/2028	678,961	0.03	EUR 1,200,000	Societe Generale 4.125% 2/6/2027*	1,215,958	0.06
EUR 700,000	Credit Mutuel Home Loan SFH 2.75% 8/12/2027	687,677	0.03	EUR 1,300,000	Societe Generale 4.125% 21/11/2028	1,325,109	0.06
EUR 300,000	Credit Mutuel Home Loan SFH 3% 3/2/2031	297,228	0.01	EUR 3,300,000	Societe Generale 4.25% 6/12/2030	3,302,475	0.16
EUR 17,800,000	Dexia 0.625% 17/1/2026	16,929,491	0.80	EUR 2,600,000	Societe Generale 5.625% 2/6/2033	2,745,217	0.13
EUR 100,000	Electricite de France 5% 22/1/2026	99,925	0.00	EUR 300,000	Societe Generale SFH 0.01% 11/2/2030	249,581	0.01
EUR 6,300,000	Engie 4.5% 6/9/2042	6,505,317	0.31	EUR 1,200,000	Societe Generale SFH 0.125% 18/7/2029	1,022,604	0.05
EUR 10,447	FCT Autonomia 2019 5.064% 25/9/2035	10,461	0.00	EUR 100,000	Societe Generale SFH 0.5% 28/1/2026	94,787	0.01
EUR 10,463	FCT Autonomia 2019 5.464% 25/9/2035	10,472	0.00	EUR 200,000	Societe Generale SFH 0.75% 29/1/2027	186,287	0.01
EUR 10,431	FCT Autonomia 2019 6.564% 25/9/2035	10,453	0.00	EUR 3,946,000	TotalEnergies 2% 17/1/2027	3,654,808	0.17
EUR 20,894	FCT Autonomia 2019 7.564% 25/9/2035	20,937	0.00	EUR 3,500,000	TotalEnergies Capital International 0.696% 31/5/2028	3,132,731	0.15
EUR 331,812	FCT Noria 2021 4.964% 25/10/2049	330,496	0.01	EUR 15,000,000	UNEDIC ASSEO 0.875% 25/5/2028	13,732,725	0.65
EUR 33,845,000	French Republic Government Bond OAT 0% 25/2/2026*	31,926,835	1.51	EUR 4,900,000	Veolia Environnement 2.25% 20/1/2026	4,651,325	0.22
EUR 26,191,945	French Republic Government Bond OAT 0% 25/2/2027*	24,078,255	1.14			480,257,663	22.68
EUR 8,200,000	French Republic Government Bond OAT 0.5% 25/5/2025	7,926,940	0.37	<b>德國</b>			
EUR 15,741,741	French Republic Government Bond OAT 0.5% 25/5/2040*	10,417,884	0.49	EUR 1,900,000	Allianz 5.824% 25/7/2053	2,056,957	0.10
EUR 7,403,484	French Republic Government Bond OAT 0.5% 25/6/2044	4,429,041	0.21	EUR 10,348,000	Bayer 4.625% 26/5/2033	10,371,800	0.49
EUR 26,730,000	French Republic Government Bond OAT 0.75% 25/2/2028	24,729,260	1.17	EUR 6,900,000	Bundesobligation 2.4% 19/10/2028	6,874,288	0.32
EUR 18,125,000	French Republic Government Bond OAT 2.25% 25/5/2024*	18,050,687	0.85	EUR 24,150,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	20,470,985	0.97
EUR 6,520,000	French Republic Government Bond OAT 2.5% 24/9/2026	6,456,169	0.30	EUR 32,075,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033	31,870,064	1.51
EUR 6,920,000	French Republic Government Bond OAT 2.5% 25/5/2043	6,174,052	0.29	EUR 3,880,000	Bundesrepublik Deutschland Bundesanleihe 2.5% 15/8/2054	3,826,107	0.18
EUR 18,085,000	French Republic Government Bond OAT 2.75% 25/2/2029	18,061,489	0.85	EUR 9,650,000	Bundesrepublik Deutschland Bundesanleihe 3.25% 4/7/2042*	10,558,071	0.50
EUR 3,679,000	French Republic Government Bond OAT 3% 25/6/2049	3,505,517	0.17	EUR 158,000	Commerzbank 0.125% 15/12/2026	145,233	0.01
EUR 4,485,000	French Republic Government Bond OAT 3% 25/5/2054*	4,195,793	0.20				

\* 本證券全部或部分代表借貸證券。

## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 600,000	Commerzbank 0.5% 9/6/2026	563,703	0.03				
EUR 121,000	Commerzbank 0.5% 15/3/2027	111,666	0.00				
EUR 1,300,000	Commerzbank 5.125% 18/1/2030	1,342,309	0.06				
EUR 900,000	Commerzbank 5.25% 25/3/2029	928,170	0.04				
EUR 900,000	Deutsche Bahn Finance 4% 23/11/2043	949,734	0.04				
EUR 445,000	DZ HYP 0.5% 30/9/2026	415,129	0.02				
EUR 1,391,000	E.ON 0.35% 28/2/2030	1,167,946	0.06				
EUR 1,500,000	Eurogrid 1.5% 18/4/2028	1,377,655	0.06				
EUR 2,900,000	Eurogrid 3.915% 1/2/2034	2,889,183	0.14				
EUR 167,652	FCT Autonoria DE 2023 5.014% 26/1/2043	168,132	0.01				
EUR 167,391	FCT Autonoria DE 2023 5.964% 26/1/2043	168,123	0.01				
EUR 83,852	FCT Autonoria DE 2023 6.914% 26/1/2043	84,151	0.00				
EUR 83,720	FCT Autonoria DE 2023 9.364% 26/1/2043	84,765	0.00				
EUR 10,935,000	Gemeinsame Deutsche Bundeslaender 0.625% 13/2/2029	9,827,497	0.46				
EUR 6,000,000	Gemeinsame Deutsche Bundeslaender 0.75% 25/9/2028	5,463,894	0.26				
EUR 400,000	ING-DiBa 0.01% 7/10/2028	348,015	0.02				
EUR 1,000,000	ING-DiBa 3.25% 15/2/2028*	1,003,710	0.05				
EUR 1,512,000	Kreditanstalt fuer Wiederaufbau 0% 30/9/2026	1,401,149	0.07				
EUR 2,181,000	Kreditanstalt fuer Wiederaufbau 0.125% 4/10/2024	2,135,930	0.10				
EUR 9,199,000	Kreditanstalt fuer Wiederaufbau 2.625% 10/1/2034*	8,972,245	0.42				
EUR 10,700,000	Kreditanstalt fuer Wiederaufbau 2.75% 15/5/2030*	10,665,401	0.50				
EUR 13,793,000	Kreditanstalt fuer Wiederaufbau 3.25% 24/3/2031	14,135,066	0.67				
EUR 334,000	Norddeutsche Landesbank- Girozentrale 0.625% 18/1/2027	310,321	0.01				
EUR 6,035,000	NRW Bank 0.1% 9/7/2035	4,349,666	0.21				
EUR 6,057,000	NRW Bank 0.375% 16/5/2029	5,327,495	0.25				
EUR 354,000	NRW Bank 0.5% 17/6/2041	225,512	0.01				
EUR 8,915,000	NRW Bank 0.625% 2/2/2029	7,983,784	0.38				
EUR 306,698	Red & Black Auto Germany 8 UG 4.612% 15/9/2030	306,165	0.02				
EUR 184,018	Red & Black Auto Germany 8 UG 4.812% 15/9/2030	182,403	0.01				
EUR 61,339	Red & Black Auto Germany 8 UG 5.212% 15/9/2030	60,340	0.00				
EUR 4,500,000	Robert Bosch 4.375% 2/6/2043	4,651,155	0.22				
EUR 8,450,000	State of Hesse 0.375% 6/7/2026	7,938,402	0.37				
EUR 4,820,000	State of North Rhine-Westphalia Germany 0.5% 15/1/2052	2,456,101	0.12				
EUR 11,207,000	State of North Rhine-Westphalia Germany 0.6% 4/6/2041*	7,406,121	0.35				
EUR 1,000,000	State of North Rhine-Westphalia Germany 1% 16/1/2025	977,750	0.05				
EUR 4,990,000	Volkswagen Financial Services 1.5% 1/10/2024	4,919,192	0.23				
EUR 1,400,000	Vonovia 2.375% 25/3/2032	1,224,228	0.06				
		198,695,713	9.39				
					<b>希臘</b>		
				EUR 8,628,000	Hellenic Republic Government Bond 3.375% 15/6/2034*	8,542,453	0.40
					<b>匈牙利</b>		
				EUR 4,381,000	Hungary Government International Bond 5.375% 12/9/2033	4,557,576	0.21
					<b>國際</b>		
				EUR 7,180,000	African Development Bank 0.5% 21/3/2029	6,367,691	0.30
				EUR 1,301,000	European Investment Bank 0% 17/6/2027	1,183,851	0.06
				EUR 1,122,000	European Investment Bank 0.1% 15/10/2026	1,042,820	0.05
				EUR 2,838,000	European Investment Bank 0.2% 17/3/2036	2,027,127	0.10
				EUR 17,060,000	European Investment Bank 0.25% 15/6/2040	10,879,503	0.51
				EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,529,366	0.07
				EUR 10,377,000	European Investment Bank 0.5% 13/11/2037*	7,456,462	0.35
				EUR 900,000	European Investment Bank 0.875% 14/1/2028	834,332	0.04
				EUR 1,200,000	European Investment Bank 1.5% 15/6/2032	1,080,024	0.05
				EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	227,110	0.01
				EUR 4,300,000	European Stability Mechanism 1.85% 1/12/2055	3,119,195	0.15
				EUR 4,473,000	European Union 0% 4/7/2035	3,185,626	0.15
				EUR 5,145,023	European Union 0.45% 4/7/2041	3,223,138	0.15
				EUR 6,500,000	European Union 0.7% 6/7/2051	3,513,853	0.17
				EUR 12,626,000	European Union 2.5% 4/10/2052	10,637,342	0.50
				EUR 6,187,500	European Union 3% 4/12/2034	6,173,021	0.29
				EUR 2,082,000	European Union 3% 4/3/2053	1,943,323	0.09
				EUR 4,911,000	European Union 3.375% 4/11/2042	4,931,144	0.23
						69,354,928	3.27
					<b>愛爾蘭</b>		
				GBP 973,636	Agora UK 2021 6.421% 22/7/2031	1,119,939	0.05
				EUR 350,000	Avoca CLO XIV 0% 12/1/2031	198,975	0.01
				EUR 100,000	Avoca CLO XIV 8.636% 12/1/2031	99,828	0.01
				EUR 100,000	Avoca CLO XIV 10.286% 12/1/2031	95,437	0.00
				EUR 8,480,000	Bank of Ireland Mortgage Bank 0.625% 14/3/2025	8,217,586	0.39
				EUR 621,000	Dilosk Rmbs No 8 Sts 4.571% 20/5/2062	621,763	0.03
				EUR 153,000	Dilosk Rmbs No 8 Sts 4.821% 20/5/2062	153,188	0.01
				EUR 3,450,000	ESB Finance 4% 3/5/2032	3,548,227	0.17
				EUR 1,507,564	Haus European Loan Conduit No 39 4.562% 28/7/2051	1,421,597	0.07
				EUR 1,038,700	Haus European Loan Conduit No 39 5.012% 28/7/2051	918,140	0.04
				EUR 548,841	Haus European Loan Conduit No 39 5.312% 28/7/2051	464,865	0.02
				EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,601,941	0.22
				EUR 3,335,000	Ireland Government Bond 2.6% 18/10/2034	3,257,461	0.15

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## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 3,175,000	立陶宛 Lithuania Government International Bond 3.5% 13/2/2034*	3,121,104	0.15	EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	172,968	0.01
EUR 600,000	盧森堡 Bavarian Sky 0% 20/3/2032	600,000	0.03	EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	254,933	0.01
EUR 1,300,000	Bumper De 4.466% 23/8/2032	1,303,455	0.06	EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	159,262	0.01
EUR 646,000	Compartment BL Consumer Credit 2021 4.614% 25/9/2038	646,251	0.03	EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030	544,599	0.02
EUR 355,000	Compartment BL Consumer Credit 2021 6.714% 25/9/2038	355,107	0.01	EUR 4,700,000	ABN AMRO Bank 3.875% 15/1/2032*	4,650,203	0.22
EUR 373,000	Compartment BL Consumer Credit 2024 0% 25/9/2041	373,567	0.02	EUR 300,000	Aegon Bank 0.375% 9/6/2036	213,849	0.01
EUR 1,279,000	Compartment BL Consumer Credit 2024 0% 25/9/2041	1,280,340	0.06	EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,341,908	0.21
EUR 853,000	European Financial Stability Facility 0% 20/1/2031	700,658	0.03	EUR 3,978,000	BNG Bank 0.75% 11/1/2028	3,664,991	0.17
EUR 820,000	European Financial Stability Facility 0.05% 17/10/2029	700,875	0.03	EUR 2,900,000	BNG Bank 0.805% 28/6/2049	1,649,622	0.08
EUR 998,000	European Financial Stability Facility 0.7% 20/1/2050	568,760	0.03	EUR 4,560,000	BNG Bank 2.75% 11/1/2034*	4,443,902	0.21
EUR 4,206,000	European Financial Stability Facility 0.7% 17/1/2053*	2,256,729	0.11	EUR 7,460,000	BNG Bank 3% 23/4/2030	7,477,307	0.35
EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	21,758,451	1.03	EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	247,869	0.01
EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	963,573	0.05	EUR 700,000	Cooperatieve Rabobank 0.75% 21/6/2039*	493,044	0.02
EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	190,413	0.01	EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028*	459,768	0.02
EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,198,061	0.06	EUR 1,800,000	Cooperatieve Rabobank 4% 10/1/2030	1,826,676	0.08
EUR 1,900,000	European Financial Stability Facility 1.75% 17/7/2053	1,383,257	0.06	EUR 3,600,000	de Volksbank 0.01% 16/9/2024	3,524,454	0.17
EUR 10,095,000	European Financial Stability Facility 1.8% 10/7/2048	7,737,818	0.36	EUR 200,000	de Volksbank 0.75% 24/10/2031	167,897	0.01
EUR 408,322	Germany Compartment Consumer 2020-1 5.032% 14/11/2034	409,138	0.02	EUR 2,700,000	de Volksbank 2.375% 4/5/2027	2,593,462	0.12
EUR 4,350,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	4,572,633	0.22	EUR 599,512	Domi 2023-1 5.021% 15/2/2055	606,999	0.03
EUR 5,181,000	Medtronic Global 0.25% 2/7/2025	4,950,989	0.23	EUR 143,000	Domi 2023-1 5.601% 15/2/2055	144,737	0.01
EUR 2,458,000	SELP Finance 3.75% 10/8/2027*	2,429,979	0.12	EUR 718,736	Dutch Property Finance 2020-2 4.715% 28/1/2058	720,555	0.03
EUR 567,000	State of the Grand-Duchy of Luxembourg 2.875% 1/3/2034	565,361	0.03	EUR 290,000	Dutch Property Finance 2020-2 5.275% 28/1/2058	290,692	0.01
EUR 851,000	State of the Grand-Duchy of Luxembourg 3% 2/3/2033	858,395	0.04	EUR 876,138	Dutch Property Finance 2021-1 4.575% 28/7/2058	876,963	0.04
EUR 936,000	State of the Grand-Duchy of Luxembourg 3.25% 2/3/2043	953,031	0.04	EUR 1,845,758	Dutch Property Finance 2023-1 4.825% 28/4/2064	1,853,276	0.09
		56,756,841	2.68	EUR 2,217,000	ELM for Firmenich International 3.75% 3/9/2025	2,188,068	0.10
EUR 3,834,000	蒙特內哥羅 Montenegro Government International Bond 2.875% 16/12/2027	3,407,487	0.16	EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	142,500	0.01
EUR 200,000	荷蘭 ABN AMRO Bank 0.375% 14/1/2035*	148,819	0.01	EUR 5,220,000	EnBW International Finance 0.5% 1/3/2033	3,970,097	0.19
EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041*	182,837	0.01	EUR 1,350,000	EnBW International Finance 4.3% 23/5/2034	1,389,751	0.07
EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026*	382,254	0.02	EUR 2,425,000	Enel Finance International 3.875% 23/1/2035	2,385,472	0.11
EUR 100,000	ABN AMRO Bank 1% 13/4/2031	86,979	0.00	EUR 486,000	Enexis 3.625% 12/6/2034	496,882	0.02
				EUR 200,000	Hill FL 2024-1BV 4.975% 18/2/2032	200,263	0.01
				EUR 1,100,000	ING Bank 0.75% 18/2/2029	982,619	0.05
				EUR 15,700,000	ING Bank 2.625% 10/1/2028	15,402,720	0.73
				EUR 200,000	ING Bank 3% 15/2/2033*	198,317	0.01
				EUR 6,300,000	ING Groep 0.25% 1/2/2030	5,267,460	0.25
				EUR 500,000	ING Groep 5% 20/2/2035	506,369	0.02
				EUR 41,896	Magoi 2019 4.751% 27/7/2039	41,825	0.01
				EUR 20,929	Magoi 2019 5.151% 27/7/2039	20,775	0.00
				EUR 20,980	Magoi 2019 5.551% 27/7/2039	20,682	0.00
				EUR 20,980	Magoi 2019 6.351% 27/7/2039	20,696	0.00
				EUR 200,000	Nationale-Nederlanden Bank 0.125% 24/9/2029	169,490	0.01
				EUR 300,000	Nationale-Nederlanden Bank 1% 25/9/2028	272,568	0.01
				EUR 456,315	Netherlands Government Bond 0% 15/7/2030	386,157	0.02
				EUR 19,920,286	Netherlands Government Bond 0.75% 15/7/2027*	18,682,970	0.88

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## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 900,000	Netherlands Government Bond 2% 15/1/2054*	760,942	0.04	EUR 100,000	SpareBank 1 Boligkredditt 3% 19/5/2030*	99,045	0.01
EUR 5,750,000	Netherlands Government Bond 2.5% 15/7/2033	5,654,457	0.27			30,585,638	1.44
EUR 6,042,301	Netherlands Government Bond 2.75% 15/1/2047	5,987,812	0.28		<b>波蘭</b>		
EUR 7,255,000	Netherlands Government Bond 3.25% 15/1/2044	7,698,297	0.36	EUR 5,015,000	Republic of Poland Government International Bond 0% 10/2/2025	4,840,303	0.23
EUR 344,000	RELX Finance 3.75% 12/6/2031	348,269	0.02	EUR 4,250,000	Republic of Poland Government International Bond 2.75% 25/5/2032*	4,031,571	0.19
EUR 1,500,000	Sartorius Finance 4.875% 14/9/2035	1,581,483	0.07	EUR 1,374,000	Republic of Poland Government International Bond 4.125% 11/1/2044	1,360,253	0.06
EUR 2,000,000	Shell International Finance 1.25% 11/11/2032	1,671,612	0.08			10,232,127	0.48
EUR 2,268,000	Shell International Finance 1.875% 7/4/2032	2,014,270	0.10		<b>葡萄牙</b>		
EUR 790,000	TenneT 3.875% 28/10/2028*	809,872	0.04	EUR 100,000	Banco BPI 0.25% 22/3/2024*	99,807	0.01
EUR 3,874,000	TenneT 4.5% 28/10/2034	4,139,756	0.19	EUR 5,000,000	Banco Santander Totta 3.25% 15/2/2031	4,961,700	0.24
EUR 5,576,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	6,399,492	0.30	EUR 1,700,000	Banco Santander Totta 3.375% 19/4/2028	1,697,883	0.08
EUR 611,000	Universal Music 3.75% 30/6/2032	611,343	0.03	EUR 300,000	Banco Santander Totta 3.75% 11/9/2026	301,139	0.01
EUR 2,866,000	Universal Music 4% 13/6/2031	2,897,096	0.14	EUR 1,100,000	EDP - Energias de Portugal 3.875% 26/6/2028*	1,110,010	0.05
EUR 400,000	Van Lanschot Kempen 0.875% 15/2/2027	372,438	0.02	EUR 8,110,000	Portugal Obrigacoes do Tesouro OT 0.7% 15/10/2027*	7,576,321	0.36
EUR 900,000	Vonovia Finance 2.25% 7/4/2030*	806,665	0.04	EUR 1,232,000	Portugal Obrigacoes do Tesouro OT 2.875% 20/10/2034	1,201,231	0.05
		136,680,310	6.46	EUR 587,102	TAGUS - Sociedade de Titularizacao de Creditos/ Ulisses Finance No. 2 6.736% 23/9/2038	564,417	0.03
	<b>紐西蘭</b>			EUR 118,962	TAGUS - Sociedade de Titularizacao de Creditos/ Viriato Finance No 1 4.793% 28/10/2040	115,787	0.00
EUR 6,207,000	ASB Bank 0.25% 21/5/2031	4,978,852	0.23	EUR 416,366	TAGUS - Sociedade de Titularizacao de Creditos/ Viriato Finance No 1 5.393% 28/10/2040	403,040	0.02
EUR 225,000	ASB Bank 0.625% 18/10/2024	220,373	0.01			18,031,335	0.85
EUR 3,300,000	Bank of New Zealand 3.708% 20/12/2028*	3,336,481	0.16		<b>新加坡</b>		
EUR 2,662,000	Chorus 3.625% 7/9/2029	2,633,610	0.13	EUR 325,000	United Overseas Bank 0.01% 1/12/2027	286,853	0.01
NZD 5,719,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	3,864,190	0.18		<b>斯洛伐克</b>		
EUR 400,000	Westpac NZ 3.75% 20/4/2028	404,780	0.02	EUR 4,500,000	Slovakia Government Bond 1% 14/5/2032*	3,712,455	0.18
		15,438,286	0.73	EUR 1,200,000	Slovakia Government Bond 2% 17/10/2047	838,440	0.04
	<b>挪威</b>			EUR 700,000	Slovakia Government Bond 3.625% 8/6/2033	699,020	0.03
EUR 2,863,000	DNB Bank 0.375% 18/1/2028	2,611,652	0.12	EUR 5,775,000	Slovakia Government Bond 3.75% 6/3/2034	5,763,161	0.27
EUR 966,000	DNB Bank 3.125% 21/9/2027	951,751	0.05	EUR 1,245,000	Slovakia Government Bond 4% 23/2/2043	1,246,444	0.06
EUR 865,000	DNB Bank 4.5% 19/7/2028	880,570	0.04	EUR 6,100,000	Vseobecna Uverova Banka 0.01% 23/6/2025	5,796,543	0.27
EUR 3,375,000	DNB Bank 4.625% 1/11/2029	3,468,656	0.16	EUR 4,600,000	Vseobecna Uverova Banka 0.25% 26/3/2024	4,586,660	0.22
EUR 740,000	DNB Boligkredditt 0.01% 12/5/2028*	648,463	0.03			22,642,723	1.07
EUR 275,000	DNB Boligkredditt 0.01% 21/1/2031	222,032	0.01		<b>斯洛維尼亞</b>		
EUR 425,000	DNB Boligkredditt 0.625% 19/6/2025	409,326	0.02	EUR 2,630,000	Slovenia Government Bond 0.275% 14/1/2030*	2,238,919	0.10
EUR 300,000	DNB Boligkredditt 0.625% 14/1/2026	284,921	0.01				
EUR 2,885,000	Eika Boligkredditt 0.5% 28/8/2025	2,759,243	0.13				
EUR 200,000	Eika Boligkredditt 0.875% 1/2/2029	178,681	0.01				
EUR 100,000	Eika Boligkredditt 2.5% 22/9/2028	96,891	0.00				
EUR 325,000	SpareBank 1 Boligkredditt 0.01% 22/9/2027	289,256	0.01				
EUR 11,460,000	SpareBank 1 Boligkredditt 0.05% 3/11/2028	9,893,418	0.47				
EUR 8,252,000	SpareBank 1 Boligkredditt 0.125% 20/1/2028*	7,315,582	0.35				
EUR 500,000	SpareBank 1 Boligkredditt 1.75% 25/5/2027	476,151	0.02				

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## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 3,290,000	Slovenia Government Bond 0.488% 20/10/2050	1,612,939	0.08	EUR 92,664	FT Santander Consumer Spain Auto 2020-1 5.888% 21/3/2033	92,547	0.00
		3,851,858	0.18	EUR 400,000	Kutxabank 1.25% 22/9/2025	385,940	0.02
	<b>西班牙</b>			EUR 600,000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.25% 10/4/2031*	638,547	0.03
EUR 6,800,000	Adif Alta Velocidad 1.25% 4/5/2026	6,494,612	0.31	EUR 4,400,000	Santander Consumer Finance 0.375% 27/6/2024	4,349,994	0.20
EUR 3,700,000	Adif Alta Velocidad 3.9% 30/4/2033	3,777,326	0.18	EUR 24,232,000	Spain Government Bond 0% 31/1/2027	22,207,174	1.05
EUR 40,459	Autonomia Spain 2019 4.814% 27/12/2035	40,509	0.00	EUR 8,700,000	Spain Government Bond 0% 31/1/2028	7,752,483	0.37
EUR 20,229	Autonomia Spain 2019 5.214% 27/12/2035	20,213	0.00	EUR 740,000	Spain Government Bond 0.25% 30/7/2024	729,158	0.03
EUR 20,229	Autonomia Spain 2019 5.714% 27/12/2035	20,130	0.00	EUR 4,500,000	Spain Government Bond 0.5% 30/4/2030	3,868,897	0.18
EUR 19,171	Autonomia Spain 2019 6.714% 27/12/2035	19,070	0.00	EUR 23,265,000	Spain Government Bond 0.8% 30/7/2029	20,732,837	0.98
EUR 20,229	Autonomia Spain 2019 7.864% 27/12/2035	20,148	0.00	EUR 1,700,000	Spain Government Bond 1% 31/10/2050	915,433	0.04
EUR 560,020	Autonomia Spain 2021 FT 4.664% 31/1/2039	558,663	0.03	EUR 2,091,000	Spain Government Bond 1.9% 31/10/2052	1,392,554	0.07
EUR 152,733	Autonomia Spain 2021 FT 5.414% 31/1/2039	150,071	0.01	EUR 11,196,000	Spain Government Bond 1.95% 30/4/2026	10,936,106	0.52
EUR 152,733	Autonomia Spain 2021 FT 6.514% 31/1/2039	150,435	0.01	EUR 21,011,000	Spain Government Bond 2.75% 31/10/2024*	20,875,306	0.99
EUR 101,822	Autonomia Spain 2021 FT 7.764% 31/1/2039	100,194	0.01	EUR 6,500,000	Spain Government Bond 2.8% 31/5/2026	6,457,262	0.30
EUR 76,438	Autonomia Spain 2022 FT 5.864% 26/1/2040	77,639	0.00	EUR 22,121,000	Spain Government Bond 3.25% 30/4/2034	21,976,329	1.04
EUR 2,700,000	AyT Cedulas Cajas X Fondo de Titulizacion de Activos 3.75% 30/6/2025	2,694,795	0.13	EUR 12,778,000	Spain Government Bond 3.45% 30/7/2043	12,249,246	0.58
EUR 4,000,000	Banco de Sabadell 0.125% 10/2/2028	3,525,580	0.17	EUR 7,386,000	Spain Government Bond 3.45% 30/7/2066	6,633,580	0.31
EUR 600,000	Banco de Sabadell 1.75% 30/5/2029*	553,634	0.03	EUR 15,183,000	Spain Government Bond 3.55% 31/10/2033	15,526,060	0.73
EUR 600,000	Banco Santander 0.01% 27/2/2025	578,406	0.03	EUR 9,373,000	Spain Government Bond 3.9% 30/7/2039	9,658,768	0.46
EUR 200,000	Banco Santander 0.1% 27/2/2032*	155,471	0.01	EUR 1,112,000	Spain Government Bond 4% 31/10/2054	1,122,214	0.05
EUR 2,500,000	Banco Santander 1% 7/4/2025	2,427,114	0.11			207,545,491	9.81
EUR 5,200,000	Banco Santander 3.5% 9/1/2030*	5,095,064	0.24		<b>瑞典</b>		
EUR 1,600,000	Banco Santander 3.75% 9/1/2034	1,578,112	0.07	EUR 175,000	Lansforsakringar Hypotek 0.625% 29/1/2026	165,914	0.01
EUR 200,000	Bankinter 3.05% 29/5/2028	197,213	0.01	EUR 11,214,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	11,072,536	0.52
EUR 687,144	BBVA Consumer Auto 2020-1 FTA 4.72% 20/1/2036	688,200	0.03	EUR 2,400,000	Skandinaviska Enskilda Banken 0.375% 21/6/2028	2,075,173	0.10
EUR 400,000	CaixaBank 1% 25/9/2025	383,932	0.02	EUR 3,991,000	Svenska Handelsbanken 0.125% 18/6/2024	3,946,540	0.19
EUR 500,000	CaixaBank 1.625% 14/7/2032*	439,680	0.02	EUR 3,791,000	Swedbank 1.3% 17/2/2027	3,510,491	0.16
EUR 100,000	CaixaBank 4.125% 24/3/2036	106,990	0.00	EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	331,035	0.01
EUR 3,000,000	CaixaBank 4.25% 6/9/2030	3,077,790	0.14	EUR 550,000	Swedbank Hypotek 3.125% 5/7/2028*	547,709	0.03
EUR 2,600,000	CaixaBank 4.375% 29/11/2033	2,692,703	0.13			21,649,398	1.02
EUR 2,275,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	2,255,526	0.11		<b>瑞士</b>		
EUR 213,000	EDP Servicios Financieros Espana 4.125% 4/4/2029	217,995	0.01	EUR 350,000	Credit Suisse Schweiz 3.39% 5/12/2025	348,061	0.02
EUR 259,000	EDP Servicios Financieros Espana 4.375% 4/4/2032	270,570	0.01	EUR 3,900,000	UBS 0.625% 18/1/2033	2,919,374	0.14
EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	158,162	0.01	EUR 8,487,000	UBS 2.875% 2/4/2032	7,841,988	0.37
EUR 154,441	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	147,914	0.01	EUR 600,000	UBS 4.75% 17/3/2032	623,488	0.03
EUR 370,657	FT Santander Consumer Spain Auto 2020-1 4.638% 21/3/2033	371,195	0.02	EUR 3,210,000	UBS 7.75% 1/3/2029	3,634,362	0.17

\* 本證券全部或部分代表借貸證券。

## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 2,965,000	Zuercher Kantonalbank 2.02% 13/4/2028	2,783,674	0.13	GBP 432,040	Hops Hill No 3 7.698% 21/12/2055	513,416	0.02
		18,150,947	0.86	GBP 1,034,393	Hops Hill No2 6.498% 27/11/2054	1,221,105	0.06
	<b>英國</b>			EUR 4,041,000	HSBC 4.787% 10/3/2032	4,208,355	0.20
EUR 2,853,000	Anglo American Capital 4.75% 21/9/2032	2,973,154	0.14	GBP 772,000	Jupiter Mortgage NO 1 6.189% 20/7/2055	903,151	0.04
GBP 363,000	Atlas Funding 2023-1 7.098% 20/1/2061	427,823	0.02	GBP 570,000	Lanark Master Issuer 5.734% 22/12/2069	666,879	0.03
GBP 142,000	Atlas Funding 2023-1 7.948% 20/1/2061	167,655	0.01	GBP 545,125	Lanark Master Issuer 6.041% 22/12/2069	642,028	0.03
GBP 129,000	Atlas Funding 2023-1 8.998% 20/1/2061	152,651	0.01	GBP 630,000	Lanebrook Mortgage Transaction 2020-1 7.07% 12/6/2057	738,333	0.03
EUR 2,100,000	Barclays 4.506% 31/1/2033	2,104,737	0.10	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.47% 12/6/2057	433,260	0.02
GBP 100,000	Barley Hill NO 2 6.898% 27/8/2058	115,763	0.00	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.471% 20/7/2058	181,686	0.01
EUR 3,670,000	British Telecommunications 4.25% 6/1/2033	3,749,309	0.18	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.871% 20/7/2058	116,763	0.00
EUR 3,675,000	Cadent Finance 0.625% 19/3/2030	3,048,247	0.14	GBP 300,000	Lloyds Bank 5.125% 7/3/2025	349,579	0.02
GBP 102,000	Canada Square Funding 2021-2 6.821% 17/6/2058	118,489	0.01	GBP 120,000	London Cards NO 1 8.948% 15/5/2033	144,292	0.01
GBP 318,000	Canada Square Funding 6 6.671% 17/1/2059	366,565	0.02	GBP 425,222	London Wall Mortgage Capital 5.971% 15/5/2051	495,958	0.02
GBP 178,000	Canada Square Funding 6 7.071% 17/1/2059	202,029	0.01	GBP 110,000	Mortimer BTL 2021-1 6.671% 23/6/2053	127,150	0.01
GBP 400,000	Canary Wharf Finance II 6.715% 22/10/2037	357,352	0.02	EUR 1,480,000	National Grid 0.75% 1/9/2033	1,115,802	0.05
GBP 1,053,000	Canary Wharf Finance II 7.44% 22/10/2037	915,940	0.04	EUR 500,000	National Westminster Bank 0.5% 15/5/2024	496,548	0.02
EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,821,906	0.13	EUR 853,000	Nationwide Building Society 2.25% 25/6/2029	813,956	0.04
GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,008,161	0.05	EUR 316,000	Nationwide Building Society 2.25% 16/5/2037	281,591	0.01
GBP 248,269	CMF 2020-1 5.799% 16/1/2057	290,352	0.01	EUR 375,000	Nationwide Building Society 3.625% 15/3/2028*	380,621	0.02
GBP 220,000	CMF 2020-1 6.199% 16/1/2057	257,266	0.01	GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.168% 15/3/2029	905,604	0.04
GBP 104,000	CMF 2020-1 6.449% 16/1/2057	121,607	0.01	GBP 524,000	Newday Funding Master Issuer - Series 2021-1 6.748% 15/3/2029	612,285	0.03
GBP 1,461,000	Delamare Cards MTN Issuer 5.998% 19/4/2031	1,710,343	0.08	GBP 307,000	Newday Funding Master Issuer - Series 2021-3 6.548% 15/11/2029	359,356	0.02
GBP 267,000	Dowson 2022-2 7.898% 20/8/2029	314,657	0.01	EUR 39,531	Newgate Funding 4.255% 1/12/2050	36,862	0.00
GBP 567,000	Eastern Power Networks 6.25% 12/11/2036	723,556	0.03	GBP 664,533	Parkmore Point RMBS 2022-1 6.721% 25/7/2045	779,328	0.04
GBP 582,000	Elstree Funding No 4 6.309% 21/10/2055	680,651	0.03	GBP 236,000	Polaris 2023-1 8.849% 23/2/2061	286,066	0.01
GBP 844,000	Finsbury Square 6.471% 16/12/2067	973,555	0.05	GBP 177,000	Polaris 2023-1 9.549% 23/2/2061	213,454	0.01
GBP 203,213	Friary No 7 5.891% 21/10/2070	238,904	0.01	GBP 100,000	Polaris 2024-1 0% 26/2/2061	117,670	0.01
GBP 1,466,000	Funding VIII 6.378% 15/5/2028	1,720,839	0.08	GBP 100,000	Polaris 2024-1 0% 26/2/2061	117,793	0.01
GBP 271,000	Funding VIII 7.698% 15/5/2028	320,554	0.01	GBP 100,000	Polaris 2024-1 0% 26/2/2061	117,229	0.01
GBP 100,000	Funding VIII 8.698% 15/5/2028	118,272	0.01	GBP 789,000	Polaris 2024-1 0% 26/2/2061	923,282	0.04
GBP 428,751	Gemgarto 2021-1 5.811% 16/12/2067	501,002	0.02	GBP 169,000	Polaris 2024-1 0% 26/2/2061	194,043	0.01
GBP 669,000	Gemgarto 2021-1 6.321% 16/12/2067	781,209	0.04	GBP 458,000	Polaris 2024-1 0% 26/2/2061	536,778	0.02
GBP 218,000	Gemgarto 2021-1 6.521% 16/12/2067	254,059	0.01	GBP 351,082	Precise Mortgage Funding 2019-1B 6.421% 12/12/2055	413,365	0.02
GBP 350,800	Greene King Finance 3.593% 15/3/2035	364,087	0.02	GBP 110,000	Precise Mortgage Funding 2020-1B 6.649% 16/10/2056	128,596	0.01
GBP 184,000	Hermitage 2023 7.648% 21/9/2033	218,965	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B 6.899% 16/10/2056	116,683	0.01
GBP 3,174,000	Holmes Master Issuer 5.801% 15/10/2072	3,724,710	0.18				
GBP 155,991	Hops Hill No 1 6.798% 27/5/2054	183,088	0.01				
GBP 199,992	Hops Hill No 1 7.048% 27/5/2054	234,526	0.01				
GBP 99,998	Hops Hill No 1 7.548% 27/5/2054	117,059	0.01				

\* 本證券全部或部分代表借貸證券。





## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (歐元)
EUR	6,940,000	CHF	7,500,213	HSBC Bank	20/3/2024	213,447
EUR	520,000	CAD	353,904	UBS	17/4/2024	508
EUR	50,000	CAD	34,028	State Street	17/4/2024	48
EUR	6,220,000	NZD	3,540,396	State Street	17/4/2024	45,044
EUR	290,000	GBP	336,403	Barclays	17/4/2024	(1,800)
EUR	39,660,000	GBP	46,022,468	Morgan Stanley	17/4/2024	(229,682)
EUR	10,000	CAD	6,795	Royal Bank of Canada	17/4/2024	(1)
EUR	750,000	GBP	871,210	UBS	17/4/2024	(3,453)
EUR	6,030,000	GBP	7,028,239	Standard Chartered Bank	17/4/2024	(4,047)
EUR	6,310,000	USD	5,802,793	JP Morgan	17/4/2024	(2,522)
EUR	580,000	CAD	397,971	Toronto-Dominion	17/4/2024	3,799
EUR	1,147,000,000	HUF	2,956,941	Deutsche Bank	20/3/2024	44,539
EUR	670,000	USD	619,112	HSBC Bank	17/4/2024	2,700
EUR	55,840,000	ZAR	2,659,183	HSBC Bank	17/4/2024	(7,297)
GBP	16,218,499	USD	12,790,000	Morgan Stanley	20/3/2024	(8,016)
GBP	8,050,448	EUR	6,890,000	RBS	17/4/2024	(15,216)
GBP	3,150,529	EUR	2,700,000	Morgan Stanley	17/4/2024	(1,744)
HUF	2,716,409	EUR	1,049,000,000	Nomura	20/3/2024	(52,844)
HUF	5,791,381	EUR	2,249,000,000	JP Morgan	20/3/2024	(80,839)
HUF	1,506,454	EUR	586,000,000	Société Générale	20/3/2024	(18,514)
HUF	2,967,328	EUR	1,143,000,000	BNP Paribas	20/3/2024	(65,083)
MXN	9,220,273	USD	162,600,000	Morgan Stanley	20/3/2024	262,662
NOK	31,678,623	SEK	33,300,000	Bank of America	20/3/2024	70,709
NOK	15,842,288	SEK	16,700,000	UBS	20/3/2024	39,443
NZD	4,927,353	USD	7,990,000	Goldman Sachs	20/3/2024	(43,279)
SEK	16,700,000	NOK	16,197,228	Deutsche Bank	20/3/2024	(7,738)
SEK	33,300,000	NOK	32,306,661	UBS	20/3/2024	(14,609)
USD	5,400,000	EUR	5,841,040	UBS	20/3/2024	(19,747)
USD	88,100,000	ZAR	4,700,113	JP Morgan	20/3/2024	106,963
USD	3,080,000	EUR	3,381,452	Morgan Stanley	20/3/2024	34,697
USD	52,800,000	MXN	3,023,892	Barclays	20/3/2024	(57,792)
USD	53,100,000	MXN	3,075,443	JP Morgan	20/3/2024	(26,462)
USD	31,100,000	ZAR	1,651,116	UBS	20/3/2024	30,334
USD	92,500,000	ZAR	4,943,789	Barclays	20/3/2024	120,538
USD	12,790,000	GBP	16,326,906	Morgan Stanley	20/3/2024	107,871
USD	6,199,234	EUR	6,735,000	ANZ	17/4/2024	(2,913)
USD	56,700,000	MXN	3,293,082	Morgan Stanley	20/3/2024	(19,843)
USD	8,070,000	NZD	4,988,164	Morgan Stanley	20/3/2024	54,283
USD	8,010,000	NZD	4,968,691	Barclays	20/3/2024	70,104
USD	4,590,000	EUR	4,982,188	Société Générale	20/3/2024	(846)
ZAR	3,004,939	USD	57,800,000	Goldman Sachs	20/3/2024	2,294
ZAR	3,258,283	USD	61,400,000	HSBC Bank	20/3/2024	(58,527)
ZAR	4,651,066	USD	87,777,115	JP Morgan	20/3/2024	(77,261)
ZAR	251,357	USD	4,722,885	Morgan Stanley	20/3/2024	(5,174)
未實現淨增值						217,461
瑞士法郎避險股份類別						
CHF	2,471,968	EUR	2,306,291	BNY Mellon	15/3/2024	(51,240)
EUR	17,229	CHF	18,465	BNY Mellon	15/3/2024	381
未實現淨減值						(50,859)
英鎊避險股份類別						
EUR	986	GBP	1,154	BNY Mellon	15/3/2024	2
GBP	206,425	EUR	176,773	BNY Mellon	15/3/2024	(24)
未實現淨減值						(22)

## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (歐元)
<b>日圓避險股份類別</b>						
EUR	228,730	JPY	1,432	BNY Mellon	15/3/2024	20
JPY	100,953	EUR	16,048,354	BNY Mellon	15/3/2024	(1,852)
未實現淨減值						(1,832)
<b>波蘭幣避險股份類別</b>						
EUR	10,250	PLN	2,370	BNY Mellon	15/3/2024	(3)
PLN	430,677	EUR	1,871,864	BNY Mellon	15/3/2024	2,708
未實現淨增值						2,705
<b>美金避險股份類別</b>						
EUR	285,265	USD	264,179	BNY Mellon	15/3/2024	1,364
USD	33,661,787	EUR	36,284,962	BNY Mellon	15/3/2024	(232,479)
未實現淨減值						(231,115)
未實現淨減值總額						(63,662)

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (歐元)
898	EUR	Euro BOBL	2024 年 3 月	(378,630)
28	EUR	Euro BOBL	2024 年 3 月	(6,780)
751	EUR	Euro Bund	2024 年 3 月	(610,442)
24	EUR	Euro Bund	2024 年 3 月	(16,520)
51	EUR	Euro BUXL	2024 年 3 月	(49,144)
(4)	EUR	Euro BUXL	2024 年 3 月	23,580
1,127	EUR	Euro Schatz	2024 年 3 月	(507,201)
94	EUR	Euro Schatz	2024 年 3 月	(65,105)
119	EUR	Euro-BTP	2024 年 3 月	(3,344)
(5)	EUR	Euro-BTP	2024 年 3 月	2,010
(10)	EUR	Euro-OAT	2024 年 3 月	18,030
726	EUR	Euro-OAT	2024 年 3 月	(252,112)
773	EUR	Short-Term Euro-BTP	2024 年 3 月	(287,910)
108	USD	US Ultra 10 Year Note	2024 年 6 月	52,670
(96)	CAD	Canadian 10 Year Bond	2024 年 6 月	(28,087)
(3)	CAD	Canadian 10 Year Bond	2024 年 6 月	(878)
257	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	100,903
8	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	3,141
3	USD	US Ultra 10 Year Note	2024 年 6 月	1,786
(426)	AUD	90 Bay Bank Bill	2024 年 12 月	22,755
(15)	AUD	90 Bay Bank Bill	2024 年 12 月	785
707	AUD	90 Bay Bank Bill	2025 年 12 月	(10,122)
25	AUD	90 Bay Bank Bill	2025 年 12 月	(335)
合計				(1,990,950)

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (歐元)	市場價值 (歐元)
CDS	USD 72,610,000	Fund receives default protection on CDX.NA.IG.41.V1; and pays Fixed 1%	Bank of America	20/12/2028	(84,276)	(1,380,835)
CDS	EUR 40,777,801	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(239,615)	(809,432)

## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
CDS	EUR 14,727,539	Fund receives default protection on ITRAXX.FINSR.40.V1; and pays Fixed 1%	Goldman Sachs	20/12/2028	(140,814)	(231,666)
IFS	USD 11,650,000	Fund receives default protection USCFPIU + 0bps; and pays Fixed 2.466%	Goldman Sachs	6/12/2033	15,449	15,449
IFS	EUR 20,845,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	Goldman Sachs	15/2/2034	122,595	158,930
IRS	BRL 5,090,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(632)	(632)
IRS	EUR 24,750,000	Fund receives Fixed 2.611%; and pays Floating EUR ESTR 1 Day	BNP Paribas	7/2/2034	72,065	72,065
IRS	EUR 7,745,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	BNP Paribas	12/2/2064	(121,439)	(82,078)
IRS	EUR 57,355,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.97302%	Goldman Sachs	12/12/2025	340,533	325,583
IRS	KRW 14,971,290,000	Fund receives Fixed 3.645%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	25/8/2026	37,179	37,179
IRS	KRW 7,256,500,000	Fund receives Fixed 3.52%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	12,350	12,350
IRS	KRW 7,256,510,000	Fund receives Fixed 3.71%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	21,212	21,212
IRS	EUR 15,573,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4837%	Goldman Sachs	10/1/2028	240,821	240,820
IRS	EUR 14,365,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4662%	Goldman Sachs	12/1/2028	229,744	229,744
IRS	EUR 900,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.1302%	Goldman Sachs	15/2/2028	(7,708)	(7,708)
IRS	EUR 475,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5942%	Goldman Sachs	30/11/2028	5,038	5,038
IRS	EUR 455,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5272%	Goldman Sachs	12/1/2029	6,139	6,139
IRS	EUR 2,100,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.3187%	Goldman Sachs	17/1/2029	(46,726)	(46,726)
IRS	EUR 5,850,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.6412%	Goldman Sachs	24/1/2030	44,673	44,673
IRS	EUR 13,780,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.70431%	Goldman Sachs	2/12/2030	35,367	45,910
IRS	EUR 4,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.6072%	Goldman Sachs	15/1/2031	37,276	37,276
IRS	EUR 13,800,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.2962%	Goldman Sachs	24/3/2031	(476,867)	(476,867)
IRS	EUR 2,610,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.7707%	Goldman Sachs	4/3/2032	(5,329)	(5,329)
IRS	EUR 10,015,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.109%	Goldman Sachs	28/6/2032	(270,787)	(270,787)
IRS	EUR 2,600,000	Fund receives Fixed 2.81%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2032	13,191	13,191
IRS	EUR 4,455,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5102%	Goldman Sachs	10/1/2034	89,639	89,639
IRS	EUR 4,480,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5437%	Goldman Sachs	11/1/2034	76,646	76,646
IRS	EUR 800,000	Fund receives Fixed 2.55188%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	16/1/2034	(936)	551
IRS	EUR 826,600	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.1142%	Goldman Sachs	23/11/2043	(54,130)	(54,130)
IRS	EUR 13,180,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	12/2/2044	59,908	14,250
IRS	EUR 8,600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.193%	Goldman Sachs	4/10/2052	492,116	492,116
IRS	EUR 2,190,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5%	Goldman Sachs	4/3/2053	(20,235)	(13,535)
IRS	EUR 14,450,000	Fund receives Fixed 2.45466%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	24/1/2054	69,295	39,602

## 貝萊德歐元優質債券基金 (Euro Bond Fund) 續

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (歐元)	市場價值 (歐元)
IRS	EUR 14,300,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46833%	Goldman Sachs	24/1/2054	(88,827)	(44,597)
IRS	EUR 4,685,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46982%	Goldman Sachs	15/4/2055	1,736	(43,308)
合計					464,651	(1,489,267)

CDS: 信用違約交換

IFS: 通膨率交換

IRS: 利率交換

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (歐元)	市場價值 (歐元)
EUR (21,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(43,883)	(235,508)
合計				(43,883)	(235,508)



## 貝萊德歐元市場基金 (Euro-Markets Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
<b>瑞士法郎避險股份類別</b>						
CHF	19,800,296	EUR	18,493,210	BNY Mellon	15/3/2024	(389,481)
EUR	547,295	CHF	576,332	BNY Mellon	15/3/2024	1,888
未實現淨減值						(387,593)
<b>英鎊避險股份類別</b>						
EUR	77,828	GBP	91,126	BNY Mellon	15/3/2024	254
GBP	3,900,981	EUR	3,340,111	BNY Mellon	15/3/2024	(1,059)
未實現淨減值						(805)
<b>港幣避險股份類別</b>						
EUR	126,284	HKD	15,028	BNY Mellon	15/3/2024	159
HKD	641,047	EUR	5,393,809	BNY Mellon	15/3/2024	(5,986)
未實現淨減值						(5,827)
<b>新加坡幣避險股份類別</b>						
EUR	18,426	SGD	12,711	BNY Mellon	15/3/2024	66
SGD	542,144	EUR	784,617	BNY Mellon	15/3/2024	(3,709)
未實現淨減值						(3,643)
<b>美金避險股份類別</b>						
EUR	1,653,274	USD	1,537,308	BNY Mellon	15/3/2024	14,150
USD	51,500,109	EUR	55,467,929	BNY Mellon	15/3/2024	(397,568)
未實現淨減值						(383,418)
未實現淨減值總額						(781,286)

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
工業	26.47
科技	21.30
週期性消費品	19.78
金融	14.54
非週期性消費品	11.48
基本材料	3.16
能源	2.27
其他淨資產	1.00
	100.00

## 貝萊德歐洲基金 (European Fund)

### 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			141,879 Ferrari	55,290,246	3.90
			275,024 IMCD	39,053,408	2.76
			714,885 STMicroelectronics	30,100,233	2.13
普通股 (股份)				243,187,814	17.17
比利時					
552,316 KBC	36,187,744	2.56	西班牙		
丹麥			5,673,065 CaixaBank*	23,673,700	1.67
236,584 DSV	35,326,317	2.50	瑞典		
1,202,203 Novo Nordisk	132,576,776	9.36	2,206,417 Atlas Copco	35,554,049	2.51
			1,093,013 Epiroc	18,388,906	1.30
	167,903,093	11.86		53,942,955	3.81
法國					
641,386 Cie de Saint-Gobain	45,666,683	3.22	瑞士		
18,725 Hermes International	43,357,738	3.06	76,521 Lonza	37,222,419	2.63
91,704 L'Oreal	40,643,213	2.87	35,715 Partners*	47,328,105	3.34
109,165 LVMH Moet Hennessy Louis Vuitton	92,047,928	6.50	96,306 Sika	25,857,500	1.82
286,050 Schneider Electric	60,156,315	4.25	115,022 Straumann*	16,840,677	1.19
387,322 TotalEnergies	22,960,448	1.62		127,248,701	8.98
	304,832,325	21.52	英國		
德國			1,535,151 Allfunds	10,239,457	0.72
282,766 MTU Aero Engines	62,321,626	4.40	440,902 Ashtead	29,241,449	2.06
愛爾蘭			2,920,663 Auto Trader	25,504,228	1.80
10,015,578 AIB	43,687,951	3.09	14,391,791 JD Sports Fashion	19,979,079	1.41
392,094 Kingspan	32,732,007	2.31	321,920 London Stock Exchange	33,270,131	2.35
159,677 Linde	65,876,661	4.65	1,598,038 RELX	64,677,284	4.57
	142,296,619	10.05		182,911,628	12.91
義大利			普通股 (股份) 總額	1,383,255,693	97.67
1,244,164 UniCredit	38,749,488	2.74	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,383,255,693	97.67
荷蘭			普通股 / 優先股 (股份) 總額	1,383,255,693	97.67
29,328 ASM International	16,473,537	1.16	其他淨資產	33,001,973	2.33
81,063 ASML	70,678,830	4.99	淨資產總額 (歐元)	1,416,257,666	100.00
188,045 BE Semiconductor Industries	31,591,560	2.23			

\* 本證券全部或部分代表借貸證券。

## 貝萊德歐洲基金 (European Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
<b>澳幣避險股份類別</b>						
AUD	2,217,481	EUR	3,668,099	BNY Mellon	15/3/2024	(11,105)
EUR	68,904	AUD	41,535	BNY Mellon	15/3/2024	89
未實現淨減值						(11,016)
<b>加拿大幣避險股份類別</b>						
CAD	664,058	EUR	964,390	BNY Mellon	15/3/2024	(8,071)
EUR	39,759	CAD	27,222	BNY Mellon	15/3/2024	179
未實現淨減值						(7,892)
<b>離岸人民幣避險股份類別</b>						
CNY	59,229	EUR	459,316	BNY Mellon	15/3/2024	(454)
EUR	6,303	CNY	814	BNY Mellon	15/3/2024	8
未實現淨減值						(446)
<b>英鎊避險股份類別</b>						
EUR	91,572	GBP	107,257	BNY Mellon	15/3/2024	338
GBP	3,978,552	EUR	3,406,843	BNY Mellon	15/3/2024	(714)
未實現淨減值						(376)
<b>港幣避險股份類別</b>						
EUR	2,464,725	HKD	292,953	BNY Mellon	15/3/2024	2,759
HKD	10,977,768	EUR	92,365,680	BNY Mellon	15/3/2024	(102,752)
未實現淨減值						(99,993)
<b>紐元避險股份類別</b>						
EUR	19,516	NZD	11,025	BNY Mellon	15/3/2024	43
NZD	839,091	EUR	1,487,984	BNY Mellon	15/3/2024	(1,743)
未實現淨減值						(1,700)
<b>新加坡幣避險股份類別</b>						
EUR	318,422	SGD	219,977	BNY Mellon	15/3/2024	1,464
SGD	8,880,511	EUR	12,852,718	BNY Mellon	15/3/2024	(60,470)
未實現淨減值						(59,006)
<b>美金避險股份類別</b>						
EUR	1,984,594	USD	1,846,084	BNY Mellon	15/3/2024	17,683
USD	73,558,221	EUR	79,231,876	BNY Mellon	15/3/2024	(561,981)
未實現淨減值						(544,298)
未實現淨減值總額						(724,727)

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (歐元)
TRS	EUR 200,330	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 26 basis points <sup>&gt;</sup>	Goldman Sachs	19/8/2026	303,500	6,239,278
合計					303,500	6,239,278

> 基準和差價是根據個別基礎資產的國家和/或貨幣決定的。以下是用於決定可變利率的指定基準：  
Intercontinental Exchange LIBOR:  
EUR - 1D Euro Short Term Rate (ESTR)



## 貝萊德歐洲基金 (European Fund) 續

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	22.68
工業	22.31
週期性消費品	17.63
金融	16.47
科技	10.51
基本材料	4.65
通訊	1.80
能源	1.62
其他淨資產	2.33
	100.00

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

## 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			127,766 Ferrari	49,790,410	3.91
			246,820 IMCD	35,048,440	2.76
			656,410 STMicroelectronics	27,638,143	2.17
普通股 (股份)				219,752,625	17.27
比利時			西班牙		
515,919 KBC*	33,803,013	2.66	5,041,304 CaixaBank	21,037,361	1.65
丹麥			瑞典		
214,633 DSV	32,048,631	2.52	2,052,661 Atlas Copco	33,076,435	2.60
1,066,449 Novo Nordisk	117,606,070	9.25	949,439 Epiroc	15,973,410	1.26
	149,654,701	11.77		49,049,845	3.86
法國			瑞士		
569,327 Cie de Saint-Gobain	40,536,082	3.19	67,051 Lonza	32,615,888	2.57
16,219 Hermes International	37,555,095	2.96	31,370 Partners*	41,570,283	3.27
84,069 L'Oreal	37,259,381	2.93	86,792 Sika*	23,303,056	1.83
95,656 LVMH Moet Hennessy Louis Vuitton	80,657,139	6.34	102,728 Straumann*	15,040,680	1.18
257,138 Schneider Electric	54,076,122	4.25		112,529,907	8.85
236,319 TotalEnergies	14,008,990	1.10			
	264,092,809	20.77	英國		
德國			1,043,699 Allfunds	6,961,472	0.55
252,340 MTU Aero Engines	55,615,736	4.37	391,026 Ashtead	25,933,579	2.04
愛爾蘭			2,621,229 Auto Trader	22,889,467	1.80
9,400,101 AIB	41,003,240	3.22	13,202,612 JD Sports Fashion	18,328,228	1.44
342,483 Kingspan	28,590,481	2.25	286,493 London Stock Exchange	29,608,784	2.33
142,205 Linde	58,668,378	4.61	1,415,588 RELX	57,292,998	4.50
	128,262,099	10.08		161,014,528	12.66
義大利			普通股 (股份) 總額	1,230,887,255	96.78
1,158,280 UniCredit	36,074,631	2.84	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	1,230,887,255	96.78
荷蘭			普通股 / 優先股 (股份) 總額	1,230,887,255	96.77
27,627 ASM International	15,518,086	1.22	其他淨資產	41,024,828	3.23
71,897 ASML	62,686,994	4.93	淨資產總額 (歐元)	1,271,912,083	100.00
173,039 BE Semiconductor Industries	29,070,552	2.28			

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
<b>澳幣避險股份類別</b>						
AUD	3,408,054	EUR	5,637,529	BNY Mellon	15/3/2024	(17,058)
EUR	224,231	AUD	135,581	BNY Mellon	15/3/2024	706
未實現淨減值						(16,352)
<b>加拿大幣避險股份類別</b>						
CAD	482,684	EUR	703,752	BNY Mellon	15/3/2024	(3,985)
EUR	5,076	CAD	3,488	BNY Mellon	15/3/2024	35
未實現淨減值						(3,950)
<b>離岸人民幣避險股份類別</b>						
CNY	8,421	EUR	65,295	BNY Mellon	15/3/2024	(65)
EUR	913	CNY	118	BNY Mellon	15/3/2024	1
未實現淨減值						(64)
<b>英鎊避險股份類別</b>						
EUR	536,631	GBP	626,394	BNY Mellon	15/3/2024	(179)
GBP	2,733,616	EUR	2,340,708	BNY Mellon	15/3/2024	(599)
未實現淨減值						(778)
<b>港幣避險股份類別</b>						
EUR	2,288,302	HKD	270,747	BNY Mellon	15/3/2024	1,325
HKD	960,643	EUR	8,082,071	BNY Mellon	15/3/2024	(9,069)
未實現淨減值						(7,744)
<b>美金避險股份類別</b>						
EUR	4,448,733	USD	4,133,235	BNY Mellon	15/3/2024	34,623
USD	145,298,505	EUR	156,500,820	BNY Mellon	15/3/2024	(1,114,470)
未實現淨減值						(1,079,847)
未實現淨減值總額						(1,108,735)

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (歐元)
TRS	EUR 227,049	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 26 basis points <sup>2</sup>	Goldman Sachs	19/8/2026	343,979	7,071,441
合計					343,979	7,071,441

> 基準和差價是根據個別基礎資產的國家和/或貨幣決定的。以下是用於決定可變利率的指定基準：  
Intercontinental Exchange LIBOR:  
EUR - 1D Euro Short Term Rate (ESTR)

TRS: 總收益交換

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	22.47
工業	22.27
週期性消費品	17.41
金融	16.52
科技	10.60
基本材料	4.61
通訊	1.80
能源	1.09
其他淨資產	3.23
	100.00

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

## 貝萊德歐洲價值型基金 (European Value Fund)

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				澤西島			
				279,355	Experian	11,087,695	1.59
普通股 (股份)				荷蘭			
	丹麥			185,205	ASR Nederland*	7,882,325	1.13
128,938	Novo Nordisk	14,219,050	2.04	253,604	QIAGEN	10,111,191	1.45
485,107	Tryg	9,557,170	1.37	315,898	STMicroelectronics	13,300,885	1.90
		23,776,220	3.41			31,294,401	4.48
芬蘭				西班牙			
890,853	Metso	8,799,846	1.26	3,113,153	CaixaBank	12,991,187	1.86
1,785,149	Nordea Bank	20,107,334	2.89	339,678	Industria de Diseno Textil	13,964,163	2.00
384,760	UPM-Kymmene	11,946,798	1.71			26,955,350	3.86
		40,853,978	5.86	瑞典			
	法國			1,407,546	Hexagon	15,238,077	2.19
58,676	Capgemini	13,231,438	1.90	399,002	Lindab International	7,762,433	1.11
366,060	Cie de Saint-Gobain	26,063,472	3.74	698,744	Volvo	17,809,876	2.55
77,254	Eiffage	7,806,517	1.12			40,810,386	5.85
628,767	Engie	9,374,916	1.34	瑞士			
305,598	Sanofi	27,027,087	3.88	309,761	Novartis	29,125,289	4.18
51,522	Schneider Electric	10,835,077	1.55	英國			
120,167	Thales	16,414,812	2.35	99,171	AstraZeneca	11,724,990	1.68
185,835	Vinci	21,999,147	3.16	282,079	Bellway	8,843,307	1.27
		132,752,466	19.04	5,198,652	BP	28,099,501	4.03
德國				1,049,839	Howden Joinery	10,131,397	1.45
619,241	Commerzbank	6,678,514	0.96	3,186,143	HSBC	23,025,381	3.30
68,463	Merck	10,837,693	1.55	4,039,540	JD Sports Fashion	5,607,800	0.80
43,353	MTU Aero Engines	9,555,001	1.37	101,091	London Stock Exchange	10,447,660	1.50
28,863	Muenchener Rueckversicherungs- Gesellschaft in Muenchen	12,489,020	1.79	347,105	RELX	14,048,357	2.02
611,237	RWE	19,088,931	2.74	242,666	Rio Tinto	14,501,098	2.08
143,016	Siemens	26,131,884	3.75	1,356,891	Segro	13,557,376	1.94
		84,781,043	12.16	703,559	Shell	20,285,938	2.91
愛爾蘭				7,386,258	Taylor Wimpey	11,901,662	1.71
2,985,794	AIB	13,024,034	1.87	2,294,755	Volution	11,067,726	1.59
1,261,815	Bank of Ireland	10,283,792	1.47	533,047	Weir	11,375,369	1.63
212,183	CRH	16,372,334	2.35			194,617,562	27.91
502,604	Ryanair	10,112,392	1.45	普通股 (股份) 總額			
		49,792,552	7.14	691,178,977			
義大利				允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
813,358	UniCredit	25,332,035	3.63	691,178,977			
				普通股 / 優先股 (股份) 總額			
				691,178,977			
				其他淨資產			
				6,180,287			
				淨資產總額 (歐元)			
				697,359,264			
				100.00			

\* 本證券全部或部分代表借貸證券。

## 貝萊德歐洲價值型基金 (European Value Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
<b>澳幣避險股份類別</b>						
AUD	643,758	EUR	1,064,881	BNY Mellon	15/3/2024	(3,228)
EUR	22,330	AUD	13,451	BNY Mellon	15/3/2024	20
未實現淨減值						(3,208)
<b>離岸人民幣避險股份類別</b>						
CNY	8,002	EUR	62,048	BNY Mellon	15/3/2024	(62)
EUR	1,311	CNY	168	BNY Mellon	15/3/2024	1
未實現淨減值						(61)
<b>港幣避險股份類別</b>						
EUR	188,803	HKD	22,436	BNY Mellon	15/3/2024	205
HKD	1,051,189	EUR	8,843,903	BNY Mellon	15/3/2024	(9,919)
未實現淨減值						(9,714)
<b>美金避險股份類別</b>						
EUR	1,120,576	USD	1,040,362	BNY Mellon	15/3/2024	7,976
USD	43,317,402	EUR	46,656,623	BNY Mellon	15/3/2024	(332,705)
未實現淨減值						(324,729)
未實現淨減值總額						(337,712)

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
工業	27.17
金融	23.71
非週期性消費品	18.39
週期性消費品	11.23
能源	6.94
公共事業	4.08
科技	3.80
基本材料	3.79
其他淨資產	0.89
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			澤西島		
普通股 (股份)			704,154 Aptiv	56,261,905	4.12
澳洲			荷蘭		
10,765,479 Lynas Rare Earths*	41,032,348	3.00	34,818 ASML	32,936,039	2.41
6,279,544 Pilbara Minerals*	17,213,040	1.26	175,232 NXP Semiconductors	43,452,279	3.18
	58,245,388	4.26	1,292,234 STMicroelectronics	59,030,397	4.32
				135,418,715	9.91
加拿大			韓國		
222,028 Canadian National Railway	28,887,155	2.11	80,895 LG Chem	27,519,851	2.02
511,221 Canadian Pacific Kansas City	43,753,205	3.20	190,352 Samsung SDI	53,892,086	3.94
1,047,883 Sigma Lithium	15,772,405	1.15		81,411,937	5.96
	88,412,765	6.46	瑞典		
智利			4,084,879 Volvo Car	15,141,763	1.11
575,771 Sociedad Quimica y Minera de Chile*	28,932,493	2.12	瑞士		
中國			406,724 TE Connectivity	58,633,332	4.29
2,347,500 BYD*	57,970,306	4.24	英國		
1,976,202 Contemporary Amperex Technology	44,847,295	3.28	3,318,684 Auto Trader	31,441,083	2.30
10,266,795 Shanghai Putailai New Energy Technology	26,731,808	1.96	美國		
	129,549,409	9.48	171,027 AECOM	15,322,309	1.12
法國			224,037 Albemarle*	30,917,106	2.26
1,190,058 Dassault Systemes	56,144,661	4.11	295,490 Analog Devices	56,051,498	4.10
202,318 McPhy Energy	439,440	0.03	80,787 ANSYS	27,000,631	1.98
204,179 Schneider Electric	46,585,548	3.41	197,119 Cadence Design Systems	59,667,921	4.37
462,598 Vinci	59,413,201	4.35	318,353 Darling Ingredients	13,326,256	0.98
	162,582,850	11.90	384,553 Mobileye Global*	10,113,744	0.74
德國			560,833 ON Semiconductor	43,924,441	3.21
1,137,165 Infineon Technologies	41,311,851	3.02	121,840 Rogers*	14,101,762	1.03
愛爾蘭			227,766 Union Pacific	58,084,885	4.25
116,144 Eaton	33,327,521	2.44	294,194 Verra Mobility*	6,425,197	0.47
日本				334,935,750	24.51
413,200 NIDEC CORP*	15,705,275	1.15	普通股 (股份) 總額	1,313,347,180	96.10
2,559,700 Renesas Electronics	42,035,143	3.07	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	1,313,347,180	96.10
	57,740,418	4.22	普通股 / 優先股 (股份) 總額	1,313,347,180	96.10
			其他淨資產	53,366,150	3.90
			淨資產總額 (美金)	1,366,713,330	100.00

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>離岸人民幣避險股份類別</b>						
CNY	12,814,243	USD	92,256,030	BNY Mellon	15/3/2024	(300)
USD	9,473,361	CNY	1,316,161	BNY Mellon	15/3/2024	352
未實現淨增值						52
<b>歐元避險股份類別</b>						
EUR	266,142,187	USD	247,048,733	BNY Mellon	15/3/2024	2,008,599
USD	16,992,507	EUR	18,305,448	BNY Mellon	15/3/2024	(138,500)
未實現淨增值						1,870,099
<b>英鎊避險股份類別</b>						
GBP	9,302,036	USD	7,394,096	BNY Mellon	15/3/2024	68,789
USD	429,984	GBP	542,038	BNY Mellon	15/3/2024	(2,898)
未實現淨增值						65,891
<b>新加坡幣避險股份類別</b>						
SGD	6,262,710	USD	8,414,207	BNY Mellon	15/3/2024	4,675
USD	522,494	SGD	388,396	BNY Mellon	15/3/2024	(786)
未實現淨增值						3,889
未實現淨增值總額						1,939,931

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
科技	34.24
工業	26.35
週期性消費品	17.43
基本材料	14.80
通訊	2.30
非週期性消費品	0.98
其他淨資產	3.90
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				85,676	Metro	4,688,361	0.03
RIGHTS				94,969	National Bank of Canada	7,395,389	0.05
巴西				193,219	Pembina Pipeline	6,756,489	0.04
751,725	Magazine Luiza (4/03/2024)	28,720	0.00	497,313	Power of Canada	14,361,392	0.10
共有權利				99,880	Shopify	7,665,010	0.05
				1,475,754	Suncor Energy*	50,002,826	0.34
				206,050,550 1.39			
<b>基金</b>				<b>開曼群島</b>			
愛爾蘭				32,900	ASMPT*	403,282	0.00
150,000	iShares JP Morgan EM Local Government Bond UCITS ETF-	6,612,000	0.05	253,500	Baidu	3,223,943	0.02
總基金數				1,531,000	Haidilao International	2,804,739	0.02
				354,328	JD.com	4,030,951	0.03
				64,680	Lavoro (Wts 27/12/2027)	34,979	0.00
				392,800	Li Auto	8,897,098	0.06
				107,030	Meituan	1,091,130	0.01
				32,000	NetEase	720,318	0.01
				574,409	Sands China	1,636,418	0.01
				513,000	SITC International	844,115	0.01
				262,900	Sunny Optical Technology	1,706,170	0.01
				741,000	Tencent	26,240,951	0.18
				37,000	Trip.com*	1,686,533	0.01
				473,000	Want Want China	261,043	0.00
				7,485,279	Wynn Macau	6,320,881	0.04
				59,902,551 0.41			
				<b>中國</b>			
				803,600	Aier Eye Hospital	1,633,948	0.01
				10,100	Anhui Gujing Distillery	142,991	0.00
				2,236,935	BYD*	55,239,960	0.37
				175,500	China Merchants Bank	684,946	0.01
				3,782,000	China Tower	459,001	0.00
				745,900	Contemporary Amperex Technology	16,927,216	0.11
				183,400	Huadong Medicine	857,298	0.01
				649,000	Hundsun Technologies	2,199,637	0.01
				182,200	Nongfu Spring*	1,033,474	0.01
				18,100	Oppein Home	174,542	0.00
				1,816,000	PetroChina	1,431,427	0.01
				2,665,000	PetroChina	3,269,716	0.02
				270,000	Shanghai Fosun Pharmaceutical	488,422	0.00
				155,144	Shenzhen Transsion	3,417,217	0.02
				429,500	WuXi AppTec	3,247,587	0.02
				278,800	WuXi AppTec	1,734,562	0.01
				66,800	Zhongji Innolight	1,438,523	0.01
				94,380,467 0.62			
				<b>古拉索</b>			
				78,565	Schlumberger	3,822,973	0.03
				<b>丹麥</b>			
				1,738	AP Moller - Maersk*	2,479,103	0.02
				6,148	Genmab	1,724,833	0.01
				591,570	Novo Nordisk	70,777,734	0.48
				67,879	Orsted	3,817,607	0.02
				71,585	Vestas Wind Systems	2,009,476	0.01
				80,808,753 0.54			
				<b>芬蘭</b>			
				128,330	Elisa	5,815,587	0.04
				46,103	Kone	2,265,835	0.02
				9,987	Neste	276,080	0.00
				8,357,502 0.06			
				<b>法國</b>			
				620,954	Accor	26,833,085	0.18
				297,915	AXA	10,691,995	0.07
				625,150	BNP Paribas	37,642,467	0.25
				41,480	Bollere	284,193	0.00

\* 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。



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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
63,764	Carrefour	1,078,852	0.01		印尼		
606,491	Cie de Saint-Gobain	46,849,528	0.32	3,776,800	Bank Central Asia	2,373,267	0.01
82,850	Dassault Systemes	3,908,705	0.02	3,665,400	Bank Mandiri Persero	1,632,695	0.01
252,029	EssilorLuxottica	53,724,172	0.36	7,216,400	Bank Syariah Indonesia	1,134,235	0.01
6,029	Hermes International	15,145,755	0.10			5,140,197	0.03
83,987	La Francaise des Jeux SAEM	3,540,917	0.03		愛爾蘭		
18,112	L'Oreal	8,708,975	0.06	462,993	CRH	38,759,244	0.26
92,727	LVMH Moet Hennessy Louis Vuitton	84,827,696	0.57	40,058	James Hardie Industries	1,588,238	0.01
451,428	Sanofi	43,314,977	0.29	77,274	Kingspan	6,998,689	0.05
13,755	Schneider Electric	3,138,345	0.02	11,545	Linde	5,167,542	0.03
33,787	SCOR	1,038,844	0.01	61,707	Seagate Technology	5,721,473	0.04
65,232	Societe Generale	1,593,786	0.01			58,235,186	0.39
7,892	Teleperformance	982,090	0.01		以色列		
332,221	TotalEnergies	21,366,636	0.14	230,992	Nice*	56,531,827	0.38
16,120	Vivendi	181,449	0.00		義大利		
		364,852,467	2.45	52,185	Enel	334,040	0.01
	德國			105,441	FinecoBank Banca Fineco	1,466,555	0.01
152,292	adidas	31,078,980	0.21	17,829,934	Intesa Sanpaolo	56,987,991	0.38
60,704	BASF*	3,102,969	0.02	65,885	Mediobanca Banca di Credito Finanziario*	898,867	0.01
103,798	Bayer	3,188,084	0.02	359,871	Snam	1,695,655	0.01
93,213	Bayerische Motoren Werke	11,079,735	0.07	1,461,621	UniCredit	49,388,288	0.33
6,035	Bechtle*	313,496	0.00			110,771,396	0.75
8,118	Carl Zeiss Meditec*	997,883	0.01		日本		
3,100	CTS Eventim*	247,201	0.00	10,900	Ain	345,527	0.00
684,885	Deutsche Lufthansa	5,355,910	0.04	44,000	Alfresa*	658,388	0.01
58,830	Dr Ing hc F Porsche	5,564,377	0.04	72,500	ANA	1,583,247	0.01
10,888	FUCHS	464,948	0.00	126,300	Astellas Pharma	1,395,540	0.01
3,329	Knorr-Bremse	233,173	0.00	84,600	BayCurrent Consulting	1,898,427	0.01
435,976	Mercedes-Benz	35,016,376	0.24	33,100	Bic Camera*	285,014	0.00
3,291	Merck	565,210	0.00	74,000	Bridgestone	3,191,409	0.02
4,008	Muenchener Rueckversicherungs- Gesellschaft in Muenchen	1,881,549	0.01	11,200	Brother Industries	188,047	0.00
68	Rational*	56,106	0.00	20,100	Chugai Pharmaceutical	806,878	0.01
331,770	RWE	11,241,130	0.08	78,700	Daiichi Sankyo	2,619,033	0.02
9,023	Scout24	660,386	0.00	97,500	Daikin Industries	13,813,014	0.09
245,013	Siemens	48,570,892	0.33	8,300	Dowa*	290,373	0.00
40,862	Symrise	4,198,271	0.03	53,100	Eisai	2,221,840	0.02
213,974	thyssenkrupp*	1,099,677	0.01	1,418,500	FANUC	41,492,530	0.28
19,378	Volkswagen	2,637,217	0.02	253,700	FUJIFILM	16,164,217	0.11
231,736	Zalando	4,947,883	0.03	11,200	Heiwa	154,888	0.00
		172,501,453	1.16	2,805,800	Honda Motor	33,452,212	0.23
	希臘			231,352	Hoya	30,160,192	0.20
193,876	National Bank of Greece	1,515,721	0.01	41,900	Ito En	1,170,391	0.01
	格恩西島			2,497,600	Japan Airlines	46,721,898	0.31
480,079	Genius Sports*	3,355,752	0.02	73,700	JFE	1,210,541	0.01
	香港			94,700	Kakaku.com*	1,088,196	0.01
3,460,600	AIA	28,117,497	0.19	21,000	Kamigumi	492,597	0.00
37,900	Hang Seng Bank	432,857	0.00	143,800	Kansai Paint*	2,087,753	0.01
169,000	MTR	561,343	0.00	12,800	Kewpie	238,975	0.00
		29,111,697	0.19	134,719	Keyence	63,129,946	0.43
	印度			17,900	Koei Tecmo*	224,251	0.00
8,157	Asian Paints	277,608	0.00	1,177,300	Komatsu*	34,232,396	0.23
5,448	Bajaj Auto	519,683	0.01	9,900	Kusuri no Aoki	207,849	0.00
576,762	Bharat Petroleum	4,200,356	0.03	126,700	Kyushu Railway*	2,918,596	0.02
7,770	Eicher Motors	355,382	0.00	44,800	Lixil*	575,492	0.00
23,043	HCL Technologies	462,396	0.00	67,000	M3*	962,202	0.00
1,081,280	HDFC Bank	18,301,221	0.12	126,000	Makita	3,293,627	0.02
6,274	Hindustan Aeronautics	233,360	0.00	22,700	Mani	309,749	0.00
951,828	Indian Oil	1,900,414	0.01	329,800	Mazda Motor*	3,879,091	0.03
22,980	Kotak Mahindra Bank	468,226	0.01	19,800	MEIJI	447,359	0.00
		26,718,646	0.18	480,000	Mitsubishi Electric	7,648,077	0.05
				8,107,100	Mitsubishi UFJ Financial*	83,639,289	0.56
				943,500	Mitsui*	41,365,902	0.28
				126,600	Mitsui OSK Lines*	4,346,911	0.03
				272,200	Mizuho Financial	5,101,074	0.03

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
97,600	Money Forward*	4,316,301	0.03	118,829	Koninklijke Vopak	4,438,746	0.03
19,600	Morinaga Milk Industry*	407,566	0.00	590,392	Prosus	17,358,437	0.12
80,600	NET One Systems	1,402,067	0.01	31,639	STMicroelectronics	1,445,297	0.01
55,100	Nexon	894,340	0.01	6,831	Wolters Kluwer	1,080,545	0.01
334,900	NIDEC CORP	12,729,178	0.09			240,125,306	1.61
146,300	Nihon M&A Center*	981,761	0.01		紐西蘭		
95,600	Nintendo	5,372,762	0.04	36,258	Xero	3,012,635	0.02
928,500	Nippon Paint	6,898,599	0.05		挪威		
208,800	Nippon Steel*	5,189,789	0.04	266,514	Equinor	6,612,620	0.04
28,400	Nipro	235,424	0.00		波蘭		
322,900	Nomura Research Institute*	9,082,203	0.06	323,791	Powszechny Zaklad Ubezpieczen	4,013,722	0.03
96,700	Ono Pharmaceutical	1,609,672	0.01		沙烏地阿拉伯		
8,800	Oracle Japan	675,315	0.00	2,093	Dr Sulaiman Al Habib Medical Services	183,835	0.00
97,100	Otsuka	4,274,699	0.03	26,819	Saudi Arabian Oil	226,693	0.00
1,034,600	Panasonic*	9,832,730	0.07	75,925	Saudi Telecom	859,405	0.01
26,200	Pigeon*	267,495	0.00			1,269,933	0.01
346,100	Rakus*	5,459,008	0.04		新加坡		
28,700	Resorttrust*	495,503	0.00	338,100	Genting Singapore*	229,054	0.00
36,300	Santen Pharmaceutical*	361,021	0.00	309,000	NETLINK NBN TRUST	193,236	0.00
15,000	SCREEN	1,880,206	0.01	72,600	Oversea-Chinese Banking	701,557	0.01
18,600	SCSK	343,465	0.00	183,300	Singapore Technologies Engineering	543,122	0.01
112,900	Sekisui House	2,522,905	0.02	566,300	Singapore Telecommunications	990,755	0.01
456,800	Shiseido	12,368,577	0.08	23,800	United Overseas Bank	495,234	0.00
66,700	SMC*	40,230,182	0.27	24,100	Venture	251,187	0.00
22,500	SoftBank	1,323,219	0.01	260,700	Wilmar International	644,364	0.00
172,000	Sojitz*	4,371,779	0.03			4,048,509	0.03
46,400	Sompo	2,726,289	0.02		南非		
22,000	Stanley Electric*	377,105	0.00	9,075	Anglo American Platinum	350,082	0.00
81,000	Sumitomo Mitsui Financial	4,521,887	0.03	17,039	Capitec Bank	1,777,480	0.01
53,200	Sumitomo Rubber Industries	620,753	0.00	319,486	FirstRand	1,077,854	0.01
17,200	Suzuken*	513,014	0.00	64,510	Kumba Iron Ore	1,790,919	0.01
538,600	Sysmex	30,341,627	0.20			4,996,335	0.03
284,100	Takeda Pharmaceutical	8,338,718	0.06		韓國		
53,800	Tokyo Electron	13,271,373	0.09	142,824	Amorepacific	12,827,989	0.09
25,400	TOTO*	688,085	0.01	16,282	Fila	469,532	0.00
2,360,800	Toyota Motor*	57,193,694	0.38	71,077	GS Engineering & Construction	851,365	0.01
3,800	Yaoko	218,951	0.00	32,691	Hanwha Aerospace	4,603,156	0.03
19,400	Zensho	850,555	0.01	502,624	HD Hyundai Infracore	3,038,543	0.02
125,900	ZOZO*	2,858,894	0.02	16,172	Hyundai Motor	3,042,269	0.02
		712,059,649	4.78	78,403	KakaoBank	1,675,102	0.01
				210,912	KB Financial	10,057,759	0.07
	澤西島			64,104	Meritz Financial	4,000,482	0.02
67,045	Experian	2,887,035	0.02	15,823	NCSoft	2,305,243	0.01
13,937	Ferguson*	2,904,461	0.02	88,891	Samsung Electronics	4,899,819	0.03
6,747,796	Glencore	32,203,610	0.22	8,013	Samsung SDI	2,268,625	0.02
		37,995,106	0.26	312,729	SK Hynix	36,683,890	0.25
						86,723,774	0.58
	賴比瑞亞				西班牙		
87,436	Royal Caribbean Cruises	10,675,936	0.07	3,521	Aena SME	667,741	0.00
				446,121	Banco Bilbao Vizcaya Argentaria	4,441,267	0.03
	盧森堡			2,415,654	Banco Santander	10,105,845	0.07
156,373	ArcelorMittal	4,097,978	0.03	1,746,291	Cellnex Telecom	63,336,471	0.43
27,476	Tenaris	493,198	0.00	11,918	Endesa*	214,124	0.00
		4,591,176	0.03	104,494	Industria de Diseno Textil	4,660,577	0.03
				73,874	Repsol	1,175,771	0.01
	墨西哥					84,601,796	0.57
860,306	Fibra Uno Administracion	1,542,510	0.01		瑞典		
158,614	Fomento Economico Mexicano	1,983,488	0.02	648,778	Assa Abloy	18,685,758	0.13
53,742	Grupo Aeroportuario del Sureste	1,536,251	0.01	270,637	Atlas Copco	4,731,398	0.03
788,972	Wal-Mart de Mexico	3,159,403	0.02				
		8,221,652	0.06				
	荷蘭						
500,518	ABN AMRO Bank	8,082,941	0.05				
159,495	ASML	150,874,074	1.01				
14,902	BE Semiconductor Industries	2,716,156	0.02				
64,509	Ferrari	27,274,173	0.18				
522,227	ING Groep	7,195,548	0.05				
550,641	Koninklijke Ahold Delhaize	16,458,529	0.11				
870,808	Koninklijke KPN	3,200,860	0.02				

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
22,607	Evolution	2,958,059	0.02	28,728	Hargreaves Lansdown	265,688	0.00
82,891	Getinge	1,653,977	0.01	25,763	Hikma Pharmaceuticals	645,781	0.00
35,192	Industrivarden	1,195,357	0.01	727,082	J Sainsbury	2,329,286	0.02
305,270	SKF*	6,697,710	0.05	645,917	JD Sports Fashion	972,833	0.01
308,858	SSAB	2,414,852	0.01	436,055	Kingfisher	1,303,561	0.01
145,905	SSAB	1,142,194	0.01	331,651	Legal & General*	1,025,495	0.01
3,386,444	Telia	8,122,410	0.05	112,160	London Stock Exchange	12,576,083	0.09
133,075	Trelleborg	4,833,502	0.03	1,004,155	NatWest	3,065,490	0.02
620,000	Volvo Car*	2,298,206	0.02	313,376	Pearson	3,786,991	0.03
		54,733,423	0.37	240,556	Prudential	2,396,079	0.02
	瑞士			848,265	RELX	37,247,496	0.25
586,280	Alcon	50,046,789	0.34	60,892	Rightmove*	440,769	0.00
282	Barry Callebaut*	401,421	0.00	502,413	Shell*	31,772,598	0.21
345,175	Bunge Global	32,446,450	0.22	2,834,634	Shell*	89,631,759	0.60
246,546	Chubb	62,055,628	0.42	112,626	Spirax-Sarco Engineering	14,772,068	0.10
221,370	Clariant*	2,783,397	0.02	205,150	Standard Chartered	1,731,289	0.01
88,031	Coca-Cola HBC	2,765,505	0.02	559,040	Tesco	1,980,808	0.01
1,496	Flughafen Zurich*	317,301	0.00	1,118,704	Unilever	54,991,716	0.37
489	Geberit	287,002	0.00			513,011,565	3.45
23,831	Holcim	1,961,077	0.02		美國		
48,689	Julius Baer*	2,628,268	0.02	103,033	3M	9,478,006	0.06
31,958	Kuehne + Nagel International*	10,767,431	0.07	35,946	A O Smith*	2,978,126	0.02
4,248	Lonza	2,241,864	0.01	604,385	Abbott Laboratories	72,115,218	0.49
620,985	Nestle	65,523,253	0.44	246,959	AbbVie	43,635,186	0.29
203,929	Novartis*	20,802,875	0.14	36,164	Adobe	20,131,052	0.14
3,607	PSP Swiss Property*	461,735	0.00	421,360	Advanced Micro Devices	77,092,026	0.52
7,528	Roche	1,990,290	0.01	250,238	AES	3,828,641	0.02
1	Sandoz	32	0.00	1,251,476	Alphabet	174,818,683	1.17
27,167	SGS	2,623,863	0.02	91,615	Altair Engineering*	7,819,340	0.05
16,018	Sika*	4,665,974	0.03	591,085	Altice USA	1,773,255	0.01
7,923	Swiss Prime Site*	764,954	0.00	34,233	Altria	1,402,697	0.01
893	Swisscom*	512,938	0.00	1,547,685	Amazon.com	270,752,014	1.82
36,849	TE Connectivity	5,312,152	0.03	226,245	American Tower†	44,371,169	0.30
920,178	Transocean*	4,499,671	0.03	139,377	American Water Works	16,545,444	0.11
2,059,783	UBS	59,531,835	0.40	10,482	AMETEK	1,869,779	0.01
		335,391,705	2.24	24,791	Amgen	6,860,909	0.04
	臺灣			37,696	ANSYS	12,598,757	0.08
1,781,000	Acer	2,543,923	0.02	147,445	APA	4,446,941	0.03
37,000	Advantech	456,508	0.00	1,249,473	Apple†	226,779,350	1.53
380,000	ASE Technology	1,671,016	0.01	321,151	Applied Materials	63,841,607	0.43
364,000	Asustek Computer	5,239,563	0.03	30,764	Astra Space	44,300	0.00
196,000	Chunghwa Telecom	747,180	0.01	774,853	AT&T	13,195,747	0.09
4,526,000	Compal Electronics	5,226,244	0.03	9,822	Atlassian	2,036,297	0.01
4,187,000	Eva Airways	4,165,871	0.03	114,690	Autodesk	29,438,629	0.20
286,000	Far EasTone Telecommunications	712,071	0.01	13,375	Ball*	858,407	0.01
594,000	Lite-On Technology	2,057,704	0.01	48,627	Baxter International	2,001,487	0.01
195,000	MediaTek	7,032,694	0.05	7,488	Becton Dickinson	1,780,497	0.01
140,000	Novatek Microelectronics	2,661,857	0.02	12,756	Berkshire Hathaway	5,243,226	0.04
1,379,000	Quanta Computer	10,121,258	0.07	102,341	Block	8,212,865	0.06
193,000	Taiwan Mobile	604,470	0.00	18,207	Boeing	3,729,704	0.02
2,995,000	Taiwan Semiconductor Manufacturing	65,377,479	0.44	5,259	BOK Financial	448,856	0.00
		108,617,838	0.73	6,328	Booking	22,147,873	0.15
	英國			362,557	Booz Allen Hamilton	53,654,810	0.36
63,393	Anglo American	1,389,791	0.01	1,448,410	Boston Scientific	96,015,099	0.65
294,663	AstraZeneca	19,100,056	0.13	6,169	Boyd Gaming*	398,579	0.00
315,949	AstraZeneca	40,527,108	0.27	161,602	Bristol-Myers Squibb	8,192,413	0.06
605,628	Auto Trader	5,737,696	0.04	4,104	Broadcom	5,346,773	0.04
9,259,094	BAE Systems	145,817,450	0.98	22,568	Builders FirstSource	4,402,565	0.03
236,468	Barclays	495,464	0.00	144,912	Cadence Design Systems	43,864,862	0.29
961,415	BP	5,637,929	0.04	32,865	Caesars Entertainment	1,394,133	0.01
80,215	British American Tobacco	2,395,948	0.02	46,715	California Resources	2,455,340	0.02
323,136	Burberry	5,272,237	0.03	178,074	Cano Health (Wts 3/6/2026)	54	0.00
636,185	Compass	17,534,968	0.12	31,025	Capital One Financial	4,266,558	0.03
563,725	Direct Line Insurance	1,436,762	0.01	14,578	Cardinal Health	1,620,053	0.01
316,131	GSK	6,730,366	0.04	17,381	Caterpillar	5,762,844	0.04
				164,136	Centene	12,777,988	0.09
				431,668	CF Industries	34,317,606	0.23
				10,092	CH Robinson Worldwide	752,611	0.00
				33,701	Cheniere Energy	5,225,677	0.03

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
11,965	Chesapeake Energy*	986,275	0.01	63,715	Keysight Technologies	9,847,153	0.07
390,233	Chevron	59,643,212	0.40	107,435	Kimberly-Clark	12,968,479	0.09
20,683	Cincinnati Financial	2,344,625	0.02	22,459	KLA	15,316,365	0.10
147,755	Citigroup	8,188,582	0.05	16,213	Lam Research	15,117,650	0.10
357,929	Citigroup Capital XIII	10,462,265	0.07	200,611	Las Vegas Sands	10,804,908	0.07
19,764	Clorox	3,026,659	0.02	193,611	Latch (Wts 31/12/2026)	794	0.00
110,253	Coca-Cola	6,646,051	0.04	23,301	Latch (Wts 4/6/2026)	95	0.00
867,257	Comcast	36,997,183	0.25	61,551	Leidos	7,820,055	0.05
14,085	Comerica	696,785	0.00	7,118	Lennar	1,108,628	0.01
1,383,133	Confluent	46,203,558	0.31	178,087	Lightning Emotors (Wts 15/12/2025)	462	0.00
526,113	ConocoPhillips	59,219,279	0.40	1,092,335	LKQ	57,839,138	0.39
113,793	Costco Wholesale	85,203,647	0.57	224,422	LPL Financial	59,940,872	0.40
113,586	Coterra Energy	2,921,432	0.02	10,077	Lululemon Athletica	4,723,191	0.03
95,375	CrowdStrike	31,179,041	0.21	40,754	M/I Homes	5,111,367	0.04
20,706	Crown	1,573,656	0.01	40,858	Marathon Petroleum	6,827,371	0.04
21,820	Cummins	5,903,401	0.04	32,884	MarketAxess*	7,004,292	0.05
4,066	Customers Bancorp*	221,719	0.00	404,980	Marsh & McLennan	81,826,209	0.55
54,075	Dell Technologies	5,021,945	0.03	136,400	Marvell Technology	9,407,508	0.06
1,122,019	Delta Air Lines	47,652,147	0.33	143,427	Masco	10,944,914	0.07
213,967	Dexcom	24,467,126	0.16	110,247	Masimo*	13,947,348	0.09
24,047	DR Horton	3,556,311	0.02	283,776	Mastercard	134,663,063	0.91
133,400	Dynatrace	6,575,286	0.04	29,452	Match	1,061,156	0.01
152,076	eBay	7,206,121	0.05	46,895	McCormick	3,197,770	0.02
58,417	Edison International	4,008,575	0.03	203,839	McDonald's	59,682,021	0.40
46,310	Electronic Arts	6,460,245	0.04	6,810	McKesson	5,444,469	0.02
117,424	Eli Lilly	87,775,614	0.59	730,455	Merck	93,206,058	0.63
74,498	EOG Resources	8,531,511	0.06	138,932	Meta Platforms	68,029,443	0.46
5,560	Equinix	4,974,032	0.03	8,099	Mettler-Toledo International	10,080,987	0.07
21,773	Eversource Energy	1,282,212	0.01	548,922	MGM Resorts International*	23,384,078	0.16
92,280	EVgo (Wts 15/9/2025)	18,456	0.00	40,200	Microchip Technology	3,366,951	0.02
2,663	Expeditors International of Washington	316,924	0.00	551,945	Micron Technology	49,277,650	0.34
159,338	F5	29,821,700	0.20	1,052,119	Microsoft†	431,168,887	2.90
23,066	Fastenal	1,685,202	0.01	1,755,970	Mirion Technologies	17,226,066	0.11
577	First Citizens BancShares	909,675	0.01	196,836	Mirion Technologies*	1,930,961	0.01
160,529	Floor & Decor*	19,854,227	0.13	35,946	Molson Coors Beverage*	2,254,174	0.02
463,119	Ford Motor	5,735,729	0.04	11,045	Motorola Solutions	3,668,818	0.02
324,106	Fortinet	22,586,947	0.15	58,991	Mr Cooper	4,265,049	0.03
747,466	Fortive	64,050,362	0.43	26,492	MSCI	15,040,303	0.10
614,388	Franklin Resources	16,901,814	0.11	164,998	Nasdaq	9,299,287	0.06
965,701	Freeport-McMoRan	36,889,778	0.25	21,352	Netflix	12,863,726	0.09
334,250	General Motors	13,667,482	0.09	751,259	NextEra Energy	41,589,698	0.28
80,631	Gilead Sciences	5,842,522	0.04	58,322	NIKE	6,133,725	0.04
10,818	Golden Entertainment*	400,374	0.00	54,558	Nucor	10,486,048	0.07
182,670	Green Plains*	4,027,874	0.03	289,409	NVIDIA	230,022,273	1.54
58,746	Hartford Financial Services	5,623,755	0.04	155,458	Offerpad Solutions (Wts 1/9/2026)	1,088	0.00
5,834	HCA Healthcare	1,818,108	0.01	65,865	Omnicom*	5,827,077	0.04
573,707	Healthpeak Properties	9,678,437	0.06	657,988	Oracle	73,431,461	0.49
436,588	Hewlett Packard Enterprise	6,609,942	0.04	31,803	Otis Worldwide	3,021,603	0.02
114,551	Hilton Worldwide	23,330,602	0.16	65,476	PACCAR*	7,289,443	0.05
79,631	Hippo (Wts 2/8/2026)	1,593	0.00	34,638	Packaging of America	6,324,899	0.04
9,979	Hormel Foods	347,768	0.00	93,753	Palo Alto Networks*	29,542,507	0.20
105,969	Humana	37,074,314	0.25	61,416	Paramount Global*	715,496	0.00
94,856	Huntington Bancshares	1,240,716	0.01	57,635	Park Hotels & Resorts	963,657	0.01
30,059	Illinois Tool Works	7,895,598	0.06	46,968	Paychex*	5,765,792	0.04
37,130	Incyte	2,198,839	0.01	8,177	Paycom Software	1,509,965	0.01
135,187	Informatica	4,407,096	0.03	431,980	Peloton Interactive*	2,062,705	0.01
884,775	Ingersoll Rand	79,789,009	0.54	58,644	PepsiCo	9,720,243	0.07
30,530	Innovid (Wts 31/12/2027)	1,212	0.00	248,499	Pfizer	6,718,171	0.04
50,867	Insulet	8,231,298	0.06	27,250	Phillips 66	3,861,053	0.02
237,779	Intel	10,179,319	0.07	14,006	Principal Financial	1,133,926	0.01
6,574	International Bancshares*	344,412	0.00	329,944	Progressive	63,111,688	0.42
133,911	International Paper	4,808,744	0.03	126,061	Prologis	17,061,096	0.11
21,151	Intuit*	14,096,507	0.10	47,906	QUALCOMM	7,542,800	0.05
164,923	Intuitive Surgical†	63,800,463	0.43	1,098	Regeneron Pharmaceuticals	1,073,866	0.01
64,389	J M Smucker	7,800,727	0.05	52,860	ResMed	9,226,713	0.06
293,744	Johnson & Johnson	47,400,001	0.32	183,126	Rollins	7,997,112	0.05
763,495	JPMorgan Chase	141,414,544	0.95	8,722	Roper Technologies	4,729,330	0.03
120,594	Kellanova	6,703,217	0.05	41,610	RXO*	872,562	0.01
930,675	Kenvue	17,701,438	0.12				

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
57,494	S&P Global	24,842,008	0.17		澳洲		
288,857	Salesforce	86,980,620	0.59	AUD 328,974,000	Australia Government Bond		
5,911	Sarcos Technology & Robotics	11,231	0.00		1% 21/11/2031	171,929,159	1.15
338,691	Sarcos Technology & Robotics (Wts 15/6/2027)	37,256	0.00	USD 1,786,000	Mineral Resources 9.25% 1/10/2028*	1,876,354	0.01
167,667	Sarcos Technology & Robotics (Wts 24/9/2026)	18,443	0.00			173,805,513	1.16
1,089,302	Sempra	77,187,940	0.52		奧地利		
3,722	ServiceNow	2,874,463	0.02	EUR 6,500,000	ams-OSRAM 2.125% 3/11/2027	5,223,219	0.03
78,512	Skyworks Solutions	8,153,471	0.06	EUR 4,908,000	ams-OSRAM 10.5% 30/3/2029	5,806,883	0.04
70,332	Smith Douglas Homes	2,034,705	0.01	USD 960,000	ams-OSRAM 12.25% 30/3/2029	973,200	0.01
14,391	Snap-on*	3,987,027	0.03	USD 1,034,000	Suzano Austria 3.125% 15/1/2032*	850,677	0.01
16,852	Snowflake	3,127,563	0.02			12,853,979	0.09
26,705	Sonder	160,230	0.00		巴哈馬		
11,946	Southern Copper*	959,980	0.01	USD 328,000	InterCorp Peru 3.875% 15/8/2029	287,779	0.00
12,693	State Street	940,805	0.01		巴林		
607,300	Sun Country	9,595,340	0.07	USD 854,000	Bahrain Government International Bond 5.45% 16/9/2032*	771,803	0.01
356,347	Synchrony Financial	14,652,989	0.10	USD 650,000	Bahrain Government International Bond 7.5% 20/9/2047	611,172	0.00
89,694	T Rowe Price	10,149,773	0.07			1,382,975	0.01
44,637	Tapestry	2,113,339	0.01		比利時		
7,881	Teleflex	1,769,285	0.01	GBP 599,000	Anheuser-Busch InBev 4% 24/9/2025	747,241	0.01
43,208	Tesla	8,747,459	0.06	GBP 600,000	KBC 1.25% 21/9/2027	687,028	0.00
13,993	Texas Capital Bancshares*	828,246	0.01			1,434,269	0.01
136,880	Thermo Fisher Scientific	78,080,458	0.52		貝南		
600,316	TJX	59,551,347	0.40	USD 301,000	Benin Government International Bond 7.96% 13/2/2038	294,604	0.00
41,382	Travelers	9,101,971	0.06		百慕達		
54,346	Uber Technologies	4,279,748	0.03	USD 253,000	Inkia Energy 5.875% 9/11/2027	246,924	0.00
209,187	United Parcel Service	31,160,496	0.21		巴西		
182,786	UnitedHealth	91,085,920	0.61	USD 589,000	Banco Votorantim 4.5% 24/9/2024	583,708	0.00
19,260	Universal Health Services	3,170,196	0.02	BRL 1,989,860	Brazil Letras do Tesouro Nacional 0% 1/4/2024	39,682,562	0.27
301,816	Valero Energy	42,024,860	0.28	BRL 4,043,570	Brazil Letras do Tesouro Nacional 0% 1/7/2024	78,678,069	0.53
473,393	Veralto	41,237,264	0.28	BRL 961,360	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	19,317,044	0.13
77,935	VeriSign	15,140,432	0.10	BRL 32,984,330	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	42,202,326	0.28
74,503	Verisk Analytics	17,969,379	0.12	USD 1,520,000	Brazilian Government International Bond 7.125% 13/5/2054	1,518,480	0.01
217,110	Verizon Communications*	8,675,716	0.06	USD 667,000	Samarco Mineracao 9.5% 30/6/2031	614,023	0.00
46,589	Vertex Pharmaceuticals	19,743,486	0.13			182,596,212	1.22
126,217	VICI Properties	3,766,315	0.02		英屬維京群島		
153,305	Visa*	43,529,422	0.29	USD 514,000	Fortune Star BVI 6.85% 2/7/2024*	504,797	0.00
139,230	Vulcan Materials	36,777,604	0.25	USD 900,000	HKT Capital No 6 3% 18/1/2032*	763,385	0.01
1,598,487	Walmart	94,166,869	0.63	USD 300,000	Huarong Finance 2019 4.25% 30/9/2025	287,062	0.00
724,735	Walt Disney	81,170,320	0.54	USD 261,078	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	262,040	0.00
949,278	Wells Fargo	52,580,508	0.35				
3,520	Wells Fargo	4,193,728	0.03				
8,457	Whirlpool	908,366	0.01				
15,285	Williams	544,910	0.00				
32,587	Workday	9,523,551	0.06				
154,887	Wynn Resorts	16,086,564	0.11				
16,387	Zimmer Biomet	2,029,366	0.01				
91,484	Zoetis	18,296,800	0.12				
78,600	Zscaler	18,895,047	0.13				
		5,625,225,802	37.76				
	普通股 / 優先股 (股份) 及認股權證總額	9,217,207,876	61.89				
	債券						
	阿根廷						
USD 21,885,365	Argentine Republic Government International Bond 0.75% 9/7/2030	10,191,358	0.07				
USD 2,291,190	Argentine Republic Government International Bond 1% 9/7/2029	1,050,511	0.01				
USD 26,992,679	Argentine Republic Government International Bond 3.625% 9/7/2035*	9,919,809	0.06				
USD 8,980,835	Argentine Republic Government International Bond 4.25% 9/1/2038	3,767,460	0.03				
USD 1,164,000	YPF 9.5% 17/1/2031	1,173,219	0.01				
		26,102,357	0.18				

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 417,000	Studio City Finance 5% 15/1/2029*	365,917	0.00	USD 956,000	Fantasia 11.875% 1/6/2023***	26,290	0.00
		2,183,201	0.01	USD 690,000	Gaci First Investment 5.125% 14/2/2053*	593,838	0.01
	<b>加拿大</b>			USD 400,000	Geely Automobile 4% 9/12/2024	392,554	0.00
USD 315,000	Bausch + Lomb 8.375% 1/10/2028	329,339	0.00	USD 250,000	Goldentree Loan Management US CLO 1 6.599% 20/4/2034	250,050	0.00
USD 1,850,000	First Quantum Minerals 6.875% 1/3/2026	1,848,317	0.01	USD 400,000	Goldentree Loan Management US CLO 3 6.879% 20/4/2030	403,009	0.00
USD 2,666,000	First Quantum Minerals 6.875% 15/10/2027*	2,544,417	0.02	USD 578,000	IHS 6.25% 29/11/2028	473,963	0.00
USD 2,542,000	First Quantum Minerals 7.5% 1/4/2025	2,522,337	0.02	USD 458,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	476,437	0.00
USD 4,412,000	First Quantum Minerals 9.375% 1/3/2029	4,582,965	0.03	USD 450,000	Madison Park Funding XIII 7.071% 19/4/2030	451,057	0.00
USD 638,000	Garda World Security 7.75% 15/2/2028	648,283	0.00	USD 264,386	Madison Park Funding XXVI 6.781% 29/7/2030	265,206	0.00
USD 1,107,000	Garda World Security 9.5% 1/11/2027	1,107,183	0.01	USD 452,000	MAF Global 6.375% 20/3/2026	449,688	0.00
USD 1,632,000	Rogers Communications 3.8% 15/3/2032	1,455,524	0.01	USD 300,000	Melco Resorts Finance 4.875% 6/6/2025	293,063	0.00
GBP 599,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	708,266	0.01	USD 758,000	Melco Resorts Finance 5.375% 4/12/2029*	686,865	0.01
		15,746,631	0.11	USD 200,000	MGM China 4.75% 1/2/2027*	188,861	0.00
	<b>開曼群島</b>			USD 378,000	MGM China 5.875% 15/5/2026	372,236	0.00
USD 828,928	AGL CLO 5 6.979% 20/7/2034	832,946	0.01	USD 250,000	Neuberger Berman Loan Advisers CLO 29 6.971% 19/10/2031	251,084	0.00
USD 1,153,674	AGL CLO 5 7.279% 20/7/2034	1,154,251	0.01	USD 292,000	Neuberger Berman Loan Advisers CLO 37 7.029% 20/7/2031	292,003	0.00
USD 725,000	AIMCO CLO Series 2017-A 6.629% 20/4/2034	723,068	0.01	USD 160,892	Palmer Square CLO 2018-1 6.59% 18/4/2031	160,974	0.00
USD 278,501	AIMCO CLO Series 2018-A 6.978% 17/4/2031	278,526	0.00	USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 7.384% 23/8/2031	371,534	0.00
USD 318,000	Allegro CLO IV 7.126% 15/1/2030	318,303	0.00	USD 632,414	Pikes Peak CLO 1 6.76% 24/7/2031	632,990	0.01
USD 250,000	Allegro CLO XI 7.421% 19/1/2033	251,614	0.00	USD 400,000	Pikes Peak CLO 8 6.749% 20/7/2034	401,491	0.00
USD 975,721	Apidos CLO XV 6.589% 20/4/2031	977,255	0.01	USD 204,258	Rockford Tower CLO 2018-1 6.681% 20/5/2031	204,255	0.00
USD 250,000	Apidos CLO XXXI 7.126% 15/4/2031	250,158	0.00	USD 402,000	Sands China 4.05% 8/1/2026	386,336	0.00
USD 400,000	Atrium XIII 7.077% 21/11/2030	400,110	0.00	USD 590,000	Sands China 4.625% 18/6/2030*	536,124	0.00
USD 279,432	BlueMountain CLO 2014-2 7.329% 20/10/2030	279,292	0.00	USD 300,000	Sands China 5.125% 8/8/2025	295,910	0.00
USD 250,000	Canyon CLO 2020-3 7.276% 15/1/2034	249,252	0.00	USD 640,000	Sands China 5.4% 8/8/2028	623,510	0.01
USD 250,000	CARLYLE US CLO 2018-1 7.079% 20/4/2031	250,219	0.00	USD 4,254,000	Seagate HDD Cayman 8.25% 15/12/2029	4,556,672	0.03
USD 541,794	Catskill Park CLO 6.929% 20/4/2029	543,845	0.00	USD 2,591,000	Seagate HDD Cayman 8.5% 15/7/2031*	2,797,487	0.02
USD 692,352	Chenango Park CLO 7.126% 15/4/2030	693,831	0.01	USD 4,030,000	Seagate HDD Cayman 9.625% 1/12/2032	4,565,426	0.03
USD 387,293	CIFC Funding 2017-III 7.379% 20/7/2030	387,866	0.00	USD 9,238,000	Shelf Drilling 9.625% 15/4/2029	8,957,026	0.06
USD 237,706	CIFC Funding 2018-II 6.619% 20/4/2031	238,008	0.00	USD 2,777,000	Shelf Drilling North Sea 10.25% 31/10/2025	2,808,824	0.02
USD 405,000	CK Hutchison International 23 4.875% 21/4/2033*	398,806	0.00	USD 400,000	Tencent 3.925% 19/1/2038*	338,998	0.01
USD 138,646	Clear Creek CLO 6.779% 20/10/2030	138,918	0.00	USD 400,000	Tencent Music Entertainment 2% 3/9/2030*	325,194	0.00
USD 692,561	Cook Park CLO 6.978% 17/4/2030	693,081	0.01	USD 1,088,100	Transocean 8.75% 15/2/2030	1,118,207	0.01
USD 400,000	DIB Sukuk 5.243% 4/3/2029	399,244	0.00	USD 1,126,000	Transocean Titan Financing 8.375% 1/2/2028	1,156,481	0.01
USD 1,014,000	DP World Salaam 6% 1/10/2025*	1,010,087	0.01	USD 1,075,805	Trinitas CLO XIV 7.586% 25/1/2034	1,075,859	0.01
USD 350,000	Fantasia 0% 5/7/2022***	9,625	0.00	USD 627,088	Trinitas CLO XIV 8.586% 25/1/2034	627,119	0.01
USD 352,000	Fantasia 0% 9/1/2023***	9,680	0.00	USD 235,918	Voya CLO 2013-3 6.709% 18/10/2031	236,627	0.00
USD 399,000	Fantasia 9.25% 28/7/2023***	10,972	0.00	USD 300,000	Wynn Macau 5.5% 15/1/2026	291,750	0.00
USD 319,000	Fantasia 9.875% 19/10/2023***	8,773	0.00				
USD 2,470,000	Fantasia 11.75% 17/4/2022***	67,925	0.00				

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

至 2024 年 2 月 29 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
USD 922,000	Wynn Macau 5.625% 26/8/2028*	869,446	0.01		<b>捷克共和國</b>		
		49,780,099	0.33	CZK 400,790,000	Czech Republic Government Bond 2.75% 23/7/2029	16,465,588	0.11
				CZK 365,850,000	Czech Republic Government Bond 5% 30/9/2030	16,891,062	0.11
						33,356,650	0.22
	<b>智利</b>				<b>多明尼加共和國</b>		
USD 320,000	Banco de Credito e Inversiones 8.75% 8/2/2029	330,702	0.00	USD 758,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	765,819	0.01
USD 374,000	Banco del Estado de Chile 2.704% 9/1/2025	365,138	0.01	USD 1,445,000	Dominican Republic International Bond 4.5% 30/1/2030	1,311,272	0.01
USD 1,383,000	Chile Government International Bond 4.34% 7/3/2042*	1,195,016	0.01	USD 1,166,000	Dominican Republic International Bond 4.875% 23/9/2032	1,038,819	0.01
USD 709,000	Empresa Nacional del Petroleo 3.75% 5/8/2026*	676,000	0.01	USD 1,266,000	Dominican Republic International Bond 5.95% 25/1/2027*	1,264,740	0.01
USD 525,000	Empresa Nacional del Petroleo 6.15% 10/5/2033*	524,945	0.00	USD 901,000	Dominican Republic International Bond 6.875% 29/1/2026*	913,024	0.00
USD 704,000	Engie Energia Chile 3.4% 28/1/2030*	614,476	0.00	USD 365,000	Dominican Republic International Bond 7.05% 3/2/2031	376,850	0.00
		3,706,277	0.03			5,670,524	0.04
	<b>中國</b>				<b>埃及</b>		
CNY 171,910,000	China Government Bond 2.29% 25/12/2024	24,004,760	0.16	USD 758,000	Egypt Government International Bond 7.5% 16/2/2061*	537,088	0.01
				USD 664,000	Egypt Government International Bond 8.5% 31/1/2047*	516,081	0.00
						1,053,169	0.01
	<b>哥倫比亞</b>				<b>法國</b>		
USD 1,095,000	Colombia Government International Bond 3.125% 15/4/2031	865,384	0.01	EUR 1,133,000	Altice France 2.125% 15/2/2025*	1,195,420	0.01
EUR 372,000	Colombia Government International Bond 3.875% 22/3/2026*	397,554	0.00	EUR 2,386,000	Altice France 2.5% 15/1/2025	2,511,393	0.02
USD 1,006,000	Colombia Government International Bond 3.875% 25/4/2027	947,536	0.01	EUR 3,383,000	Altice France 5.875% 1/2/2027	3,313,300	0.02
USD 1,797,000	Colombia Government International Bond 4.5% 28/1/2026	1,752,084	0.01	EUR 4,400,000	Altice France 11.5% 1/2/2027	4,881,090	0.03
USD 949,000	Colombia Government International Bond 8% 20/4/2033	992,052	0.01	GBP 600,000	BNP Paribas 1.875% 14/12/2027	673,709	0.00
USD 385,000	Colombia Government International Bond 8% 14/11/2035	399,339	0.00	EUR 2,900,000	BNP Paribas 2.125% 23/1/2027	3,041,456	0.02
USD 270,000	Colombia Government International Bond 8.75% 14/11/2053	288,847	0.00	GBP 599,000	BNP Paribas 3.375% 23/1/2026	731,660	0.01
USD 890,000	Ecopetrol 8.375% 19/1/2036	890,369	0.00	USD 695,000	BNP Paribas 4.625% 12/1/2027	618,691	0.00
USD 1,090,000	Ecopetrol 8.875% 13/1/2033*	1,142,707	0.01	EUR 5,512,000	Chrome Holdco 5% 31/5/2029*	4,428,639	0.03
USD 1,314,000	SURA Asset Management 4.875% 17/4/2024	1,309,309	0.01	EUR 9,782,000	Forvia 2.75% 15/2/2027*	10,074,220	0.07
		8,985,181	0.06	EUR 4,306,000	Goldstory 6.75% 1/2/2030	4,698,935	0.03
				EUR 3,161,000	Goldstory 7.906% 1/2/2030	3,456,893	0.02
				EUR 11,986,000	Iliad 5.125% 15/10/2026*	12,928,523	0.09
				EUR 9,570,000	Iliad 5.625% 15/10/2028*	10,364,382	0.07
				EUR 21,789,000	Picard Groupe 3.875% 1/7/2026*	23,109,496	0.16
				GBP 600,000	Societe Generale 1.875% 3/10/2024	744,793	0.01
				GBP 600,000	TotalEnergies Capital International 1.66% 22/7/2026	709,324	0.00
						87,481,924	0.59
	<b>哥斯大黎加</b>				<b>德國</b>		
USD 548,000	Costa Rica Government International Bond 6.55% 3/4/2034*	564,081	0.00	EUR 13,668,000	Adler Pelzer 9.5% 1/4/2027	15,006,072	0.10
USD 542,000	Costa Rica Government International Bond 7.3% 13/11/2054	570,230	0.01	EUR 6,140,000	APCOA Parking 8.942% 15/1/2027	6,744,725	0.05
		1,134,311	0.01	EUR 159,513,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	164,302,393	1.10
	<b>象牙海岸</b>			EUR 266,280,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033*	286,904,136	1.93
EUR 391,000	Ivory Coast Government International Bond 5.875% 17/10/2031	383,377	0.00	EUR 5,377,000	Douglas 6% 8/4/2026	5,891,702	0.04
USD 2,359,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	2,288,230	0.02				
USD 368,000	Ivory Coast Government International Bond 8.25% 30/1/2037*	360,640	0.00				
		3,032,247	0.02				

\* 本證券全部或部分代表借貸證券。





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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
<b>曼島</b>				<b>Kenbourne Invest 6.875%</b>			
USD 1,141,000	AngloGold Ashanti 3.75% 1/10/2030	991,603	0.01	USD 967,000	26/11/2024	748,298	0.00
USD 1,070,000	Gohl Capital 4.25% 24/1/2027	1,026,371	0.01	EUR 19,588,000	Matterhorn Telecom 3.125% 15/9/2026*	20,726,228	0.14
		2,017,974	0.02	USD 314,699	MC Brazil Downstream Trading 7.25% 30/6/2031*	287,005	0.00
<b>以色列</b>				<b>MC Brazil Downstream Trading</b>			
USD 656,080	Energean Israel Finance 8.5% 30/9/2033*	633,445	0.01	USD 429,739	7.25% 30/6/2031	391,922	0.00
USD 252,759	Leviathan Bond 6.75% 30/6/2030*	231,890	0.00	USD 945,000	MHP Lux 6.25% 19/9/2029	694,575	0.00
		865,335	0.01	USD 732,600	Millicom International Cellular 5.125% 15/1/2028	699,278	0.00
<b>義大利</b>				<b>Minerva Luxembourg 8.875%</b>			
EUR 13,130,000	Azzurra Aeroporti 2.125% 30/5/2024	14,150,231	0.09	USD 1,276,000	Puma International Financing 5% 24/1/2026*	1,215,384	0.01
EUR 2,005,000	Cerved 6% 15/2/2029	1,985,270	0.01	USD 861,000	Raizen Fuels Finance 6.45% 5/3/2034	864,655	0.01
EUR 6,400,000	Cerved 9.175% 15/2/2029	6,728,948	0.05	EUR 5,376,000	Sani/kos Finacial 1 5.625% 15/12/2026	5,695,274	0.04
EUR 13,500,000	Forno d'Asolo 9.425% 30/4/2027	14,609,910	0.10			91,296,266	0.61
EUR 6,654,000	Immobiliare Grande Distribuzione SIIQ 5.5% 17/5/2027	7,075,955	0.05	<b>馬來西亞</b>			
EUR 3,943,000	Marcolin 6.125% 15/11/2026	4,262,898	0.03	USD 600,000	CIMB Bank 2.125% 20/7/2027	543,465	0.00
EUR 5,010,000	Rekeep 7.25% 1/2/2026*	4,919,443	0.03	USD 730,000	Dua Capital 2.78% 11/5/2031	623,427	0.00
EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	7,166,788	0.05	USD 885,000	Khazanah Capital 4.876% 1/6/2033	864,968	0.01
		60,899,443	0.41	USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028	789,580	0.01
<b>日本</b>						2,821,440	0.02
EUR 1,737,000	Nissan Motor 2.652% 17/3/2026*	1,826,213	0.01	<b>模里西斯</b>			
EUR 2,758,000	Takeda Pharmaceutical 2.25% 21/11/2026	2,887,052	0.02	USD 500,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	495,632	0.01
		4,713,265	0.03	USD 223,000	CA Magnum 5.375% 31/10/2026*	213,457	0.00
<b>澤西島</b>				USD 430,000	Diamond II 7.95% 28/7/2026*	436,820	0.00
EUR 11,370,000	Ardonagh Finco 6.875% 15/2/2031	12,254,646	0.08	USD 300,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	295,706	0.00
EUR 3,187,000	Kane Bidco 5% 15/2/2027*	3,400,199	0.02	USD 244,525	India Green Power 4% 22/2/2027	226,943	0.00
GBP 5,786,000	Kane Bidco 6.5% 15/2/2027	7,172,684	0.05			1,668,558	0.01
		22,827,529	0.15	<b>墨西哥</b>			
<b>約旦</b>				USD 615,000	Banco Mercantil del Norte 5.875% 24/1/2027	584,788	0.01
USD 470,000	Jordan Government International Bond 4.95% 7/7/2025	457,160	0.00	USD 1,933,000	Braskem Idesa SAPI 6.99% 20/2/2032	1,402,942	0.01
<b>肯亞</b>				MXN 26,132,000	Mexican Bonos 5.75% 5/3/2026	141,910,208	0.95
USD 797,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	795,008	0.00	MXN 3,192,666	Mexican Bonos 7.5% 26/5/2033	16,757,896	0.11
<b>盧森堡</b>				MXN 1,682,888	Mexican Bonos 7.75% 29/5/2031	9,131,648	0.06
USD 575,000	3R Lux 9.75% 5/2/2031	596,749	0.00	MXN 667,176	Mexican Bonos 8.5% 1/3/2029	3,783,265	0.03
GBP 10,081,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	11,276,367	0.08	MXN 552,215	Mexican Bonos 8.5% 18/11/2038	3,036,293	0.02
EUR 4,738,000	Becton Dickinson Euro Finance 3.553% 13/9/2029	5,128,973	0.03	MXN 27,051,998	Mexico Cetes 0% 30/5/2024	15,423,422	0.10
EUR 17,000,000	Birkenstock Financing 5.25% 30/4/2029*	18,399,232	0.12	USD 1,688,000	Mexico Government International Bond 2.659% 24/5/2031*	1,400,221	0.01
GBP 6,704,000	CK Hutchison Telecom Finance 2.625% 17/10/2034*	6,021,836	0.04	USD 1,243,000	Mexico Government International Bond 3.75% 11/1/2028*	1,178,010	0.01
USD 10,856,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	10,656,379	0.08	USD 305,000	Mexico Government International Bond 6.338% 4/5/2053	296,486	0.00
USD 735,000	Cosan Luxembourg 7.25% 27/6/2031*	745,419	0.01	USD 1,130,000	Mexico Government International Bond 6.35% 9/2/2035*	1,156,933	0.01
EUR 7,733,000	Herens Midco 5.25% 15/5/2029	5,993,719	0.04	USD 560,000	Mexico Government International Bond 6.4% 7/5/2054*	549,671	0.01
USD 441,000	Kenbourne Invest 4.7% 22/1/2028*	254,678	0.00				

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 615,000	Petroleos Mexicanos 4.25% 15/1/2025	600,422	0.00	GBP 300,000	Volkswagen Financial Services 4.25% 9/10/2025	372,953	0.00
USD 1,520,000	Petroleos Mexicanos 5.95% 28/1/2031*	1,183,540	0.01	EUR 25,365,000	Ziggo 2.875% 15/1/2030*	24,607,114	0.17
USD 257,000	Petroleos Mexicanos 6.5% 13/3/2027	240,055	0.00			96,352,024	0.65
USD 874,000	Petroleos Mexicanos 6.7% 16/2/2032	705,882	0.01	USD 2,000,000	奈及利亞 Nigeria Government International Bond 7.625% 28/11/2047	1,545,810	0.01
USD 1,356,834	Petroleos Mexicanos 8.75% 2/6/2029	1,298,551	0.01	USD 815,000	Nigeria Government International Bond 8.375% 24/3/2029*	773,745	0.01
USD 728,000	Trust Fibra Uno 4.869% 15/1/2030*	661,559	0.00			2,319,555	0.02
		201,301,792	1.36				
	<b>摩洛哥</b>				<b>北馬其頓</b>		
USD 558,000	Morocco Government International Bond 5.95% 8/3/2028	564,448	0.00	EUR 493,000	North Macedonia Government International Bond 6.96% 13/3/2027*	559,931	0.00
USD 359,000	OCP 3.75% 23/6/2031*	305,390	0.00				
		869,838	0.00		<b>阿曼</b>		
	<b>荷蘭</b>			USD 615,000	Oman Government International Bond 6.5% 8/3/2047*	607,340	0.01
USD 858,000	Braskem Netherlands Finance 8.5% 12/1/2031	849,012	0.01	USD 1,520,000	Oman Government International Bond 6.75% 17/1/2048*	1,525,145	0.01
USD 452,000	Braskem Netherlands Finance 8.5% 23/1/2081	441,457	0.00	USD 581,000	Oman Sovereign Sukuk 4.397% 1/6/2024*	578,563	0.00
GBP 600,000	Cooperatieve Rabobank 1.875% 12/7/2028	682,017	0.00			2,711,048	0.02
EUR 6,550,000	Dufry One 2.5% 15/10/2024	7,036,991	0.05		<b>巴拿馬</b>		
USD 939,000	Embraer Netherlands Finance 7% 28/7/2030	982,715	0.01	USD 452,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	318,283	0.00
USD 462,500	Greenko Dutch 3.85% 29/3/2026	436,348	0.00	USD 1,398,000	Panama Government International Bond 6.4% 14/2/2035*	1,293,464	0.01
GBP 600,000	ING Groep 3% 18/2/2026	727,742	0.01	USD 1,122,000	Panama Government International Bond 6.853% 28/3/2054*	988,762	0.00
USD 629,000	MEGlobal 2.625% 28/4/2028	560,801	0.00	USD 1,775,000	Panama Government International Bond 7.5% 1/3/2031	1,814,716	0.01
USD 725,000	MEGlobal 2.625% 28/4/2028	646,392	0.01	USD 1,051,000	Panama Government International Bond 8% 1/3/2038	1,076,224	0.01
USD 662,000	MEGlobal 4.25% 3/11/2026*	638,218	0.00			5,491,449	0.03
EUR 2,863,000	Mercedes-Benz International Finance 1.375% 26/6/2026*	2,967,302	0.02		<b>巴拉圭</b>		
USD 452,000	Metinvest 7.65% 1/10/2027	334,480	0.00	USD 784,000	Paraguay Government International Bond 2.739% 29/1/2033*	630,195	0.00
USD 781,032	Minejesa Capital 4.625% 10/8/2030	740,688	0.01				
USD 500,000	Minejesa Capital 5.625% 10/8/2037*	437,582	0.00		<b>秘魯</b>		
USD 1,632,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,465,724	0.01	USD 1,344,000	Financiera de Desarrollo 4.75% 15/7/2025	1,330,533	0.01
USD 3,738,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	3,658,680	0.03	USD 2,376,000	Peruvian Government International Bond 1.862% 1/12/2032*	1,798,311	0.01
USD 2,992,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	2,895,822	0.02	USD 1,247,000	Peruvian Government International Bond 2.783% 23/1/2031*	1,059,283	0.01
EUR 2,995,000	Sigma Holdco 5.75% 15/5/2026	3,090,140	0.02	PEN 33,393,000	Peruvian Government International Bond 6.95% 12/8/2031	9,072,228	0.06
EUR 1,656,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	1,641,698	0.01			13,260,355	0.09
EUR 23,281,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	24,384,019	0.16		<b>菲律賓</b>		
EUR 5,532,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	6,583,638	0.05	USD 400,000	Globe Telecom 4.2% 2/8/2026	385,000	0.00
EUR 2,893,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	3,602,235	0.03	USD 800,000	Philippine Government International Bond 2.65% 10/12/2045*	522,548	0.00
USD 1,644,000	Trivium Packaging Finance 5.5% 15/8/2026	1,604,266	0.01	USD 500,000	Rizal Commercial Banking 5.5% 18/1/2029*	500,600	0.00
USD 941,000	Trivium Packaging Finance 8.5% 15/8/2027	917,282	0.00				
EUR 3,383,000	United 8.134% 15/2/2031	3,675,486	0.02				
GBP 300,000	Volkswagen Financial Services 1.875% 3/12/2024	371,222	0.00				

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 756,000	Rizal Commercial Banking 6.5% 27/8/2025	743,938	0.01	ZAR 21,627,528	Republic of South Africa Government Bond 8.25% 31/3/2032*	966,202	0.01
		2,152,086	0.01	ZAR 87,889,802	Republic of South Africa Government Bond 8.75% 31/1/2044	3,335,526	0.02
	<b>波蘭</b>			ZAR 209,101,280	Republic of South Africa Government Bond 9% 31/1/2040*	8,362,107	0.06
USD 418,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	435,124	0.00	ZAR 455,980,110	Republic of South Africa Government Bond 10.5% 21/12/2026*	24,682,697	0.16
PLN 122,976,000	Republic of Poland Government Bond 2.75% 25/10/2029*	27,436,977	0.19	USD 509,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	456,632	0.00
USD 537,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	525,844	0.00	USD 1,757,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,192,564	0.01
USD 821,000	Republic of Poland Government International Bond 5.5% 4/4/2053	819,772	0.01	USD 1,064,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	957,600	0.01
		29,217,717	0.20			57,938,190	0.39
	<b>羅馬尼亞</b>				<b>韓國</b>		
EUR 810,000	Romanian Government International Bond 2.124% 16/7/2031*	709,119	0.01	USD 400,000	Hana Bank 3.5% 19/10/2026	375,546	0.01
EUR 1,460,000	Romanian Government International Bond 2.5% 8/2/2030	1,384,863	0.01	USD 400,000	Hanwha Life Insurance 3.379% 4/2/2032*	369,546	0.00
EUR 1,387,000	Romanian Government International Bond 2.875% 11/3/2029*	1,374,231	0.01	USD 375,000	Hyundai Capital Services 5.125% 5/2/2027*	372,175	0.01
USD 668,000	Romanian Government International Bond 5.25% 25/11/2027	655,131	0.00	USD 350,000	Hyundai Capital Services 5.125% 5/2/2029*	346,148	0.00
		4,123,344	0.03	USD 200,000	Korea National Oil 4.75% 3/4/2026*	198,124	0.00
	<b>沙烏地阿拉伯</b>			USD 200,000	Korea National Oil 4.875% 3/4/2028	198,031	0.00
USD 1,559,000	Saudi Government International Bond 4.5% 17/4/2030*	1,515,387	0.01	USD 730,000	LG Chem 2.375% 7/7/2031*	601,830	0.01
USD 1,183,000	Saudi Government International Bond 5% 18/1/2053*	1,043,992	0.01	USD 305,000	POSCO 4.875% 23/1/2027	300,445	0.00
		2,559,379	0.02	USD 267,000	POSCO 5.625% 17/1/2026	267,693	0.00
	<b>塞內加爾</b>			USD 304,000	POSCO 5.75% 17/1/2028	307,105	0.00
USD 793,000	Senegal Government International Bond 6.25% 23/5/2033*	663,146	0.00	USD 200,000	POSCO 5.875% 17/1/2033	205,091	0.00
	<b>新加坡</b>			USD 750,000	SK Hynix 2.375% 19/1/2031	614,918	0.01
USD 250,000	ABJA Investment 5.45% 24/1/2028*	249,062	0.00	USD 600,000	SK Hynix 5.5% 16/1/2027	600,117	0.00
USD 500,000	BOC Aviation 3.5% 18/9/2027	471,088	0.00	USD 540,000	SK Hynix 5.5% 16/1/2029*	539,603	0.00
USD 545,000	Continuum Energy Aura 9.5% 24/2/2027*	569,492	0.00	USD 200,000	SK Hynix 6.375% 17/1/2028*	205,839	0.00
USD 500,000	DBS 3.3% 27/2/2025*	488,112	0.00	USD 400,000	Woori Card 1.75% 23/3/2026	369,400	0.00
USD 805,168	LLPL Capital 6.875% 4/2/2039	780,301	0.01			5,871,611	0.04
USD 427,000	Medco Maple Tree 8.96% 27/4/2029*	444,548	0.01		<b>西班牙</b>		
USD 1,882,000	Pfizer Investment Enterprises 4.75% 19/5/2033	1,836,314	0.01	GBP 2,100,000	Banco Santander 3.125% 6/10/2026	2,551,520	0.02
USD 656,000	Theta Capital 8.125% 22/1/2025*	632,063	0.01	EUR 18,049,000	Spain Government Bond 2.9% 31/10/2046	17,067,249	0.12
USD 200,000	TML 4.35% 9/6/2026	191,351	0.00	EUR 13,935,000	Spain Government Bond 3.45% 30/7/2066	13,578,334	0.09
		5,662,331	0.04	GBP 1,204,000	Telefonica Emisiones 5.375% 2/2/2026	1,529,699	0.01
	<b>南非</b>					34,726,802	0.24
ZAR 187,797,000	Republic of South Africa Government Bond 7% 28/2/2031	8,078,521	0.05		<b>瑞典</b>		
ZAR 209,437,636	Republic of South Africa Government Bond 8% 31/1/2030	9,906,341	0.07	GBP 599,000	Swedbank 1.375% 8/12/2027	680,594	0.01
				EUR 16,053,000	Verisure 3.25% 15/2/2027*	16,745,992	0.11
				EUR 1,603,000	Verisure 3.875% 15/7/2026	1,715,226	0.01
				EUR 1,660,000	Verisure 7.125% 1/2/2028	1,888,400	0.01
				EUR 3,262,000	Verisure 9.25% 15/10/2027	3,801,277	0.03
				EUR 11,473,000	Verisure Midholding 5.25% 15/2/2029*	12,151,752	0.08
						36,983,241	0.25

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至 2024 年 2 月 29 日止之投資組合

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<b>瑞士</b>				<b>GBP 23,215,000 Bellis Acquisition 3.25%</b>			
USD 3,048,000	Credit Suisse 2.95% 9/4/2025	2,962,651	0.02		16/2/2026	27,893,676	0.19
USD 3,025,000	Credit Suisse 5% 9/7/2027	2,997,885	0.02	GBP 6,676,000	Bellis Finco 4% 16/2/2027*	7,690,286	0.05
USD 2,777,000	Credit Suisse 7.95% 9/1/2025	2,827,525	0.02	GBP 1,099,000	BG Energy Capital 5.125% 1/12/2025	1,393,752	0.01
EUR 5,840,000	UBS 0.65% 14/1/2028	5,768,275	0.04	GBP 8,872,000	Boparan Finance 7.625% 30/11/2025*	10,699,666	0.07
USD 726,000	UBS 4.875% 12/2/2027	662,965	0.00				
		15,219,301	0.10	EUR 3,586,000	BP Capital Markets 2.519% 7/4/2028	3,755,328	0.03
<b>泰國</b>				GBP 9,803,000	Deuce Finco 5.5% 15/6/2027	11,705,184	0.08
USD 372,000	Bangkok Bank 3.733% 25/9/2034	330,524	0.00	GBP 11,619,000	Deuce Finco 5.5% 15/6/2027*	13,869,439	0.09
USD 1,160,000	Bangkok Bank 5.3% 21/9/2028	1,162,651	0.01	EUR 3,410,000	eG Global Finance 11% 30/11/2028	3,873,263	0.03
USD 1,160,000	Bangkok Bank 5.5% 21/9/2033	1,159,130	0.01	USD 3,478,000	eG Global Finance 12% 30/11/2028	3,660,769	0.02
USD 462,000	Krung Thai Bank 4.4% 25/3/2026*	436,960	0.00	GBP 669,000	HSBC 1.75% 24/7/2027	775,266	0.01
USD 600,000	Minor International 2.7% 19/4/2026	564,363	0.01	EUR 15,000,000	INEOS Finance 6.375% 15/4/2029	16,328,517	0.11
USD 201,000	Muang Thai Life Assurance 3.552% 27/1/2037	186,545	0.00	EUR 3,111,000	INEOS Finance 6.625% 15/5/2028*	3,442,884	0.02
		3,840,173	0.03	GBP 602,000	Informa 3.125% 5/7/2026	724,074	0.00
<b>土耳其</b>				GBP 1,223,000	Lloyds Banking 2.25% 16/10/2024	1,517,757	0.01
USD 395,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	402,900	0.00	EUR 2,028,000	Market Bidco Finco 4.75% 4/11/2027*	2,077,087	0.01
<b>烏克蘭</b>				GBP 8,388,000	Market Bidco Finco 5.5% 4/11/2027	9,689,071	0.07
USD 1,860,000	Ukraine Government International Bond 7.253% 15/3/2035	489,413	0.01	GBP 5,895,000	Marks & Spencer 3.75% 19/5/2026*	7,168,222	0.05
USD 758,000	Ukraine Government International Bond 7.75% 1/9/2025	235,359	0.00	EUR 4,020,000	National Grid 0.163% 20/1/2028*	3,807,284	0.03
USD 1,064,000	Ukraine Government International Bond 7.75% 1/9/2026	317,588	0.00	GBP 602,000	NatWest 2.875% 19/9/2026	731,698	0.01
USD 837,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	720,958	0.00	GBP 599,000	NatWest 3.125% 28/3/2027	721,895	0.01
		1,763,318	0.01	GBP 24,711,000	Punch Finance 6.125% 30/6/2026*	30,369,614	0.20
<b>阿拉伯聯合大公國</b>				GBP 599,000	Santander UK 3.625% 14/1/2026	731,636	0.01
USD 230,000	Abu Dhabi Commercial Bank 8% 27/11/2028*	245,778	0.00	GBP 3,380,000	Stonegate Pub Financing 2019 8.25% 31/7/2025*	4,203,893	0.03
USD 341,000	Abu Dhabi National Energy 4.696% 24/4/2033	333,026	0.00	GBP 1,511,000	Unique Pub Finance 6.464% 30/3/2032	1,890,200	0.01
USD 895,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026	889,867	0.01	GBP 83,525,396	United Kingdom Gilt 0.5% 22/10/2061	31,419,260	0.21
USD 244,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026*	242,601	0.00	GBP 160,970,000	United Kingdom Gilt 1.25% 22/7/2027*	185,602,663	1.25
USD 778,000	MDGH GMTN RSC 4.375% 22/11/2033	738,128	0.01	GBP 14,813,349	United Kingdom Gilt 3.75% 22/10/2053	16,249,981	0.11
		2,449,400	0.02	USD 235,000	Vedanta Resources Finance II 13.875% 21/1/2027	224,578	0.00
<b>英國</b>				USD 847,560	Vedanta Resources Finance II 13.875% 9/12/2028*	783,442	0.01
GBP 599,000	Barclays 3% 8/5/2026	720,439	0.00	USD 357,840	Vedanta Resources Finance II 13.875% 9/12/2028*	330,769	0.00
GBP 599,000	Barclays 3.25% 12/2/2027	709,565	0.00	GBP 8,339,000	Virgin Media Secured Finance 4.125% 15/8/2030*	8,781,991	0.06
USD 695,000	Barclays 4.375% 15/3/2028*	547,640	0.00	GBP 3,991,000	Virgin Media Secured Finance 4.25% 15/1/2030*	4,349,987	0.03
EUR 9,844,000	BCP V Modular Services Finance 6.75% 30/11/2029	9,600,226	0.06	GBP 3,039,000	Virgin Media Secured Finance 5% 15/4/2027*	3,762,557	0.03
EUR 6,665,000	BCP V Modular Services Finance II 4.75% 30/11/2028*	6,867,503	0.05	GBP 3,333,000	Vmed O2 UK Financing I 4% 31/1/2029	3,677,994	0.02
GBP 9,011,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	10,655,931	0.07	GBP 10,028,000	Vmed O2 UK Financing I 4.5% 15/7/2031	10,528,437	0.07
GBP 8,806,000	BCP V Modular Services Finance II 6.125% 30/11/2028	10,420,093	0.07			473,953,517	3.19
				<b>美國</b>			
				USD 2,640,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	2,447,341	0.02

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EUR 2,771,000	AbbVie 1.375% 17/5/2024	2,990,281	0.02	USD 3,692,000	Becton Dickinson 3.7% 6/6/2027	3,542,034	0.02
USD 3,870,000	AbbVie 4.95% 15/3/2031	3,878,052	0.03	USD 610,912	BHMS 2018-ATLS 6.865% 15/7/2035	609,317	0.00
USD 3,100,000	AbbVie 5.05% 15/3/2034	3,118,380	0.02	USD 1,715,558	BHMS 2018-ATLS 7.515% 15/7/2035	1,678,308	0.01
USD 812,328	AccessLex Institute 5.885% 25/5/2036	797,759	0.01	USD 2,145,000	Big River Steel / BRS Finance 6.625% 31/1/2029	2,158,691	0.02
USD 1,206,000	Affinity Interactive 6.875% 15/12/2027	1,113,563	0.01	USD 4,247,000	Broadcom 1.95% 15/2/2028	3,774,214	0.03
USD 1,125,000	Alexander Funding Trust II 7.467% 31/7/2028	1,179,635	0.01	USD 1,724,000	Broadcom 2.45% 15/2/2031	1,441,944	0.01
USD 1,769,000	Allegiant Travel 7.25% 15/8/2027	1,723,409	0.01	USD 1,605,000	Broadcom 4.15% 15/11/2030	1,504,505	0.01
USD 1,301,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,296,567	0.01	USD 2,289,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	2,215,090	0.02
USD 1,260,000	Alteryx 8.75% 15/3/2028	1,279,107	0.01	USD 2,281,200	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	1,993,964	0.01
USD 1,076,000	AMC Networks 4.75% 1/8/2025	1,026,953	0.01	USD 1,975,000	Callon Petroleum 7.5% 15/6/2030	2,082,673	0.01
EUR 7,005,000	American Tower 0.45% 15/1/2027	6,906,047	0.05	USD 5,393,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028	5,357,330	0.04
USD 6,695,000	American Tower 5.25% 15/7/2028	6,682,824	0.04	USD 860,545	CAMB Commercial Mortgage Trust 2019-LIFE 7.765% 15/12/2037	855,089	0.01
USD 1,632,000	Amgen 2% 15/1/2032	1,312,244	0.01	USD 550,000	Carrols Restaurant 5.875% 1/7/2029	561,659	0.00
USD 1,605,000	Amgen 2.3% 25/2/2031	1,346,791	0.01	USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	450,385	0.00
USD 4,943,000	Amgen 3.35% 22/2/2032	4,378,744	0.03	USD 1,179,000	Champions Financing 8.75% 15/2/2029	1,202,140	0.01
USD 9,986,000	Amgen 5.15% 2/3/2028	10,018,885	0.07	USD 1,246,000	Churchill Downs 5.75% 1/4/2030	1,198,197	0.01
GBP 602,000	Amgen 5.5% 7/12/2026	772,811	0.00	EUR 2,840,000	Citigroup 1.25% 6/7/2026	2,974,294	0.02
USD 1,360,000	Amkor Technology 6.625% 15/9/2027	1,367,256	0.01	GBP 938,000	Citigroup 1.75% 23/10/2026	1,086,482	0.01
EUR 11,266,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	10,650,396	0.07	USD 2,148,000	Citigroup 2.561% 1/5/2032	1,772,291	0.01
EUR 3,352,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029*	2,884,868	0.02	USD 3,264,000	Citigroup 2.572% 3/6/2031	2,768,354	0.02
USD 5,690,000	AREIT 2022-CRE7 7.562% 17/6/2039	5,666,086	0.04	USD 2,979,000	Citigroup 2.666% 29/1/2031	2,560,112	0.02
GBP 1,201,000	AT&T 2.9% 4/12/2026	1,434,678	0.01	USD 802,000	Citigroup 3.98% 20/3/2030	753,003	0.01
GBP 600,000	AT&T 5.5% 15/3/2027	765,439	0.00	USD 651,000	Citigroup 4.15% 15/11/2026	588,720	0.00
USD 527,000	Azul Secured Finance 11.93% 28/8/2028	537,037	0.01	USD 1,223,900	Citigroup CCommercial Mortgage Trust 2018-C6 4.412% 10/11/2051	1,126,432	0.01
USD 460,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	435,985	0.00	USD 750,000	Citizens Bank 4.119% 23/5/2025	744,667	0.01
USD 1,210,000	BANK 2017-BNK9 3.538% 15/11/2054	1,137,374	0.01	USD 1,250,000	Citizens Bank 6.064% 24/10/2025	1,243,079	0.01
USD 783,000	Bank of America 1.898% 23/7/2031	636,131	0.00	USD 3,026,000	Civitas Resources 5% 15/10/2026	2,936,540	0.02
USD 2,317,000	Bank of America 1.922% 24/10/2031	1,871,965	0.01	USD 7,442,000	Civitas Resources 8.375% 1/7/2028	7,794,021	0.05
EUR 2,844,000	Bank of America 1.949% 27/10/2026	2,993,117	0.02	USD 3,330,000	Cloud Software 6.5% 31/3/2029	3,097,400	0.02
USD 3,641,000	Bank of America 2.496% 13/2/2031	3,109,214	0.02	USD 1,302,000	Cloud Software 9% 30/9/2029	1,214,009	0.01
USD 2,552,000	Bank of America 2.592% 29/4/2031	2,183,017	0.01	USD 1,963,000	Clydesdale Acquisition 8.75% 15/4/2030	1,872,158	0.01
USD 5,655,000	Bank of America 5.468% 23/1/2035	5,644,032	0.04	USD 3,176,000	CNX Resources 7.25% 1/3/2032	3,175,124	0.02
USD 172,872	Bayview Commercial Asset Trust 2005-3 6.485% 25/11/2035	166,091	0.00	EUR 1,666,000	Comcast 0.25% 14/9/2029	1,523,581	0.01
USD 187,371	Bayview Commercial Asset Trust 2006-3 5.945% 25/10/2036	176,207	0.00	USD 2,167,179	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	2,118,285	0.01
USD 2,951,000	BBCMS 2018-TALL Mortgage Trust 6.636% 15/3/2037	2,663,250	0.02	USD 921,000	CommScope 6% 1/3/2026	834,606	0.01
EUR 2,217,000	Becton Dickinson 0.034% 13/8/2025	2,278,202	0.02	USD 3,067,000	CommScope Technologies 6% 15/6/2025*	2,395,266	0.02
				EUR 8,101,000	Coty 3.875% 15/4/2026	8,753,229	0.06
				EUR 1,067,000	Coty 5.75% 15/9/2028*	1,205,902	0.01
				USD 2,696,000	Crown Castle 2.9% 15/3/2027	2,514,599	0.02
				USD 402,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.642% 15/11/2048	382,305	0.00

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 5,256,000	CSC 5.5% 15/4/2027	4,723,173	0.03	USD 7,070,000	Frontier Communications 8.75% 15/5/2030	7,197,359	0.05
USD 1,168,000	CSC 11.25% 15/5/2028	1,205,230	0.01	USD 6,545,000	Frontier Florida 6.86% 1/2/2028	6,305,780	0.04
USD 2,545,000	CSC 11.75% 31/1/2029	2,659,546	0.02	USD 3,810,000	Frontier North 6.73% 15/2/2028	3,646,646	0.02
USD 571,000	DAE Funding 1.55% 1/8/2024	560,605	0.00	USD 6,367,781	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	6,398,070	0.04
USD 390,000	DAE Funding 2.625% 20/3/2025	376,145	0.00	USD 190,000	Full House Resorts 8.25% 15/2/2028*	178,327	0.00
USD 593,946	DBGS 2018-BIOD Mortgage Trust 6.417% 15/5/2035	591,597	0.00	USD 823,000	GCI 4.75% 15/10/2028	740,247	0.00
USD 1,200,964	DBGS 2018-BIOD Mortgage Trust 6.914% 15/5/2035	1,189,775	0.01	EUR 4,691,000	General Mills 0.125% 15/11/2025*	4,790,925	0.03
USD 5,354,649	DBGS 2018-BIOD Mortgage Trust 7.614% 15/5/2035	5,227,843	0.04	EUR 3,663,000	General Mills 0.45% 15/1/2026	3,746,753	0.02
USD 2,204,000	Dell International / EMC 4% 15/7/2024	2,186,106	0.01	EUR 1,377,000	Global Payments 4.875% 17/3/2031	1,538,881	0.01
USD 2,884,000	Dell International / EMC 5.25% 1/2/2028	2,907,953	0.02	EUR 3,236,000	Goldman Sachs 0.25% 26/1/2028	3,090,618	0.02
USD 4,155,000	DISH DBS 5.875% 15/11/2024	3,901,670	0.03	EUR 3,078,000	Goldman Sachs 0.875% 9/5/2029*	2,875,063	0.02
USD 3,327,000	DISH Network 0% 15/12/2025	2,428,913	0.02	GBP 612,000	Goldman Sachs 7.25% 10/4/2028	829,540	0.01
EUR 2,798,000	Duke Energy 3.1% 15/6/2028	2,955,073	0.02	USD 2,169,945	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	1,702,884	0.01
USD 1,205,000	Edison International 7.875% 15/6/2054	1,229,956	0.01	USD 6,124,984	GoTo 5.5% 1/5/2028	5,290,455	0.04
USD 8,288,000	Elevance Health 3.65% 1/12/2027	7,930,344	0.05	USD 5,692,055	GoTo 5.5% 1/5/2028	3,386,773	0.02
USD 655,000	EQM Midstream Partners 7.5% 1/6/2027	670,771	0.00	USD 661,000	Gran Tierra Energy 9.5% 15/10/2029	614,053	0.00
USD 700,000	EQM Midstream Partners 7.5% 1/6/2030	744,418	0.01	USD 4,197,000	HCA 3.5% 1/9/2030	3,751,954	0.03
USD 3,387,000	Equinix 1.55% 15/3/2028	2,950,609	0.02	USD 855,000	HCA 5.45% 1/4/2031	852,157	0.01
USD 8,907,000	EquipmentShare.com 9% 15/5/2028	9,138,928	0.06	USD 4,011,000	HCA 5.625% 1/9/2028*	4,043,861	0.03
USD 1,032,503	Fannie Mae-Aces 3.739% 25/9/2030	979,217	0.01	USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 2.977% 10/8/2038	486,811	0.00
EUR 2,958,000	Fidelity National Information Services 1.5% 21/5/2027	2,992,851	0.02	USD 1,684,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	1,594,061	0.01
USD 1,289,000	Fiesta Purchaser 7.875% 1/3/2031*	1,330,147	0.01	EUR 2,721,000	International Business Machines 3.375% 6/2/2027*	2,949,666	0.02
USD 2,900,000	First Horizon Bank 5.75% 1/5/2030	2,712,167	0.02	USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 7.813% 5/7/2033	639,469	0.01
USD 35,292,201	Freddie Mac Multifamily Structured Pass Through Certificates 0.802% 25/5/2029	1,082,452	0.01	GBP 1,522,000	JPMorgan Chase 0.991% 28/4/2026	1,835,748	0.01
USD 31,449,435	Freddie Mac Multifamily Structured Pass Through Certificates 1.036% 25/10/2030	1,634,407	0.01	EUR 2,960,000	JPMorgan Chase 1.09% 11/3/2027	3,041,516	0.02
USD 4,861,363	Freddie Mac Multifamily Structured Pass Through Certificates 1.422% 25/7/2030	337,827	0.00	USD 651,000	JPMorgan Chase 3.65% 1/6/2026	606,203	0.00
USD 22,551,957	Freddie Mac Multifamily Structured Pass Through Certificates 1.522% 25/1/2030	1,609,574	0.01	USD 4,330,000	JPMorgan Chase 5.336% 23/1/2035	4,317,257	0.03
USD 9,599,552	Freddie Mac Multifamily Structured Pass Through Certificates 1.579% 25/4/2030	726,294	0.01	USD 2,538,000	JPMorgan Chase 6.087% 23/10/2029	2,628,463	0.02
USD 5,497,814	Freddie Mac Multifamily Structured Pass Through Certificates 1.695% 25/4/2030	434,395	0.00	GBP 360,000	Kraft Heinz Foods 4.125% 1/7/2027	445,181	0.00
USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 8.722% 25/1/2042	1,559,459	0.01	USD 537,000	Level 3 Financing 3.4% 1/3/2027	550,425	0.00
USD 3,945,000	Frontier Communications 5.875% 15/10/2027	3,816,589	0.03	USD 4,256,000	Level 3 Financing 4.625% 15/9/2027	2,660,000	0.02
USD 5,945,000	Frontier Communications 8.625% 15/3/2031	6,007,060	0.04	USD 796,000	Level 3 Financing 10.5% 15/5/2030	822,865	0.01
				USD 5,840,000	LGI Homes 8.75% 15/12/2028	6,090,626	0.04
				USD 2,048,000	Lightning eMotors 7.5% 15/5/2024	122,880	0.00
				USD 13,096,000	Lions Gate Capital 5.5% 15/4/2029*	9,825,955	0.06
				USD 1,632,000	Lowe's 2.625% 1/4/2031	1,390,333	0.01
				USD 13,761,000	Mauser Packaging Solutions 7.875% 15/8/2026	13,934,058	0.09
				EUR 3,595,000	Morgan Stanley 1.342% 23/10/2026	3,744,244	0.03

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至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 866,000	Morgan Stanley 2.239% 21/7/2032	699,912	0.00	USD 400,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	361,438	0.00
USD 327,000	Morgan Stanley 2.699% 22/1/2031	283,460	0.00	USD 6,398,000	RingCentral 8.5% 15/8/2030	6,578,967	0.04
USD 4,116,000	Morgan Stanley 3.772% 24/1/2029	3,901,629	0.03	USD 5,325,000	Sabre GLBL 8.625% 1/6/2027*	4,712,649	0.03
USD 3,470,000	Morgan Stanley 5.466% 18/1/2035*	3,471,626	0.02	USD 728,000	Sabre GLBL 9.25% 15/4/2025	683,323	0.00
USD 395,094	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.323% 15/5/2048	347,917	0.00	USD 4,311,000	Sabre GLBL 11.25% 15/12/2027	4,060,423	0.03
USD 2,057,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	1,949,306	0.01	USD 4,013,000	Sally / Sally Capital 6.75% 1/3/2032	4,021,736	0.03
USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	1,149,496	0.01	USD 326,000	Sasol Financing USA 4.375% 18/9/2026*	304,867	0.00
EUR 1,984,000	Nasdaq 4.5% 15/2/2032	2,235,379	0.02	USD 987,000	Sasol Financing USA 6.5% 27/9/2028*	928,200	0.00
USD 2,268,000	Nationstar Mortgage 5.125% 15/12/2030	2,027,787	0.01	USD 697,000	Sasol Financing USA 8.75% 3/5/2029*	699,422	0.01
USD 2,606,000	Nationstar Mortgage 5.5% 15/8/2028	2,464,510	0.02	USD 1,723,000	Service Properties Trust 4.5% 15/3/2025	1,689,147	0.01
USD 321,000	Nationstar Mortgage 6% 15/1/2027	315,676	0.00	USD 2,654,000	Service Properties Trust 7.5% 15/9/2025	2,686,222	0.02
USD 1,988,000	Nationstar Mortgage 7.125% 1/2/2032	1,962,053	0.01	USD 4,525,000	Service Properties Trust 8.625% 15/11/2031*	4,789,889	0.03
USD 3,265,000	NCR Atleos 9.5% 1/4/2029	3,455,856	0.02	USD 362,000	SierraCol Energy Andina 6% 15/6/2028	314,035	0.00
EUR 5,362,000	Netflix 3.625% 15/5/2027	5,816,627	0.04	USD 2,092,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028	2,147,302	0.01
USD 2,974,000	Netflix 4.875% 15/4/2028	2,971,186	0.02	USD 860,000	SK Battery America 2.125% 26/1/2026	799,108	0.01
USD 1,384,000	New Home 8.25% 15/10/2027	1,306,122	0.01	USD 285,000	SK Battery America 4.875% 23/1/2027*	282,286	0.00
USD 3,562,000	Northern States Power 4.5% 1/6/2052	3,116,677	0.02	USD 6,715,536	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	7,224,712	0.05
USD 1,476,000	Olympus Water US 7.125% 1/10/2027	1,469,976	0.01	USD 6,074,197	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	5,214,061	0.03
USD 11,580,000	Olympus Water US 9.75% 15/11/2028	12,305,915	0.08	USD 3,584,000	Southern California Edison 5.3% 1/3/2028	3,622,512	0.02
USD 2,070,000	Oncor Electric Delivery 4.1% 15/11/2048	1,703,559	0.01	USD 3,806,000	Spirit AeroSystems 9.375% 30/11/2029	4,115,904	0.03
USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,932,104	0.04	USD 8,929,000	Spirit AeroSystems 9.75% 15/11/2030	9,576,400	0.07
USD 4,065,000	Oracle 2.3% 25/3/2028	3,649,767	0.02	USD 971,875	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	965,563	0.00
USD 5,808,000	Oracle 2.875% 25/3/2031	5,018,953	0.04	USD 526,000	Stem 0.5% 1/12/2028	259,617	0.00
USD 2,571,000	Oracle 2.95% 1/4/2030	2,271,493	0.02	USD 1,847,000	STL 8.75% 15/2/2029	1,891,435	0.01
USD 3,248,000	Pacific Gas and Electric 3.3% 1/12/2027	3,007,528	0.02	USD 957,000	Talos Production 9.375% 1/2/2031	988,569	0.01
USD 545,000	Palomino Funding Trust I 7.233% 17/5/2028	568,381	0.00	USD 1,420,000	Tapestry 7.35% 27/11/2028	1,489,274	0.01
USD 4,150,000	Paramount Global 6.375% 30/3/2062	3,606,599	0.02	USD 4,256,000	Tenneco 8% 17/11/2028	3,864,806	0.03
USD 1,582,000	PennyMac Financial Services 7.875% 15/12/2029	1,622,592	0.01	USD 1,349,000	Texas Capital Bancshares 4% 6/5/2031	1,153,602	0.01
USD 557,000	Periama 5.95% 19/4/2026	549,536	0.00	EUR 2,978,000	Thermo Fisher Scientific 1.375% 12/9/2028	2,956,313	0.02
USD 1,478,000	Permian Resources Operating 7% 15/1/2032	1,519,368	0.01	USD 3,787,000	T-Mobile USA 2.7% 15/3/2032	3,158,497	0.02
USD 3,652,000	Permian Resources Operating 8% 15/4/2027	3,772,494	0.03	USD 2,434,000	T-Mobile USA 3.5% 15/4/2031	2,176,315	0.01
USD 9,263,000	Pitney Bowes 6.875% 15/3/2027	8,325,060	0.05	USD 2,579,000	T-Mobile USA 4.95% 15/3/2028	2,568,660	0.02
USD 1,794,000	PNC Financial Services 5.3% 21/1/2028	1,792,984	0.01	USD 1,791,000	Truist Financial 5.435% 24/1/2030	1,774,525	0.01
USD 1,299,000	Post 6.25% 15/2/2032	1,307,489	0.01	USD 11,655,000	Uber Technologies 0.875% 1/12/2028	14,579,749	0.10
EUR 2,739,000	PPG Industries 1.875% 1/6/2025	2,898,783	0.02	USD 15,000,000	United States Cash Management Bill - Reopening 0% 4/4/2024	14,925,207	0.10
EUR 1,884,000	Procter & Gamble 4.875% 11/5/2027	2,149,877	0.01	USD 15,000,000	United States Treasury Bill 0% 5/3/2024	14,991,225	0.10
USD 3,175,000	Rand Parent 8.5% 15/2/2030*	3,094,846	0.02				
USD 9,160,643	Ready Capital Mortgage Financing 2022-FL10 7.873% 25/10/2039	9,226,659	0.06				

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至 2024 年 2 月 29 日止之投資組合

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USD 26,000,000	United States Treasury Bill 0% 7/3/2024	25,977,228	0.18	USD 1,350,000	VNDO Trust 2016-350P 3.903% 10/1/2035	1,215,789	0.01
USD 5,000,000	United States Treasury Bill 0% 14/3/2024	4,990,483	0.03	EUR 2,955,000	Wells Fargo 1.375% 26/10/2026	3,015,911	0.02
USD 12,000,000	United States Treasury Bill 0% 19/3/2024	11,968,238	0.08	EUR 4,515,000	Wells Fargo 1.5% 24/5/2027	4,562,408	0.03
USD 20,000,000	United States Treasury Bill 0% 26/3/2024	19,926,649	0.13	USD 5,938,000	Wells Fargo 4.808% 25/7/2028	5,842,278	0.04
USD 12,000,000	United States Treasury Bill 0% 2/4/2024	11,943,598	0.08	USD 7,205,000	Wells Fargo 5.499% 23/1/2035	7,165,251	0.05
USD 15,000,000	United States Treasury Bill 0% 11/4/2024	14,909,890	0.10	USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,890,365	0.01
USD 6,000,000	United States Treasury Bill 0% 16/4/2024	5,959,547	0.04	USD 796,545	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	700,193	0.01
USD 5,000,000	United States Treasury Bill 0% 18/4/2024	4,964,885	0.03	USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	1,151,074	0.01
USD 23,000,000	United States Treasury Bill 0% 23/4/2024	22,821,213	0.15	USD 5,185,000	Xerox 5% 15/8/2025	5,086,580	0.03
USD 11,800,000	United States Treasury Bill 0% 25/4/2024	11,704,967	0.08	USD 1,660,000	Zayo 4% 1/3/2027*	1,382,763	0.01
USD 15,000,000	United States Treasury Bill 0% 2/5/2024	14,864,013	0.10			1,628,327,266	10.92
USD 12,000,000	United States Treasury Bill 0% 9/5/2024	11,879,273	0.08	USD 1,377,802	烏拉圭 Uruguay Government International Bond 5.75% 28/10/2034*	1,445,693	0.01
USD 15,500,000	United States Treasury Bill 0% 16/5/2024	15,328,732	0.10	USD 517,000	烏茲別克斯坦 Republic of Uzbekistan International Bond 7.85% 12/10/2028	541,632	0.00
USD 15,400,000	United States Treasury Bill 0% 21/5/2024	15,218,942	0.10	總債券		4,112,146,516	27.61
USD 18,000,000	United States Treasury Bill 0% 23/5/2024	17,782,737	0.12	商業票據			
USD 22,961,000	United States Treasury Note/ Bond 2.375% 15/2/2042*†	16,899,206	0.11	USD 12,174,000	法國 Societe Generale 0% 6/3/2024	12,161,339	0.08
USD 55,520,200	United States Treasury Note/ Bond 3.25% 15/5/2042*†	46,756,250	0.32	USD 8,710,000	瑞士 UBS 0% 18/6/2024	8,566,139	0.06
USD 27,945,800	United States Treasury Note/ Bond 3.375% 15/8/2042*†	23,931,866	0.16	USD 8,710,000	UBS 0% 25/6/2024	8,557,439	0.06
USD 119,770,000	United States Treasury Note/ Bond 4% 30/6/2028*†	118,380,481	0.80			17,123,578	0.12
USD 43,135,600	United States Treasury Note/ Bond 4% 15/11/2052*†	40,407,611	0.27	美國			
USD 192,652,100	United States Treasury Note/ Bond 4.125% 31/7/2028*†	191,414,160	1.29	USD 5,750,000	HSBC USA 0% 24/6/2024	5,648,460	0.04
USD 54,001,800	United States Treasury Note/ Bond 4.5% 30/9/2028†	54,762,255	0.37	USD 9,025,000	HSBC USA 0% 1/7/2024	8,856,140	0.06
USD 93,000,000	United States Treasury Note/ Bond 4.875% 31/10/2028*†	95,328,633	0.64	USD 8,630,000	HSBC USA 0% 12/8/2024	8,411,412	0.06
USD 71,964,600	United States Treasury Note/ Bond 5% 30/9/2025*†	72,207,762	0.49	USD 8,673,000	HSBC USA 0% 11/10/2024	8,372,132	0.05
USD 69,850,000	United States Treasury Note/ Bond 5% 31/10/2025*†	70,122,852	0.47			31,288,144	0.21
USD 4,006,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	4,160,231	0.03	總商業票據		60,573,061	0.41
USD 2,610,000	Univision Communications 8% 15/8/2028	2,610,702	0.02	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		13,396,568,173	89.96
USD 1,325,000	US Bancorp 5.678% 23/1/2035	1,324,304	0.01	其他可轉讓證券			
USD 2,381,000	USB Capital IX 6.596% 1/4/2024	1,914,241	0.01	普通股 / 優先股 (股份) 及認股權證			
GBP 599,000	Verizon Communications 1.125% 3/11/2028	645,447	0.00	澳洲			
GBP 138,000	Verizon Communications 4.073% 18/6/2024	174,093	0.00	9,488,465	Quintis Pty**	62	0.00
EUR 2,587,000	Verizon Communications 4.25% 31/10/2030	2,903,231	0.02	開曼群島			
USD 4,043,000	Viasat 5.625% 15/4/2027	3,804,033	0.02	609	Marco Polo Investment**	-	0.00
USD 7,002,000	Vistra Operations 5.625% 15/2/2027	6,868,786	0.05	印度			
USD 3,125,000	Vistra Operations 7.75% 15/10/2031	3,236,035	0.02	2,463	Byju's**	190,258	0.00
				3,482	Byju's**	268,973	0.00
						459,231	0.00
				英國			
				413,408	10x Series D**	8,188,421	0.05

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。





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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
BRL	20,658,784	USD	102,839,784	Morgan Stanley	20/3/2024	(14,770)
CAD	174,699,066	USD	233,923,326	HSBC Bank	20/3/2024	(1,976,169)
CHF	237,980,281	USD	204,143,055	UBS	20/3/2024	(5,279,710)
CLP	6,895,169	USD	6,100,156,000	Goldman Sachs	14/3/2024	(602,541)
CLP	5,293,949	USD	4,858,054,000	Citigroup	14/3/2024	(282,615)
CNH	61,517,125	USD	435,639,670	UBS	20/3/2024	(988,036)
CNH	57,808,060	USD	416,588,004	Bank of America	20/3/2024	73,933
COP	8,889,794	USD	39,017,305,000	BNP Paribas	17/5/2024	908,502
COP	6,652,041	USD	28,332,704,400	Barclays	15/8/2024	360,054
COP	16,848,714	USD	72,855,525,600	BNP Paribas	15/8/2024	1,182,385
COP	2,760,471	USD	11,221,589,000	Citigroup	14/3/2024	87,507
COP	25,194,374	USD	104,805,000,000	BNP Paribas	23/10/2024	495,621
COP	12,813,069	USD	53,148,609,000	HSBC Bank	24/2/2025	1,562
DKK	54,560,398	USD	368,223,067	HSBC Bank	20/3/2024	(918,658)
EUR	157,225,235	USD	145,823,705	Morgan Stanley	20/3/2024	1,087,407
EUR	21,766,789	USD	19,732,738	UBS	20/3/2024	(344,058)
EUR	27,220,041	NOK	2,388,000	Barclays	14/3/2024	18,363
EUR	4,161,091	GBP	4,793,000	BNP Paribas	14/3/2024	(71,276)
EUR	30,295,711	CHF	32,728,237	Bank of America	20/3/2024	997,447
EUR	30,260,406	CHF	32,615,855	HSBC Bank	20/3/2024	915,683
EUR	776,624	USD	711,538	Morgan Stanley	14/3/2024	(4,339)
EUR	957,818,974	HUF	2,484,000	UBS	14/3/2024	54,320
EUR	77,697,976	USD	72,242,000	Citigroup	20/3/2024	731,124
EUR	5,372,680	USD	4,979,000	Citigroup	14/3/2024	31,404
EUR	43,221,005	USD	40,066,156	Bank of America	20/3/2024	276,580
EUR	101,241	USD	93,528	JP Morgan	14/3/2024	271
GBP	27,485,660	EUR	23,757,912	Barclays	20/3/2024	270,661
GBP	44,191,247	USD	34,969,375	JP Morgan	20/3/2024	128,244
HUF	5,180,421	USD	1,845,525,000	Citigroup	14/3/2024	(90,294)
HUF	8,415,305	USD	3,014,119,269	State Street	14/3/2024	(102,087)
HUF	15,492,979	USD	5,402,290,196	Barclays	20/3/2024	(600,971)
HUF	2,485,000	EUR	968,081,450	UBS	14/3/2024	(27,100)
IDR	2,647,369	USD	40,888,610,000	Citigroup	14/3/2024	(46,449)
IDR	13,772,522	USD	215,471,106,690	Morgan Stanley	20/3/2024	(69,450)
INR	8,535,071	USD	713,660,000	JP Morgan	14/3/2024	68,515
INR	13,772,522	USD	1,143,945,677	Morgan Stanley	20/3/2024	15,125
JPY	87,492,885	EUR	13,494,337,378	Deutsche Bank	21/3/2024	(4,455,913)
JPY	643,987,116	USD	89,960,291,868	BNP Paribas	21/3/2024	(40,439,337)
JPY	2,619,000	USD	392,162,250	UBS	22/3/2024	12,462
KRW	15,348,229	USD	20,055,112,000	Citigroup	14/3/2024	(287,699)
KRW	54,658,573	USD	70,288,191,667	BNP Paribas	20/3/2024	(1,875,880)
MXN	12,416,988	USD	216,981,900	Citigroup	20/3/2024	267,553
MXN	45,163,772	EUR	870,764,841	Citigroup	20/3/2024	1,872,244
MXN	5,273,072	USD	90,391,000	Goldman Sachs	14/3/2024	16,322
MXN	20,658,783	USD	354,156,141	Morgan Stanley	20/3/2024	44,824
MYR	16,069,689	USD	74,748,160	Barclays	14/3/2024	(314,466)
NOK	199,834	EUR	2,353,264	Citigroup	14/3/2024	5,594
NOK	2,188,166	EUR	25,763,168	Barclays	14/3/2024	60,793
NOK	59,080,097	CHF	722,510,865	State Street	20/3/2024	975,579
NOK	4,866,000	EUR	54,769,750	BNP Paribas	14/3/2024	(103,241)
NZD	7,627,563	USD	12,293,471	State Street	20/3/2024	(118,595)
PEN	5,394,585	USD	20,521,000	Citigroup	14/3/2024	32,579
PEN	2,732,952	USD	10,500,000	Deutsche Bank	14/3/2024	43,971
PLN	23,583,800	USD	92,653,017	BNP Paribas	20/3/2024	(301,526)
PLN	24,831,134	USD	100,086,428	Goldman Sachs	14/3/2024	321,076
PLN	5,459,207	USD	21,709,000	BNP Paribas	14/3/2024	(3,629)
RON	5,150,409	USD	23,822,000	BNP Paribas	14/3/2024	46,934
SEK	47,916,099	USD	488,820,872	Barclays	20/3/2024	(512,116)

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (歐元)
SGD	27,570,219	USD	36,470,550	JP Morgan	20/3/2024	(398,537)
THB	12,970,099	EUR	489,718,513	Citigroup	20/3/2024	(408,305)
THB	30,300,448	USD	1,075,090,200	Barclays	14/3/2024	(299,581)
TRY	3,740,615	USD	145,449,318	Goldman Sachs	4/12/2024	(265,166)
TRY	1,564,315	USD	62,632,682	Barclays	4/12/2024	(67,734)
TWD	50,608,815	USD	1,553,690,613	Morgan Stanley	20/3/2024	(1,432,936)
USD	126,384,567	BRL	24,093,443	Morgan Stanley	2/4/2024	(1,241,426)
USD	62,765,553	BRL	12,222,611	JP Morgan	2/4/2024	(359,282)
USD	2,290,803	EUR	2,481,985	Deutsche Bank	14/3/2024	(4,397)
USD	3,291,897	EUR	3,554,859	Barclays	14/3/2024	(18,086)
USD	4,805,469,000	CLP	5,256,677	Citigroup	14/3/2024	299,586
USD	534,746,540	CZK	23,563,625	Barclays	14/3/2024	653,613
USD	594,871,157	ZAR	30,987,004	State Street	14/3/2024	18,810
USD	342,953,310	MXN	19,402,626	Barclays	14/3/2024	(665,912)
USD	190,455,837	BRL	38,086,719	Goldman Sachs	14/3/2024	(170,003)
USD	13,360,811	PLN	3,312,954	Citigroup	14/3/2024	(44,683)
USD	586,527,896,846	IDR	37,396,531	UBS	14/3/2024	87,553
USD	52,115,218	PLN	12,965,971	HSBC Bank	14/3/2024	(130,838)
USD	1,349,540,081	INR	16,153,432	Citigroup	20/3/2024	(112,185)
USD	199,716,571	BRL	40,254,887	Citigroup	20/3/2024	163,868
USD	214,495,163,808	IDR	13,856,545	BNP Paribas	20/3/2024	215,539
USD	611,655,076	NOK	58,334,218	Deutsche Bank	20/3/2024	496,328
USD	229,465,348	GBP	292,982,804	Deutsche Bank	20/3/2024	2,162,980
USD	230,728,302	AUD	154,907,521	HSBC Bank	20/3/2024	4,243,787
USD	2,537,381,312	MXN	145,203,971	Citigroup	20/3/2024	(3,128,756)
USD	1,028,654,700	HKD	131,917,706	Barclays	20/3/2024	439,076
USD	386,954,063	EUR	426,350,381	UBS	20/3/2024	6,255,993
USD	11,840,000	AUD	8,050,324	Goldman Sachs	14/3/2024	320,418
USD	100,854,000	ZAR	5,341,142	Barclays	14/3/2024	90,818
USD	20,466,708,000	COP	5,202,518	BNP Paribas	14/3/2024	8,181
USD	89,279,000	MXN	5,226,037	Goldman Sachs	14/3/2024	1,713
USD	4,757,279,786	JPY	32,987,985	HSBC Bank	21/3/2024	1,071,174
USD	10,535,453,000	COP	2,613,284	Citigroup	14/3/2024	(60,556)
USD	6,274,920,444	JPY	42,698,588	UBS	21/3/2024	599,855
USD	11,460,749	GBP	14,544,965	JP Morgan	20/3/2024	19,839
USD	10,351,871,245	JPY	70,508,813	Bank of America	21/3/2024	1,057,628
USD	104,805,000,000	COP	26,145,691	BNP Paribas	20/3/2024	(424,911)
USD	172,670,054	CNY	24,374,655	JP Morgan	29/4/2024	49,221
USD	2,499,978,000	CLP	2,670,917	Morgan Stanley	14/3/2024	92,060
USD	12,225,000	EUR	13,301,143	JP Morgan	14/3/2024	32,428
USD	72,088,414	BRL	14,503,252	Morgan Stanley	20/3/2024	32,255
USD	251,351,509	MXN	14,503,252	Bank of America	20/3/2024	(190,501)
USD	35,723,000	PEN	9,381,106	Citigroup	14/3/2024	(66,513)
USD	970,637,000	HUF	2,686,364	UBS	14/3/2024	9,258
USD	384,636,000	THB	10,715,680	Citigroup	14/3/2024	(17,758)
USD	59,730,364	CHF	68,862,614	Morgan Stanley	20/3/2024	776,586
USD	34,192,741	GBP	43,166,763	Bank of America	20/3/2024	(168,438)
USD	2,594,628,000	CLP	2,677,635	Société Générale	14/3/2024	1,141
USD	39,017,305,000	COP	9,899,728	Société Générale	21/3/2024	9,664
USD	82,089,412	TWD	2,619,000	BNP Paribas	22/3/2024	20,634
USD	70,431,786,000	COP	17,857,279	Citigroup	22/3/2024	7,494
USD	53,148,609,000	COP	13,462,160	HSBC Bank	22/3/2024	(7,486)
USD	4,977,000	EUR	5,401,245	Citigroup	14/3/2024	(669)
ZAR	30,760,986	USD	568,309,215	Citigroup	20/3/2024	(1,190,922)
ZAR	30,630,113	EUR	624,793,045	Deutsche Bank	20/3/2024	(744,390)
ZAR	5,437,120	USD	104,185,000	BNP Paribas	14/3/2024	(13,388)
未實現淨減值						(46,556,087)

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (歐元)
<b>澳幣避險股份類別</b>						
AUD	183,148,081	USD	281,267,742	BNY Mellon	15/3/2024	487,243
USD	4,274,315	AUD	2,770,390	BNY Mellon	15/3/2024	(20,240)
未實現淨增值						467,003
<b>瑞士法郎避險股份類別</b>						
CHF	31,482,581	USD	27,282,944	BNY Mellon	15/3/2024	(399,736)
USD	748,373	CHF	855,152	BNY Mellon	15/3/2024	2,557
未實現淨減值						(397,179)
<b>離岸人民幣避險股份類別</b>						
CNY	46,921,974	USD	337,807,635	BNY Mellon	15/3/2024	(2,034)
USD	26,035,094	CNY	3,613,602	BNY Mellon	15/3/2024	(2,552)
未實現淨減值						(4,586)
<b>歐元避險股份類別</b>						
EUR	1,748,028,117	USD	1,622,775,149	BNY Mellon	15/3/2024	13,358,825
USD	37,389,267	EUR	40,239,884	BNY Mellon	15/3/2024	(343,027)
未實現淨增值						13,015,798
<b>英鎊避險股份類別</b>						
GBP	148,091,192	USD	117,724,026	BNY Mellon	15/3/2024	1,105,032
USD	1,581,689	GBP	1,990,802	BNY Mellon	15/3/2024	(13,732)
未實現淨增值						1,091,300
<b>港幣避險股份類別</b>						
HKD	18,279,616	USD	142,781,499	BNY Mellon	15/3/2024	(32,684)
USD	6,595,488	HKD	844,068	BNY Mellon	15/3/2024	1,190
未實現淨減值						(31,494)
<b>日圓避險股份類別</b>						
JPY	21,855,397	USD	3,227,088,797	BNY Mellon	15/3/2024	(225,399)
USD	153,056,008	JPY	1,028,583	BNY Mellon	15/3/2024	2,719
未實現淨減值						(222,680)
<b>波蘭幣避險股份類別</b>						
PLN	9,425,968	USD	37,981,553	BNY Mellon	15/3/2024	118,872
USD	758,926	PLN	188,137	BNY Mellon	15/3/2024	(2,583)
未實現淨增值						116,289
<b>新加坡幣避險股份類別</b>						
SGD	67,275,716	USD	90,387,343	BNY Mellon	15/3/2024	49,988
USD	1,353,344	SGD	1,003,230	BNY Mellon	15/3/2024	(4,816)
未實現淨增值						45,172
<b>南非幣避險股份類別</b>						
ZAR	4,847	USD	91,877	BNY Mellon	15/3/2024	(65)
未實現淨減值						(65)
未實現淨減值總額						(32,476,529)

至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (美金)
6,909	EUR	Euro BOBL	2024 年 3 月	(17,424,747)
(409)	EUR	Euro Bund	2024 年 3 月	2,417,145
(69)	EUR	Euro BUXL	2024 年 3 月	(151,217)
1,466	EUR	Euro Schatz	2024 年 3 月	(103,383)
107	EUR	Euro-BTP	2024 年 3 月	290,652
642	EUR	Euro-OAT	2024 年 3 月	62,828

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

## 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (美金)
1,095	JPY	Nikkei 225 (Ose)	2024 年 3 月	40,860,833
(348)	JPY	Japanese 10 Year Bond (OSE)	2024 年 3 月	(1,062,657)
87	CAD	S&P/TSX 60 Index	2024 年 3 月	801,387
39	EUR	Dax Index	2024 年 3 月	856,822
(1,158)	EUR	EURO STOXX 50 Index	2024 年 3 月	(3,339,847)
1,657	EUR	EURO STOXX Banks Index	2024 年 3 月	220,665
(767)	GBP	FTSE 100 Index	2024 年 3 月	(482,446)
248	USD	MSCI Emerging Markets Index	2024 年 3 月	392,993
(1,400)	USD	NASDAQ 100 E-Mini Index	2024 年 3 月	(44,928,505)
52	USD	Russell 2000 E-Mini Index	2024 年 3 月	399,704
2,724	USD	S&P 500 E-Mini Index	2024 年 3 月	43,752,175
(81)	USD	US Long Bond (CBT)	2024 年 6 月	(125,296)
816	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	226,434
173	USD	US Ultra 10 Year Note	2024 年 6 月	74,425
(1,934)	USD	US Ultra Bond (CBT)	2024 年 6 月	(3,859,944)
638	GBP	Long Gilt	2024 年 6 月	(85,933)
4,382	USD	US Treasury 2 Year Note (CBT)	2024 年 6 月	(427,462)
3,351	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	957,948
合計				19,322,574

## 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 305,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(4,492)	1,774
CDS	USD 605,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(10,959)	(61)
CDS	USD 764,388	Fund receives default protection on General Electric; and pays Fixed 1%	Barclays	20/6/2027	(27,481)	(16,818)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	(13,313)	63,887
CDS	USD 600,000	Fund receives default protection on Panama; and pays Fixed 1%	Barclays	20/12/2028	6,353	24,608
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(23,032)	(12,572)
CDS	USD (11,067,653)	Fund provides default protection on CDX.NA.IG.39.V1; and receives Fixed 1%	Bank of America	20/12/2027	204,189	222,058
CDS	USD 540,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	(21,387)	88,459
CDS	USD (21,294,306)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	712,366	1,370,360
CDS	EUR 54,170,483	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(373,953)	(4,633,464)
CDS	USD 4,575,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2028	(96,858)	(62,569)
CDS	USD 990,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(86,860)	26,338
CDS	USD 220,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(9,755)	36,039
CDS	USD 320,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(16,197)	52,420
CDS	USD 380,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(15,710)	18,061
CDS	USD 6,700,000	Fund receives default protection on Boeing; and pays Fixed 1%	Deutsche Bank	20/12/2028	(44,236)	(74,997)
CDS	USD 615,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(67,658)	16,362
CDS	USD 635,000	Fund receives default protection on Panama; and pays Fixed 1%	Goldman Sachs	20/12/2028	5,417	26,044
CDS	USD 1,665,000	Fund receives default protection on Panama; and pays Fixed 1%	Goldman Sachs	20/12/2028	(14,228)	68,288

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 1,195,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2028	28,352	84,167
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	(13,357)	63,887
CDS	USD 720,000	Fund receives default protection on American Airlines; and pays Fixed 5%	JP Morgan	20/12/2024	(17,491)	(23,949)
CDS	USD 630,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(26,212)	29,943
CDS	USD 1,580,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	26,103	86,515
CDS	USD 342,657	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	6,252	18,763
CDS	USD 318,672	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	5,815	17,449
CDS	USD 3,260,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/6/2028	(115,011)	(50,236)
CDS	USD 635,000	Fund receives default protection on Panama; and pays Fixed 1%	JP Morgan	20/12/2028	2,931	26,044
CDS	USD 505,000	Fund receives default protection on Panama; and pays Fixed 1%	JP Morgan	20/12/2028	(5,187)	20,712
CDS	USD 105,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2028	(4,082)	8,165
CDS	EUR 5,840,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(286,397)	(113,137)
CDS	USD 764,389	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(27,481)	(16,818)
CDS	USD 1,021,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(35,829)	(22,469)
CDS	USD 210,000	Fund receives default protection on Xerox; and pays Fixed 1%	Morgan Stanley	20/12/2028	(8,147)	16,330
CDS	EUR 1,525,306	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(2,091)	(32,848)
CDS	EUR (15,622,112)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Barclays	20/12/2027	2,232,892	1,674,367
CDS	USD (15,035,963)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	BNP Paribas	20/12/2027	1,083,112	1,003,804
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	15/8/2032	138,164	138,164
IRS	BRL 19,398,611	Fund receives Fixed 11.59825%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	93,358	93,358
IRS	BRL 29,524,576	Fund receives Fixed 11.856321%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	182,791	182,791
IRS	BRL 113,105,027	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(227,511)	(227,511)
IRS	COP 49,027,207,093	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(8,616)	(8,616)
IRS	BRL 14,985,367	Fund receives Fixed 11.796128%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	87,704	87,704
IRS	BRL 110,099,446	Fund receives Fixed 9.986859%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(232,259)	(232,259)
IRS	MXN 1,019,580,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	Goldman Sachs	3/12/2024	(17,946)	(17,946)
IRS	MXN 821,469,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	Goldman Sachs	23/1/2025	11,294	11,294
IRS	PLN 229,590,000	Fund receives Fixed 5.676%; and pays Floating PLN-WIBOR 3 Month	Goldman Sachs	20/3/2025	(44,711)	(44,711)
IRS	CZK 625,807,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Goldman Sachs	20/3/2025	(74,097)	(74,097)
IRS	MXN 536,898,000	Fund receives Fixed 10.835%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	25/9/2025	381,364	381,364
IRS	CZK 331,338,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	Goldman Sachs	20/3/2026	(96,229)	(96,229)
IRS	KRW 24,222,944,552	Fund receives Fixed 3.3725%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	20/9/2026	(12,903)	(12,903)
IRS	USD 297,385,900	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	27/10/2026	1,430,112	1,430,112
IRS	USD 56,662,731	Fund receives Fixed 3.3%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/10/2027	(342,471)	(342,471)
IRS	USD 36,732,424	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	188,000	188,000

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	USD 36,732,425	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	207,581	207,581
IRS	USD 73,464,851	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	455,628	455,628
IRS	USD 211,642,342	Fund receives Fixed 3.485%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/1/2028	(475,507)	(475,507)
IRS	USD 187,598,828	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	26/1/2028	1,284,775	1,284,775
IRS	CLP 13,465,041,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	99,608	99,608
IRS	USD 187,598,828	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.45%	Goldman Sachs	26/1/2028	533,498	533,498
IRS	GBP 51,315,000	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	20/6/2028	1,834,205	1,834,205
IRS	USD 104,682,112	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	31/10/2028	1,681,528	1,681,528
IRS	GBP 47,089,124	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	17/11/2028	118,137	118,137
IRS	GBP 47,178,000	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/11/2028	134,790	134,790
IRS	MXN 366,625,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIIE 1 Month	Goldman Sachs	18/1/2029	(63,489)	(63,489)
IRS	EUR 60,014,000	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/1/2033	(299,575)	(299,575)
IRS	MXN 775,152,164	Fund receives Fixed 8.17%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	10/6/2033	(1,393,056)	(1,393,056)
IRS	ZAR 225,749,716	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	328,406	328,406
IRS	ZAR 112,874,858	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	164,580	164,580
IRS	ZAR 112,874,857	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	172,680	172,680
IRS	USD 75,603,000	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	12/1/2034	944,036	944,036
IRS	USD 11,192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.249%	Goldman Sachs	29/9/2043	(656,086)	(649,593)
IRS	USD 41,424,423	Fund receives Fixed 4.0075%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2053	2,719,909	2,719,909
IRS	USD 41,424,423	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Goldman Sachs	3/11/2053	(142,546)	(142,546)
IRS	BRL 15,645,738	Fund receives Fixed 11.811176%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	92,893	92,893
IRS	BRL 109,845,909	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(177,844)	(177,844)
IRS	BRL 27,514,283	Fund receives Fixed 11.866354%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	171,898	171,898
IRS	BRL 109,964,132	Fund receives Fixed 10.027014%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(203,217)	(203,217)
IRS	BRL 19,443,404	Fund receives Fixed 11.305635%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	67,342	67,342
IRS	BRL 70,766,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(82,433)	(82,433)
TRS	USD 37,973,812	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Barclays	20/3/2024	13,098	(96,600)
TRS	USD (108,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points*	Citibank	10/2/2025	(20,369)	(361,002)
TRS	USD (397)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points*	Citibank	24/2/2025	1,694	(183,201)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (1,922)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(6,916)	(138,998)
TRS	USD (166)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	573	(262,829)
TRS	USD (56,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	15,204	(318,006)
TRS	USD (6,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	1,037	(123,703)
TRS	USD (819,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	30,387	(1,663,770)
TRS	USD (5,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	(693)	(154,653)
TRS	USD (100,114)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	595,441	(14,663,698)
TRS	USD (2,071)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	64	(254,050)
TRS	USD (1,589)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(17,066)	(219,282)
TRS	USD (20,138)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(10,228)	(1,602,179)
TRS	USD (18,331)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	6,316	(437,825)
TRS	USD (62,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	1/5/2024	22,221	(893,111)



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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (6,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	1/5/2024	6,308	(198,755)
TRS	USD (1,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	1/5/2024	3,677	(147,029)
TRS	USD (258,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	1/5/2024	(126,172)	(4,048,265)
TRS	USD (46,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	1/5/2024	(43,225)	(1,861,556)
TRS	USD (11,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	1/5/2024	(18,866)	(353,970)
TRS	USD (20,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	1/5/2024	(1,030)	(1,157,949)
TRS	USD (26,508)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/5/2024	81,343	(7,776,122)
TRS	USD (41,647)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/5/2024	(189,494)	(13,955,910)
TRS	USD (62,160)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/5/2024	2,486	(4,868,371)
TRS	USD (57,461)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	31/5/2024	8,535	(1,406,681)
TRS	USD (12,728)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	25/6/2024	75,578	(3,837,708)
TRS	USD (5,209)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	11/9/2024	(477)	(562,582)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (67,442)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	11/9/2024	(139,676)	(4,264,608)
TRS	USD (5,705)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	11/9/2024	3,408	(170,991)
TRS	USD (24,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	11/9/2024	(14,775)	(444,350)
TRS	USD (20,627,467)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	11/9/2024	71,371	(6,277,248)
TRS	USD (22,116)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	11/9/2024	48,350	(16,155,740)
TRS	USD (3,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	10/2/2025	4,901	(171,036)
TRS	USD (1,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(2,636)	(328,291)
TRS	USD (3,622)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(6,774)	(516,810)
TRS	USD (234,067)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	53,950	(1,719,679)
TRS	USD (7,590)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	3,824	(201,249)
TRS	USD (80,706)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(45,607)	(1,256,020)
TRS	USD (160,085)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	15,702	(1,005,913)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (16,767)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	15,569	(399,721)
TRS	USD (134,991)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	20,928	(2,711,033)
TRS	USD (6,063)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	45,711	(963,071)
TRS	USD (1,490)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(24,751)	(574,343)
TRS	USD (13,282)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	8,483	(361,702)
TRS	USD (86,364)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	33,350	(2,440,791)
TRS	USD (102,682)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(21,836)	(573,976)
TRS	USD (29,974)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	3,785	(321,221)
TRS	USD (51,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(84,959)	(1,510,827)
TRS	USD (52,140)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	123,669	(4,064,321)
TRS	USD (36,399)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	65,216	(239,213)
TRS	USD (52,796)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(41,641)	(2,454,381)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (880,567)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(417)	(3,114,847)
TRS	USD (11,471)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(40,509)	(1,874,308)
TRS	USD (20,580)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	72,419	(1,911,214)
TRS	USD (1,814)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(9,593)	(289,897)
TRS	USD (10,088)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	8,868	(399,227)
TRS	USD (5,260)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	558	(63,208)
TRS	USD (360)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(10,749)	(517,563)
TRS	USD (11,175)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	10,506	(1,810,355)
TRS	USD (12,028)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	5,440	(555,374)
TRS	USD (723,571)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(91,132)	(3,073,146)
TRS	USD (35,192)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	816	(197,055)
TRS	USD (24,553)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(27,335)	(737,595)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (33,402)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2025	(7,881)	(471,627)
TRS	USD (76,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	4,141	(213,131)
TRS	USD (270,879)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	13,306	(209,723)
TRS	USD (469,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	43,701	(698,217)
TRS	USD (67,436)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	239,467	(2,699,263)
TRS	USD (6,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	(900)	(30,088)
TRS	USD (725,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	53,304	(3,325,765)
TRS	USD (228,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	5,625	(492,290)
TRS	USD (9,859)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	(80,123)	(2,347,028)
TRS	USD (100,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	6,132	(552,049)
TRS	USD (3,078,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	100,057	(2,406,685)
TRS	USD (45,709)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	7,183	(267,532)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (1,662,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	37,405	(1,840,981)
TRS	USD (70,134)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	26/2/2025	(5,307)	(56,391)
TRS	USD (26,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	7,696	(354,628)
TRS	USD (22,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	135,670	(5,872,056)
TRS	USD (167,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	214,570	(2,769,835)
TRS	USD (33,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	8,112	(431,126)
TRS	USD (26,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	11,761	(1,252,104)
TRS	USD (23,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	3,016	(382,861)
TRS	USD (3,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	(6,437)	(244,914)
TRS	USD (13,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	(84)	(305,053)
TRS	USD (10,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	1,840	(480,577)
TRS	USD (34,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	12,237	(1,520,389)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (11,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	(8,173)	(463,995)
TRS	USD (10,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	1,628	(67,901)
TRS	USD (19,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	3,100	(275,527)
TRS	USD (429,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	(57,546)	(2,324,336)
TRS	USD (54,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	118,136	(1,996,412)
TRS	USD (4,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	27/2/2025	5,892	(112,973)
TRS	USD (83,854)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	4,456	(9,343,013)
TRS	USD (18,487)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(11,277)	(2,364,487)
TRS	USD (203,416)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	111,276	(3,212,607)
TRS	USD (175,870)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	58,758	(5,682,360)
TRS	USD (50,820)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	80,645	(3,791,172)
TRS	USD (35,647)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(191,207)	(4,582,065)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (18,705)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(135,050)	(2,670,513)
TRS	USD (10,046)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(27,827)	(191,979)
TRS	USD (41,880)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	103,025	(4,242,444)
TRS	USD (5,093)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(8,967)	(370,312)
TRS	USD (9,402)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(846)	(937,661)
TRS	USD (25,387)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(107,895)	(2,201,561)
TRS	USD (17,755)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	29,296	(3,650,250)
TRS	USD (1,527)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(14,873)	(391,889)
TRS	USD (8,913)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(50,537)	(693,164)
TRS	USD (29,935)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(36,521)	(2,243,329)
TRS	USD (355,697)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(152,950)	(12,332,015)
TRS	USD (19,768)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(23,722)	(1,916,903)



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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD 57	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(11,727)	91,898
TRS	USD (4,331)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(21,179)	(473,205)
TRS	USD (25,022)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(65,057)	(3,949,973)
TRS	USD (89,786)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(116,722)	(13,543,320)
TRS	USD (3,131)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	1,284	(306,055)
TRS	USD (6,223)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(10,905)	(479,226)
TRS	USD (1,102,956)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	2,722	(1,044,061)
TRS	USD (100,898)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(117,042)	(5,178,085)
TRS	USD (240,819)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	48,164	(5,189,649)
TRS	USD (28,339)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(273,471)	(2,404,848)
TRS	USD (130,376)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	40,251	(4,825,216)
TRS	USD (841)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(2,817)	(331,203)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (24,468)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(90,287)	(3,522,658)
TRS	USD (9,345)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(88,871)	(2,242,987)
TRS	USD (6,835)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(7,313)	(477,972)
TRS	USD (1,230)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	1,262	(349,209)
TRS	USD (10,622)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(139,679)	(2,685,879)
TRS	USD (134,099)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(302,729)	(7,776,401)
TRS	USD (174,749)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	47,182	(3,722,154)
TRS	USD (7,806)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	15,924	(1,017,980)
TRS	USD (75,257)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(215,235)	(4,119,568)
TRS	USD (2,927)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	117	(191,397)
TRS	USD (1,202)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	6,347	(277,362)
TRS	USD (14,874)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(5,503)	(1,866,241)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (5,239)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	11,421	(1,285,546)
TRS	USD (1,137)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(4,741)	(257,349)
TRS	USD (1,417)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	227	(185,570)
TRS	USD (136,871)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(567,330)	(12,562,705)
TRS	USD (80,739)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(23,039)	(1,251,454)
TRS	USD (3,286)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(6,401)	(360,047)
TRS	USD (105,254)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	116,686	(4,696,862)
TRS	USD (6,931)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	857	(266,669)
TRS	USD (689,199)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(15,066)	(514,162)
TRS	USD (8,037)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points <sup>2</sup>	Citibank	24/2/2028	(778)	(330,759)
TRS	USD (2,399)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	1,172	(25,085)
TRS	USD (33,090)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	8/2/2024	(58,073)	(643,104)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (56,911)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	8/2/2024	(10,813)	(984,560)
TRS	USD (40,418)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	8/2/2024	3,140	(613,545)
TRS	USD (11,673)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	8/2/2024	(11,323)	(498,087)
TRS	USD (23,460)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	8/2/2024	(16,657)	(790,837)
TRS	USD (84,448)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	8/2/2024	(220)	(302,389)
TRS	USD (134,301)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(40,123)	(270,330)
TRS	USD (41,474)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(500,912)	(3,319,902)
TRS	USD (609,625)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	12,832	(369,094)
TRS	USD (144,668)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(18,489)	(116,320)
TRS	USD (1,245,237)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	111,793	(4,734,555)
TRS	USD (274,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	481,634	(3,748,149)
TRS	USD (232,697)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(1,402,032)	(10,103,361)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (5,396)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	11,987	(364,726)
TRS	USD (5,736,538)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(97,335)	(1,745,715)
TRS	USD (82,422)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(754,705)	(11,940,475)
TRS	USD (14,617)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(369,715)	(3,479,715)
TRS	USD (2,100,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	41,133	(780,748)
TRS	USD (942,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(70,600)	(1,591,717)
TRS	USD (13,427,388)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(671,880)	(10,017,221)
TRS	USD (755,250)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(62,456)	(1,200,357)
TRS	USD (88,197)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(530,064)	(9,636,404)
TRS	USD (10,419)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(109,295)	(2,404,184)
TRS	USD (85,957)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(415,214)	(4,182,668)
TRS	USD (420,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	211,835	(5,992,533)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (668,944)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(65,121)	(7,129,305)
TRS	USD (325,908)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	51,301	(2,107,163)
TRS	USD (17,159)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(1,284)	(448,433)
TRS	USD (219,162)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(30,066)	(3,454,785)
TRS	USD (99,277)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(154,905)	(2,293,055)
TRS	USD (38,485)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(1,457,427)	(9,876,790)
TRS	USD (9,766)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(4,102)	(989,296)
TRS	USD (4,081)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(15,657)	(612,232)
TRS	USD (9,949)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(4,179)	(964,755)
TRS	USD (25,087)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(231,051)	(1,951,016)
TRS	USD (18,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	18,670	(223,327)
TRS	USD (7,909)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(32,408)	(343,697)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (22,038)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(2,835)	(636,420)
TRS	USD (2,804)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	1,804	(112,236)
TRS	USD (14,613)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	16,367	(876,780)
TRS	USD (36,645)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(979)	(561,768)
TRS	USD (22,530)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(35,147)	(1,027,368)
TRS	USD (3,730)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(26,595)	(406,160)
TRS	USD (9,485)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(8,537)	(426,825)
TRS	USD (26,350)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(22,134)	(990,233)
TRS	USD (3,983)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(836)	(17,246)
TRS	USD (4,375)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	10,452	(342,650)
TRS	USD (180,045)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(4,501)	(1,488,972)
TRS	USD (20,669)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	43,612	(255,676)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (20,693)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	621	(575,472)
TRS	USD (57)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	6,874	(91,898)
TRS	USD (254)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(3,747)	(47,396)
TRS	USD (2,636)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(30,736)	(338,831)
TRS	USD (27,943)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	13,971	(1,232,007)
TRS	USD (71,564)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	98,758	(196,801)
TRS	USD (6,190)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(45,311)	(977,153)
TRS	USD (33,901)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(32,375)	(808,200)
TRS	USD (398,117)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(258,541)	(6,718,310)
TRS	USD (37,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	21,462	(1,585,205)
TRS	USD (55,957)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	37,585	(233,886)
TRS	USD (25,807)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(16,269)	(257,065)



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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (1,712,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(240,515)	(2,344,755)
TRS	USD (132,799)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(80,300)	(1,423,161)
TRS	USD (35,952)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(19,116)	(387,605)
TRS	USD (20,388)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(345,751)	(7,858,868)
TRS	USD (29,435)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	22,097	(459,425)
TRS	USD (11,311)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	3,026	(2,184,294)
TRS	USD (60,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(104,211)	(2,806,935)
TRS	USD (147,493)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(43,021)	(2,098,601)
TRS	USD (1,513,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(26,438)	(605,038)
TRS	USD (133,620)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	9,897	(214,711)
TRS	USD (13,316)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(10,399)	(335,250)
TRS	USD (13,036)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	17,082	(257,668)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (4,399)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	724	(338,762)
TRS	USD (595,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(42,948)	(1,100,740)
TRS	USD (28,871)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(222,623)	(8,021,610)
TRS	USD (17,572)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(217,190)	(3,783,779)
TRS	USD (9,098)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(17,650)	(1,372,342)
TRS	USD 1	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	2	15
TRS	USD (6,392)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	109,510	(2,071,304)
TRS	USD (204,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(125,286)	(5,260,937)
TRS	USD (28,453)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	17,786	(626,820)
TRS	USD (18,239)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	10,943	(331,585)
TRS	USD (13,132)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	2,101	(451,084)
TRS	USD (48,151)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	12,583	(566,737)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (46,692)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(31,284)	(773,220)
TRS	USD (15,321)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(14,861)	(446,454)
TRS	USD (10,140)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(44,008)	(854,092)
TRS	USD (6,831)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(16,326)	(373,929)
TRS	USD 26,294	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	13,520	632,897
TRS	USD (429,758)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(356,636)	(6,979,270)
TRS	USD (27,945)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	28,783	(6,945,730)
TRS	USD 4,066	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	17,118	221,719
TRS	USD (1,621)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	470	(30,799)
TRS	USD (330,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(19,442)	(365,538)
TRS	USD (56,036)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	7,590	(328,026)
TRS	USD (8,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(1,663)	(257,114)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (345,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	169,428	(3,417,489)
TRS	USD (26,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(14,428)	(559,598)
TRS	USD (1,406)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(7,577)	(229,734)
TRS	USD (80,313)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(450,463)	(8,673,957)
TRS	USD (129,777)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(6,711)	(1,832,415)
TRS	USD (31,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	18,292	(1,828,642)
TRS	USD (32,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	1,019	(25,008)
TRS	USD (44,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(90,276)	(2,107,548)
TRS	USD (1,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	288	(19,550)
TRS	USD (32,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	49,359	(1,782,084)
TRS	USD (14,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(1,615)	(30,228)
TRS	USD (1,864)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	1,028	(10,437)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD (17,809)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(36,664)	(346,677)
TRS	USD (21,318)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(45,220)	(244,966)
TRS	USD 331,912	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	247,505	5,920,836
TRS	USD (53,576)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	10,929	(296,486)
TRS	USD (900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(6,053)	(27,702)
TRS	USD (170,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(45,989)	(780,644)
TRS	USD (82,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	26/2/2025	(31,851)	(415,211)
TRS	USD (1,973,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	27/2/2025	(2,519,718)	(10,811,893)
TRS	USD (26,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	27/2/2025	(31,537)	(709,938)
TRS	USD (2,830)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2028	17,603	(369,060)
TRS	USD (151,403)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	(19,473)	(461,546)
TRS	USD (97,287)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>2</sup>	JP Morgan	10/2/2025	38,337	(1,536,481)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD 24,852	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>&gt;</sup>	JP Morgan	10/2/2025	12,247	671,998
TRS	USD (9,932)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>&gt;</sup>	JP Morgan	10/2/2025	(68,075)	(3,919,233)
TRS	USD (43,774)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>&gt;</sup>	JP Morgan	10/2/2025	(782)	(432,268)
TRS	USD (4,424)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>&gt;</sup>	JP Morgan	10/2/2025	1,170	(186,525)
TRS	USD (106,315)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points <sup>&gt;</sup>	JP Morgan	24/2/2028	(14,036)	(6,951,938)
TRS	USD 120,161	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1D Overnight + 75bps	JP Morgan	20/3/2024	(1,065,352)	(1,065,352)
TRS	USD 39,900,617	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	837,470	747,086
TRS	USD 37,857,307	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	82,147	(27,215)
TRS	USD 7,161,861	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2024	9,000	(11,690)
TRS	USD 18,480,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2024	411,429	470,351
TRS	USD 3,887	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 47bps	BNP Paribas	15/3/2024	1,641,917	1,641,917
TRS	USD 1,281	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 52bps	BNP Paribas	15/3/2024	488,673	488,673
TRS	USD 1,279	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 58bps	BNP Paribas	15/3/2024	368,273	368,273
TRS	USD 4,389,364	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	87,825	77,882
TRS	USD 47,136,554	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	131,026	(5,141)
TRS	USD 20,782,444	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	(67,839)	(107,620)
合計					3,071,111	(529,803,005)

> 基準和差價是根據個別基礎資產的國家和/或貨幣決定的。以下是用於決定可變利率的指定基準：

Intercontinental Exchange LIBOR:  
USD - 1D Overnight Bank Funding Rate (OBFR01)

\* 本證券全部或部分代表借貸證券。 .

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

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

至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
606,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(42,561)	23,973
31,898,946	Put	OTC EUR/MXN	Deutsche Bank	EUR 18.3	9/5/2024	(66,537)	155,106
2,821,550	Put	OTC EUR/USD	Goldman Sachs	EUR 1.02	13/3/2024	(279,598)	2
98,963,955	Put	OTC USD/JPY	HSBC Bank	USD 143	14/3/2024	(1,128,006)	5,923
197,019,751	Put	OTC EUR/USD	JP Morgan	EUR 1.07	18/3/2024	(513,268)	220,584
184,072,844	Call	OTC USD/CNH	Morgan Stanley	USD 7.7	7/3/2024	(317,526)	-
12,668	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	1/3/2024	7,303,202	10,881,812
9,405	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 512	1/3/2024	(1,553,486)	409,118
9,405	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 514	1/3/2024	(1,500,635)	155,183
2,319	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 505	1/3/2024	237,551	940,354
3,927	Put	US Treasury 10 Year Note	Exchange Traded	USD 110.25	1/3/2024	(1,696,927)	276,115
774	Call	Advanced Micro Devices	Exchange Traded	USD 185	15/3/2024	124,342	458,595
1,552	Call	Advanced Micro Devices	Exchange Traded	USD 190	15/3/2024	(789,289)	632,440
2,323	Call	Alphabet	Exchange Traded	USD 160	15/3/2024	(937,857)	8,131
3,104	Call	Amazon.com	Exchange Traded	USD 175	15/3/2024	(184,151)	1,125,200
1,552	Call	Amazon.com	Exchange Traded	USD 180	15/3/2024	(171,072)	257,632
3,432	Call	Applied Materials	Exchange Traded	USD 210	15/3/2024	(1,164,227)	576,576
622	Call	Autodesk	Exchange Traded	USD 280	15/3/2024	(222,195)	177,270
623	Call	Chubb	Exchange Traded	USD 250	15/3/2024	1,621	267,890
430	Call	Costco Wholesale	Exchange Traded	USD 730	15/3/2024	559,117	1,243,775
1,479	Put	Ford Motor	Exchange Traded	USD 7.82	15/3/2024	(23,181)	1,479
916	Put	Ford Motor	Exchange Traded	USD 8.82	15/3/2024	(26,765)	1,832
236	Call	Lam Research	Exchange Traded	USD 800	15/3/2024	2,268,143	3,149,420
620	Call	Mastercard	Exchange Traded	USD 475	15/3/2024	20,394	396,800
1,536	Put	Merck	Exchange Traded	USD 125	15/3/2024	31,023	141,312
837	Call	Meta Platforms	Exchange Traded	USD 500	15/3/2024	132,056	623,565
386	Call	Microsoft	Exchange Traded	USD 410	15/3/2024	80,882	260,550
997	Call	Microsoft	Exchange Traded	USD 420	15/3/2024	(364,855)	280,656
2,317	Call	Microsoft	Exchange Traded	USD 430	15/3/2024	(926,021)	231,700
554	Call	Nice	Exchange Traded	USD 250	15/3/2024	(233,914)	216,060
773	Call	Novo Nordisk	Exchange Traded	USD 125	15/3/2024	(45,849)	96,239
347	Call	NVIDIA	Exchange Traded	USD 730	15/3/2024	1,226,740	2,452,422
773	Call	NVIDIA	Exchange Traded	USD 725	15/3/2024	2,806,201	5,795,567
1,395	Call	Oracle	Exchange Traded	USD 120	15/3/2024	(234,676)	214,830
570	Call	Paramount Global	Exchange Traded	USD 17.5	15/3/2024	(24,924)	2,565
689	Call	Paramount Global	Exchange Traded	USD 22.5	15/3/2024	(26,066)	1,723
624	Call	Salesforce	Exchange Traded	USD 290	15/3/2024	438,343	890,760
233	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	15/3/2024	(40,886)	7,107
3,592	Put	Tesla	Exchange Traded	USD 180	15/3/2024	(2,987,483)	285,564
409	Call	UnitedHealth	Exchange Traded	USD 520	15/3/2024	(278,648)	72,189
1,544	Call	Walt Disney	Exchange Traded	USD 115	15/3/2024	(154,750)	146,680
1,271	Call	CBOE SPX Volatility Index	Exchange Traded	USD 20	20/3/2024	(44,773)	31,775
1,274	Call	S&P 500 Index	Exchange Traded	USD 18	20/3/2024	(27,023)	42,042
98	Put	US Treasury 10 Year Note	Exchange Traded	USD 105.25	22/3/2024	(11,253)	5,742
1,856	Call	Amazon.com	Exchange Traded	USD 185	19/4/2024	(18,053)	580,000
2,325	Call	Amazon.com	Exchange Traded	USD 180	19/4/2024	(69,115)	1,110,187
2,310	Call	AstraZeneca	Exchange Traded	USD 67.5	19/4/2024	(134,701)	247,170
2,097	Call	Bayerische Motoren Werke	Exchange Traded	EUR 110	19/4/2024	139,385	879,324
217	Call	Costco Wholesale	Exchange Traded	USD 735	19/4/2024	582,704	758,958
173	Call	Deckers Outdoor	Exchange Traded	USD 860	19/4/2024	494,481	973,990
70	Call	Deckers Outdoor	Exchange Traded	USD 900	19/4/2024	(35,166)	242,550
4,853	Call	Delta Air Lines	Exchange Traded	USD 45	19/4/2024	(32,645)	521,698
3,118	Call	Exxon Mobil	Exchange Traded	USD 105	19/4/2024	184,094	1,106,890
4,257	Call	JPMorgan Chase	Exchange Traded	USD 190	19/4/2024	(30,509)	1,394,167
3,332	Call	Mercedes-Benz	Exchange Traded	EUR 75	19/4/2024	159,679	690,461
1,936	Call	Merck	Exchange Traded	USD 125	19/4/2024	461,821	924,440
2,780	Call	Merck	Exchange Traded	USD 130	19/4/2024	(259,171)	594,920
463	Call	Meta Platforms	Exchange Traded	USD 495	19/4/2024	114,798	917,897
765	Call	Micron Technology	Exchange Traded	USD 95	19/4/2024	(92,356)	260,100

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

### 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
386	Call	Microsoft	Exchange Traded	USD 425	19/4/2024	66,009	254,760
709	Call	Microsoft	Exchange Traded	USD 440	19/4/2024	(263,356)	204,901
626	Call	Norfolk Southern	Exchange Traded	USD 270	19/4/2024	(156,329)	195,625
699	Call	NVIDIA	Exchange Traded	USD 685	19/4/2024	6,088,900	8,662,357
693	Call	NVIDIA	Exchange Traded	USD 820	19/4/2024	(1,122,471)	2,732,152
691	Call	NVIDIA	Exchange Traded	USD 840	19/4/2024	(485,239)	2,218,110
1,652	Call	PNC Financial Services	Exchange Traded	USD 160	19/4/2024	(190,757)	322,140
11,487	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 485	19/4/2024	(464,335)	2,561,601
831	Put	Tesla	Exchange Traded	USD 170	19/4/2024	(699,019)	222,293
6,973	Call	Uber Technologies	Exchange Traded	USD 80	19/4/2024	19,337	2,510,280
556	Call	Walt Disney	Exchange Traded	USD 110	19/4/2024	126,142	303,020
4,344	Call	Walt Disney	Exchange Traded	USD 115	19/4/2024	149,751	1,259,760
13,796	Call	Wells Fargo	Exchange Traded	USD 57.5	19/4/2024	(85,906)	1,765,888
2,307	Call	Amazon.com	Exchange Traded	USD 190	17/5/2024	110,213	1,141,965
1,600	Put	Dax Index	Exchange Traded	EUR 17,300	17/5/2024	(257,178)	1,473,332
766	Call	Dexcom	Exchange Traded	USD 120	17/5/2024	(119,760)	494,070
555	Call	DR Horton	Exchange Traded	USD 155	17/5/2024	110,404	338,550
966	Call	DR Horton	Exchange Traded	USD 165	17/5/2024	(389,575)	299,460
232	Call	Eli Lilly	Exchange Traded	USD 760	17/5/2024	5,863	912,340
416	Call	Shell	Exchange Traded	GBP 2,625	17/5/2024	(101,398)	168,696
637	Put	Tesla	Exchange Traded	USD 190	17/5/2024	(86,407)	678,405
4,182	Call	UBS	Exchange Traded	USD 32.5	17/5/2024	(302,038)	100,368
539	Call	Meta Platforms	Exchange Traded	USD 500	21/6/2024	795,515	2,033,377
1,544	Call	Novo Nordisk	Exchange Traded	USD 130	21/6/2024	(30,653)	656,200
1,355	Call	Sabre	Exchange Traded	USD 4.5	19/7/2024	(7,780)	18,970
3,848	Call	Apple	Exchange Traded	USD 220	16/8/2024	(231,258)	509,860
合計						3,155,134	76,405,490

### 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(98,963,955)	Put	OTC USD/JPY	HSBC Bank	USD 137	14/3/2024	248,399	-
(12,668)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 508	1/3/2024	(1,493,848)	(2,451,258)
(3,927)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 109	1/3/2024	542,692	-
(569)	Call	Advanced Micro Devices	Exchange Traded	USD 180	15/3/2024	(149,899)	(473,692)
(2,660)	Call	Applied Materials	Exchange Traded	USD 230	15/3/2024	323,914	(45,220)
(622)	Put	Autodesk	Exchange Traded	USD 230	15/3/2024	18,829	(104,185)
(430)	Call	Costco Wholesale	Exchange Traded	USD 780	15/3/2024	(136,409)	(277,350)
(837)	Call	Meta Platforms	Exchange Traded	USD 540	15/3/2024	40,822	(82,026)
(554)	Call	Nice	Exchange Traded	USD 270	15/3/2024	36,161	(40,165)
(231)	Call	NVIDIA	Exchange Traded	USD 750	15/3/2024	(1,063,693)	(1,252,597)
(570)	Call	Paramount Global	Exchange Traded	USD 25	15/3/2024	2,151	(1,140)
(233)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	15/3/2024	12,471	(3,612)
(3,592)	Put	Tesla	Exchange Traded	USD 160	15/3/2024	1,145,954	(37,716)
(2,545)	Call	S&P 500 Index	Exchange Traded	USD 35	20/3/2024	15,317	(19,088)
(1,856)	Put	Amazon.com	Exchange Traded	USD 155	19/4/2024	69,177	(171,680)
(2,310)	Put	AstraZeneca	Exchange Traded	USD 60	19/4/2024	(23,534)	(91,245)
(2,097)	Put	Bayerische Motoren Werke	Exchange Traded	EUR 100	19/4/2024	73,962	(178,595)
(173)	Put	Deckers Outdoor	Exchange Traded	USD 770	19/4/2024	130,230	(90,825)
(70)	Put	Deckers Outdoor	Exchange Traded	USD 800	19/4/2024	(2,480)	(51,800)
(4,853)	Put	Delta Air Lines	Exchange Traded	USD 37	19/4/2024	54,707	(167,429)
(766)	Put	Dexcom	Exchange Traded	USD 105	19/4/2024	(37,754)	(174,265)
(128)	Call	Eli Lilly	Exchange Traded	USD 700	19/4/2024	(574,687)	(820,800)
(3,118)	Call	Exxon Mobil	Exchange Traded	USD 115	19/4/2024	(9,316)	(168,372)
(3,118)	Put	Exxon Mobil	Exchange Traded	USD 95	19/4/2024	197,310	(149,664)
(833)	Put	Mercedes-Benz	Exchange Traded	EUR 65	19/4/2024	6,261	(22,142)
(2,780)	Call	Merck	Exchange Traded	USD 135	19/4/2024	118,907	(219,620)



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

至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(1,531)	Call	Micron Technology	Exchange Traded	USD 105	19/4/2024	81,559	(204,389)
(626)	Put	Norfolk Southern	Exchange Traded	USD 240	19/4/2024	7,056	(148,675)
(919)	Call	NVIDIA	Exchange Traded	USD 980	19/4/2024	326,488	(654,787)
(699)	Call	NVIDIA	Exchange Traded	USD 800	19/4/2024	(2,626,308)	(3,362,190)
(616)	Call	NVIDIA	Exchange Traded	USD 850	19/4/2024	(253,895)	(1,780,240)
(924)	Call	NVIDIA	Exchange Traded	USD 920	19/4/2024	919,615	(1,249,710)
(1,652)	Put	PNC Financial Services	Exchange Traded	USD 130	19/4/2024	57,742	(185,850)
(11,487)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	19/4/2024	238,361	(1,700,076)
(831)	Put	Tesla	Exchange Traded	USD 145	19/4/2024	256,172	(50,691)
(6,973)	Call	Uber Technologies	Exchange Traded	USD 95	19/4/2024	(47,815)	(282,406)
(556)	Put	Walt Disney	Exchange Traded	USD 100	19/4/2024	29,842	(27,800)
(3,449)	Put	Wells Fargo	Exchange Traded	USD 50	19/4/2024	(784)	(134,511)
(1,844)	Put	Amazon.com	Exchange Traded	USD 150	17/5/2024	95,466	(330,076)
(1,600)	Put	Dax Index	Exchange Traded	EUR 16,300	17/5/2024	47,485	(553,313)
(766)	Call	Dexcom	Exchange Traded	USD 135	17/5/2024	44,506	(183,840)
(555)	Put	DR Horton	Exchange Traded	USD 125	17/5/2024	51,240	(95,738)
(966)	Put	DR Horton	Exchange Traded	USD 135	17/5/2024	(85,248)	(338,100)
(232)	Call	Eli Lilly	Exchange Traded	USD 840	17/5/2024	9,921	(335,240)
(155)	Put	Eli Lilly	Exchange Traded	USD 650	17/5/2024	42,998	(127,875)
(416)	Put	Shell	Exchange Traded	GBP 2,250	17/5/2024	26,107	(104,117)
(637)	Call	Tesla	Exchange Traded	USD 240	17/5/2024	(36,569)	(406,087)
(4,182)	Put	UBS	Exchange Traded	USD 25	17/5/2024	114,494	(115,005)
(539)	Put	Meta Platforms	Exchange Traded	USD 370	21/6/2024	105,665	(258,720)
(1,544)	Put	Novo Nordisk	Exchange Traded	USD 100	21/6/2024	(4,122)	(202,264)
合計						(1,054,380)	(19,926,186)

至 2024 年 2 月 29 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
EUR 121,695,862	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 5/9/2024; and pays Floating EUR EURIBOR semi-annually from 5/3/2025	JP Morgan	1/3/2024	(712,137)	1,129,206
USD 12,050,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Barclays	20/3/2024	(26,376)	1,658
USD 17,330,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Goldman Sachs	20/3/2024	(48,227)	2,385
USD 197,462,595	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026y; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(458,836)	2,271,981
EUR 68,708,445	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	20/3/2024	(98,397)	15,471
EUR 59,621,343	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	20/3/2024	(82,731)	22,274
USD 12,905,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	20/3/2024	(45,271)	4,555
EUR 12,870,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(31,776)	3,644
EUR 15,269,840	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	19/6/2024	(84,941)	72,060
EUR 45,809,521	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	19/6/2024	(58,433)	69,476

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

### 至 2024 年 2 月 29 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
EUR 16,375,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	20/3/2024	(50,237)	6,023
USD 16,215,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Goldman Sachs	20/3/2024	(29,624)	16,528
USD 13,315,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(28,610)	13,572
USD 15,955,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	BNP Paribas	20/3/2024	(9,799)	16,263
USD 115,765,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG.41.V1 quarterly from 20/12/2028; and pays 1% Fixed	Exchange Traded	20/3/2024	(10,676)	50,101
合計				(1,776,071)	3,695,197

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
EUR (121,695,862)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 5/3/2025; and pays 2.5% Fixed annually from 5/9/2024	JP Morgan	1/3/2024	724,517	—
EUR (68,708,445)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	33,204	(5,002)
EUR (59,621,343)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	25,759	(4,706)
USD (12,905,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	7,432	(1,511)
EUR (16,375,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.40.V1 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	14,120	(3,887)
USD (16,215,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	Goldman Sachs	20/3/2024	1,680	(2,012)
USD (13,315,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	JP Morgan	20/3/2024	1,248	(1,652)
USD (15,955,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	BNP Paribas	20/3/2024	1,843	(2,896)
USD (115,765,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG.41.V1 quarterly from 20/12/2023	Exchange Traded	20/3/2024	11,241	(336)
USD (281,591,969)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 29/3/2025; and pays Floating USD SOFR annually from 29/3/2025	JP Morgan	27/3/2024	(210,256)	(3,113,469)
EUR (137,746,811)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed annually from 30/4/2025; and pays Floating EUR EURIBOR semi-annually from 31/10/2024	JP Morgan	26/4/2024	(208,615)	(601,175)
USD (197,462,595)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/1/2026; and pays 2.25% Fixed annually from 27/1/2026	Goldman Sachs	23/1/2025	176,452	(625,263)
合計				578,625	(4,361,909)

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

### 截至 2024 年 2 月 29 日止之 SPAC PIPE 承諾

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

### 至 2024 年 2 月 29 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
	美國		
USD 136,074,276	Fannie Mae or Freddie Mac 3.5% TBA	121,297,698	0.81
USD 20,900,000	Fannie Mae or Freddie Mac 3.5% TBA	18,643,490	0.13
將予宣佈證券總額		139,941,188	0.94

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 2,900,000	BNP Paribas 2.871% 19/4/2032*	2,431,626	0.26
	債券			USD 2,900,000	BPCE 1.652% 6/10/2026	2,712,110	0.29
	澳洲			EUR 1,500,000	BPCE 3.875% 25/1/2036	1,624,996	0.17
GBP 1,753,000	APA Infrastructure 3.5% 22/3/2030	1,973,327	0.21	EUR 900,000	BPCE 4.875% 26/2/2036*	976,630	0.10
EUR 4,751,000	Origin Energy Finance 1% 17/9/2029	4,476,712	0.48	USD 3,000,000	BPCE 5.15% 21/7/2024	2,981,709	0.32
AUD 7,150,000	Origin Energy Finance 2.65% 11/11/2027	4,276,074	0.45	USD 2,400,000	BPCE 6.508% 18/1/2035	2,389,887	0.25
		10,726,113	1.14	USD 1,600,000	BPCE 6.714% 19/10/2029	1,663,912	0.18
	奧地利			EUR 500,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036*	537,986	0.06
EUR 400,000	Lenzing 5.75% 7/9/2025	389,511	0.04	USD 4,300,000	Credit Agricole 4% 10/1/2033	3,975,251	0.42
	比利時			EUR 900,000	Credit Agricole 4.25% 11/7/2029	990,589	0.10
EUR 4,000,000	Elia Transmission Belgium 3.25% 4/4/2028	4,314,193	0.46	EUR 1,400,000	Credit Agricole 4.375% 27/11/2033	1,572,804	0.17
EUR 900,000	Elia Transmission Belgium 3.75% 16/1/2036	970,020	0.10	USD 3,100,000	Credit Agricole 6.316% 3/10/2029	3,205,908	0.34
EUR 2,100,000	KBC 4.75% 17/4/2035	2,266,725	0.24	EUR 2,100,000	Credit Agricole Assurances 1.5% 6/10/2031	1,849,289	0.20
		7,550,938	0.80	EUR 1,500,000	Electricite de France 3.75% 5/6/2027*	1,632,347	0.17
	加拿大			EUR 1,700,000	Engie 0.375% 26/10/2029	1,543,979	0.16
CAD 1,300,000	Bell Telephone of Canada or Bell Canada 4.35% 18/12/2045	840,216	0.09	EUR 500,000	Engie 3.875% 6/12/2033	541,604	0.06
USD 345,000	Canadian National Railway 6.125% 1/11/2053	392,520	0.04	EUR 2,500,000	Engie 4.5% 6/9/2042	2,800,714	0.30
USD 3,424,000	Enbridge 5.7% 8/3/2033	3,468,431	0.37	EUR 1,473,000	Forvia 2.625% 15/6/2025	1,579,849	0.17
USD 540,000	Enbridge 6.2% 15/11/2030	567,091	0.06	EUR 1,800,000	Forvia 7.25% 15/6/2026	2,061,518	0.22
USD 2,926,000	Rogers Communications 4.55% 15/3/2052	2,423,984	0.26	EUR 800,000	La Poste 3.125% 29/10/2025	841,991	0.09
USD 3,000,000	Rogers Communications 5.3% 15/2/2034*	2,948,591	0.31	EUR 2,400,000	Orange 2.375% 15/1/2025	2,548,261	0.27
CAD 2,300,000	Rogers Communications 5.9% 21/9/2033	1,793,885	0.19	EUR 3,000,000	Sanofi 1.5% 1/4/2030	2,960,494	0.31
USD 80,000	TELUS 3.4% 13/5/2032	69,689	0.01	EUR 3,600,000	Societe Generale 4.875% 21/11/2031*	4,031,857	0.43
CAD 890,000	TELUS 4.4% 29/1/2046	568,455	0.06	USD 2,500,000	Societe Generale 6.447% 12/1/2027*	2,521,764	0.27
EUR 800,000	TotalEnergies Capital Canada 2.125% 18/9/2029*	810,838	0.08	USD 885,000	Societe Generale 7.132% 19/1/2055*	859,225	0.09
		13,883,700	1.47	EUR 3,200,000	Teleperformance 5.75% 22/11/2031*	3,552,713	0.38
	開曼群島			EUR 6,927,000	TotalEnergies 1.75% 4/4/2024	7,502,144	0.80
USD 3,300,000	Gaci First Investment 5.375% 29/1/2054*	2,895,908	0.31	EUR 1,684,000	TotalEnergies 2.625% 26/2/2025	1,790,131	0.19
USD 1,400,000	Shimao 3.45% 11/1/2031	57,750	0.01	EUR 4,000,000	Veolia Environnement 1.625% 1/6/2026	4,020,743	0.43
USD 2,700,000	Shimao 5.2% 16/1/2027	118,125	0.01	EUR 2,800,000	Veolia Environnement 2% 15/11/2027	2,731,740	0.29
		3,071,783	0.33	EUR 5,300,000	Worldline 4.125% 12/9/2028*	5,595,312	0.59
	智利				德國		
USD 800,000	Sociedad Quimica y Minera de Chile 3.5% 10/9/2051	529,400	0.06	EUR 815,000	Albemarle New 1.625% 25/11/2028*	794,770	0.08
	丹麥			USD 1,400,000	Allianz 3.2% 30/10/2027	1,113,183	0.12
EUR 1,550,000	AP Moller - Maersk 3.75% 5/3/2032	1,673,852	0.18	USD 1,200,000	Allianz 3.5% 17/11/2025*	1,090,556	0.12
USD 2,880,000	AP Moller - Maersk 5.875% 14/9/2033	2,904,225	0.31	EUR 5,800,000	Bayer 2.375% 12/11/2079	6,059,127	0.64
GBP 1,500,000	Danske Bank 2.25% 14/1/2028	1,731,780	0.18	EUR 3,300,000	Bayer 3.75% 1/7/2074*	3,547,860	0.38
USD 6,350,000	Danske Bank 5.705% 1/3/2030	6,365,735	0.68	EUR 3,800,000	Bayer 4.625% 26/5/2033	4,148,765	0.44
		12,675,592	1.35	EUR 1,000,000	Commerzbank 5.125% 18/1/2030	1,120,238	0.12
	法國			EUR 340,000	Deutsche Bahn Finance 4% 23/11/2043*	389,260	0.04
EUR 9,100,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029	10,084,817	1.07	GBP 1,400,000	Deutsche Bank 2.625% 16/12/2024	1,731,419	0.18
EUR 3,300,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	3,682,314	0.39	EUR 800,000	Deutsche Bank 4% 24/6/2032	827,154	0.09
EUR 9,000,000	BNP Paribas 0.875% 11/7/2030*	8,296,037	0.88	USD 2,835,000	Deutsche Bank 7.146% 13/7/2027	2,912,884	0.31
USD 3,000,000	BNP Paribas 2.159% 15/9/2029	2,600,142	0.27	EUR 1,500,000	EnBW Energie Baden- Wuerttemberg 1.125% 5/11/2079	1,596,064	0.17
				EUR 1,100,000	EnBW Energie Baden- Wuerttemberg 1.625% 5/8/2079*	1,079,251	0.11

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[210] 貝萊德全球基金 (BGF)

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 3,000,000	EnBW Energie Baden-Wuerttemberg 1.875% 29/6/2080	3,064,404	0.33	EUR 400,000	ABN AMRO Bank 5.125% 22/2/2033	440,372	0.05
EUR 1,400,000	Eurogrid 3.915% 1/2/2034	1,513,234	0.16	EUR 1,900,000	ABN AMRO Bank 5.5% 21/9/2033	2,131,671	0.23
EUR 1,800,000	RWE 3.625% 10/1/2032*	1,927,190	0.21	EUR 916,000	ASML 0.625% 7/5/2029	875,455	0.09
EUR 1,200,000	Schaeffler 4.5% 14/8/2026	1,314,080	0.14	EUR 1,200,000	ASR Nederland 3.375% 2/5/2049	1,218,280	0.13
EUR 300,000	Vonovia 1.5% 14/6/2041	206,008	0.02	EUR 700,000	Bayer Capital 2.125% 15/12/2029	673,800	0.07
		34,435,447	3.66	EUR 1,520,000	BP Capital Markets 4.323% 12/5/2035	1,720,511	0.18
	<b>匈牙利</b>			EUR 2,100,000	Cooperatieve Rabobank 4% 10/1/2030	2,312,114	0.24
EUR 4,300,000	Hungary Government International Bond 5.375% 12/9/2033	4,853,220	0.52	EUR 1,600,000	Digital Dutch Finco 1% 15/1/2032	1,364,683	0.14
	<b>愛爾蘭</b>			EUR 300,000	Digital Dutch Finco 1.25% 1/2/2031	267,934	0.03
USD 3,200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 30/1/2032	2,711,909	0.29	EUR 1,400,000	EnBW International Finance 3.85% 23/5/2030	1,537,863	0.16
EUR 587,000	GE Capital (European Fund)ing Unlimited 3.65% 23/8/2032	621,829	0.06	EUR 4,482,000	IMCD 2.125% 31/3/2027	4,584,163	0.49
EUR 3,400,000	Linde 3.2% 14/2/2031	3,655,095	0.39	EUR 3,590,000	IMCD 4.875% 18/9/2028	4,012,595	0.43
		6,988,833	0.74	EUR 1,200,000	ING Groep 0.25% 1/2/2030	1,088,536	0.12
	<b>義大利</b>			EUR 1,800,000	ING Groep 5% 20/2/2035*	1,977,746	0.21
EUR 2,900,000	ASTM 1.5% 25/1/2030	2,683,393	0.28	USD 475,000	JDE Peet's 1.375% 15/1/2027	425,209	0.04
EUR 1,600,000	Banco BPM 4.875% 17/1/2030	1,758,034	0.19	EUR 1,410,000	JDE Peet's 4.5% 23/1/2034	1,558,194	0.17
EUR 2,150,000	Banco BPM 6% 14/6/2028	2,439,358	0.26	USD 855,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	803,615	0.09
EUR 300,000	Eni 2.75% 11/2/2030	283,817	0.03	EUR 1,900,000	Pluxee 3.5% 4/9/2028	2,048,541	0.22
EUR 1,800,000	Eni 3.875% 15/1/2034	1,927,102	0.20	EUR 1,521,000	Repsol International Finance 4.5% 25/3/2075	1,647,700	0.18
EUR 3,050,000	Eni 4.25% 19/5/2033	3,380,969	0.36	EUR 2,700,000	REWE International Finance 4.875% 13/9/2030	3,048,015	0.32
USD 1,000,000	Intesa Sanpaolo 7.2% 28/11/2033	1,051,820	0.11	EUR 1,600,000	Sartorius Finance 4.375% 14/9/2029*	1,778,327	0.19
EUR 8,000,000	Italy Buoni Ordinari del Tesoro BOT 0% 28/3/2024*	8,657,731	0.92	EUR 1,200,000	Sartorius Finance 4.5% 14/9/2032	1,338,562	0.14
EUR 2,890,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031	3,099,995	0.33	EUR 1,200,000	Sartorius Finance 4.875% 14/9/2035	1,372,636	0.15
		25,282,219	2.68	EUR 2,400,000	Siemens Financieringsmaatschappij 3.625% 22/2/2044	2,539,447	0.27
	<b>澤西島</b>			EUR 2,100,000	Syngenta Finance 3.375% 16/4/2026	2,239,596	0.24
GBP 4,805,000	Glencore Finance Europe 3.125% 26/3/2026	5,806,092	0.62	EUR 5,000,000	Telefonica Europe 3.875% 22/6/2026	5,307,793	0.56
	<b>盧森堡</b>			EUR 1,300,000	TenneT 0.75% 26/6/2025	1,369,018	0.15
USD 3,600,000	Greensaif Pipelines Bidco 6.129% 23/2/2038	3,659,130	0.39	EUR 1,944,000	TenneT 1% 13/6/2026	2,022,490	0.21
EUR 900,000	Medtronic Global 3% 15/10/2028	959,338	0.10	EUR 800,000	TenneT 1.375% 5/6/2028	812,586	0.09
EUR 2,840,000	Nestle Finance International 3.25% 23/1/2037	2,993,612	0.32	EUR 1,300,000	TenneT 1.625% 17/11/2026	1,361,473	0.14
EUR 6,414,000	SES 2.875% 27/5/2026	6,559,088	0.69	EUR 2,600,000	TenneT 2.374% 22/7/2025	2,732,662	0.29
		14,171,168	1.50	EUR 1,300,000	TenneT 2.995% 2/4/2024	1,405,822	0.15
	<b>墨西哥</b>			EUR 770,000	TenneT 4.75% 28/10/2042	940,455	0.10
USD 4,075,000	Mexico Government International Bond 6% 7/5/2036*	4,057,294	0.43	EUR 167,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	181,236	0.02
USD 1,600,000	Mexico Government International Bond 6.35% 9/2/2035	1,638,136	0.17	EUR 1,141,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	1,357,905	0.14
USD 1,500,000	Petroleos Mexicanos 8.75% 2/6/2029	1,435,567	0.15	EUR 1,003,000	Thermo Fisher Scientific Finance I 0.8% 18/10/2030	918,999	0.10
		7,130,997	0.75	EUR 3,259,000	Viterra Finance 1% 24/9/2028	3,117,515	0.33
	<b>荷蘭</b>			EUR 2,400,000	Volkswagen International Finance 3.375% 27/6/2024	2,588,204	0.27
EUR 1,380,000	ABB Finance 3.375% 15/1/2034	1,466,426	0.16	EUR 4,400,000	Volkswagen International Finance 3.5% 17/6/2025	4,658,159	0.49
USD 1,200,000	ABN AMRO Bank 2.47% 13/12/2029*	1,045,155	0.11	EUR 6,000,000	Wintershall Dea Finance 1.332% 25/9/2028	5,743,444	0.61
USD 1,400,000	ABN AMRO Bank 3.324% 13/3/2037	1,115,786	0.12	EUR 4,700,000	Wintershall Dea Finance 2 2.499% 20/4/2026	4,726,922	0.50
EUR 1,000,000	ABN AMRO Bank 3.875% 15/1/2032	1,073,433	0.11			86,951,048	9.23

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428 頁至 437 頁的附註是這些財務報表不可分割的一部份。



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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 709,000	American Tower 3.65% 15/3/2027	678,044	0.07	USD 2,750,000	Charles Schwab 6.136% 24/8/2034*	2,857,058	0.30
USD 200,000	American Tower 5.65% 15/3/2033	201,730	0.02	USD 1,150,000	Charter Communications Operating / Charter		
USD 500,000	American Water Capital 3.45% 1/5/2050	366,169	0.04		Communications Operating Capital 5.375% 1/5/2047	909,601	0.10
USD 1,140,000	Amgen 3.375% 21/2/2050	821,221	0.09	USD 4,062,000	Charter Communications Operating / Charter		
USD 1,055,000	Amgen 4.2% 22/2/2052	860,981	0.09		Communications Operating Capital 6.384% 23/10/2035	3,944,391	0.42
USD 965,000	Amgen 5.65% 2/3/2053	968,406	0.10	USD 1,500,000	Charter Communications Operating / Charter		
USD 1,729,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	1,776,133	0.19		Communications Operating Capital 6.65% 1/2/2034	1,506,035	0.16
USD 7,400,000	Apple 3.95% 8/8/2052	6,174,916	0.66	USD 2,700,000	Charter Communications Operating / Charter		
USD 1,400,000	AT&T 2.55% 1/12/2033	1,108,492	0.12		Communications Operating Capital 6.834% 23/10/2055	2,572,707	0.27
USD 450,000	AT&T 4.5% 15/5/2035	415,601	0.05	USD 700,000	Cigna 4.9% 15/12/2048	628,960	0.07
GBP 1,600,000	AT&T 5.5% 15/3/2027	2,041,170	0.22	USD 2,380,000	Cisco Systems 5.05% 26/2/2034	2,399,534	0.26
USD 1,500,000	Atmos Energy 2.85% 15/2/2052	962,789	0.10	USD 3,350,000	Citigroup 2.561% 1/5/2032	2,764,047	0.29
USD 1,000,000	Baltimore Gas and Electric 3.5% 15/8/2046	740,695	0.08	USD 2,400,000	Citigroup 4.412% 31/3/2031	2,270,633	0.24
USD 235,000	Baltimore Gas and Electric 5.4% 1/6/2053	231,555	0.02	USD 3,700,000	Citigroup 6.174% 25/5/2034	3,730,684	0.40
USD 2,100,000	Bank of America 2.592% 29/4/2031	1,796,369	0.19	USD 300,000	Citigroup 6.675% 13/9/2043	331,653	0.04
USD 4,500,000	Bank of America 2.687% 22/4/2032	3,774,672	0.40	USD 1,070,000	Columbia Pipelines 5.681% 15/1/2034	1,051,964	0.11
USD 2,450,000	Bank of America 3.419% 20/12/2028	2,294,573	0.24	USD 475,000	Columbia Pipelines Operating 6.544% 15/11/2053	508,084	0.05
USD 3,250,000	Bank of America 4.271% 23/7/2029	3,125,093	0.33	USD 1,754,000	Comcast 2.887% 1/11/2051	1,112,809	0.12
USD 5,350,000	Bank of America 4.571% 27/4/2033	5,035,942	0.53	USD 2,300,000	Comcast 2.937% 1/11/2056	1,423,124	0.15
USD 900,000	Bank of America 5.015% 22/7/2033	877,823	0.09	USD 1,000,000	Comcast 3.25% 1/11/2039	771,466	0.08
USD 2,750,000	Bank of America 5.202% 25/4/2029	2,739,439	0.29	USD 250,000	CommonSpirit Health 3.91% 1/10/2050	192,877	0.02
USD 1,725,000	Bank of America 5.468% 23/1/2035	1,721,654	0.18	USD 480,000	Consumers Energy 3.1% 15/8/2050	333,977	0.03
USD 3,300,000	Bank of America 5.819% 15/9/2029*	3,367,147	0.36	USD 430,000	Consumers Energy 4.2% 1/9/2052	357,375	0.04
USD 2,184,000	Bayer US Finance 6.5% 21/11/2033	2,193,393	0.23	USD 700,000	Cox Communications 2.6% 15/6/2031	574,642	0.06
USD 400,000	Bayer US Finance 6.875% 21/11/2053	400,755	0.04	USD 1,639,000	Crown Castle 2.9% 15/3/2027	1,528,720	0.16
USD 300,000	Bayer US Finance II 4.7% 15/7/2064	216,272	0.02	USD 120,000	Crown Castle 4.15% 1/7/2050	95,529	0.01
USD 4,100,000	Boeing 2.196% 4/2/2026	3,851,445	0.41	USD 2,145,000	Crown Castle 5% 11/1/2028	2,115,400	0.22
USD 400,000	Boeing 3.55% 1/3/2038	310,743	0.03	USD 1,050,000	CVS Health 5.125% 20/7/2045	957,857	0.10
USD 2,850,000	Boeing 5.93% 1/5/2060	2,725,488	0.29	USD 911,000	Devon Energy 4.75% 15/5/2042	776,264	0.08
EUR 4,400,000	Booking 0.5% 8/3/2028	4,245,241	0.45	USD 500,000	Diamondback Energy 6.25% 15/3/2033	527,444	0.06
EUR 1,080,000	Booking 4% 1/3/2044	1,160,333	0.12	GBP 700,000	Digital Stout 2.75% 19/7/2024	877,401	0.09
USD 1,080,000	Bristol-Myers Squibb 4.25% 26/10/2049	904,543	0.10	USD 1,615,000	Dominion Energy 2.25% 15/8/2031	1,307,954	0.14
USD 1,645,000	Bristol-Myers Squibb 5.1% 22/2/2031	1,651,169	0.18	USD 2,600,000	Dominion Energy 3.375% 1/4/2030	2,342,934	0.25
USD 2,375,000	Bristol-Myers Squibb 5.55% 22/2/2054	2,410,092	0.26	USD 310,000	Dominion Energy South Carolina 6.25% 15/10/2053	343,288	0.04
USD 360,000	Bristol-Myers Squibb 6.25% 15/11/2053	399,692	0.04	USD 2,565,000	Duke Energy 3.25% 15/1/2082	2,165,857	0.23
USD 800,000	Cameron LNG 3.302% 15/1/2035	663,279	0.07	EUR 1,600,000	Duke Energy 3.85% 15/6/2034*	1,683,089	0.18
USD 525,000	Cameron LNG 3.701% 15/1/2039	432,416	0.05	USD 900,000	Duke Energy Carolinas 3.2% 15/8/2049	622,893	0.07
EUR 1,000,000	Capital One Financial 1.65% 12/6/2029*	945,211	0.10	USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	494,521	0.05
USD 2,400,000	Capital One Financial 5.817% 1/2/2034	2,382,207	0.25	USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	761,340	0.08
USD 3,000,000	Capital One Financial 7.624% 30/10/2031	3,290,006	0.35	USD 500,000	Duke Energy Carolinas 4% 30/9/2042	410,010	0.04
USD 3,100,000	CCO / CCO Capital 4.75% 1/3/2030	2,639,851	0.28	USD 1,400,000	Duke Energy Carolinas 5.35% 15/1/2053	1,372,484	0.15
				USD 1,400,000	Duke Energy Carolinas 5.4% 15/1/2054	1,374,182	0.15
				USD 300,000	Duke Energy Florida 5.95% 15/11/2052	316,581	0.03

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至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,200,000	Duke Energy Florida 6.2% 15/11/2053	2,399,453	0.25	USD 900,000	HCA 5.5% 15/6/2047	842,431	0.09
USD 200,000	Duke Energy Progress 4% 1/4/2052	156,644	0.02	USD 1,080,000	HCA 6% 1/4/2054	1,073,678	0.11
USD 3,015,000	Edison International 5.25% 15/11/2028	3,004,068	0.32	USD 1,000,000	Hess 5.8% 1/4/2047	1,025,416	0.11
USD 1,575,000	Edison International 6.95% 15/11/2029	1,683,374	0.18	EUR 2,230,000	Honeywell International 3.75% 1/3/2036	2,392,316	0.25
USD 2,813,000	Elevance Health 2.25% 15/5/2030	2,395,212	0.25	USD 1,200,000	Intel 3.05% 12/8/2051	797,127	0.08
USD 855,000	Energy Transfer 5.55% 15/2/2028	862,180	0.09	USD 2,320,000	Intel 5.15% 21/2/2034	2,304,290	0.24
USD 1,920,000	Energy Transfer 5.95% 15/5/2054	1,872,244	0.20	USD 1,820,000	Intel 5.7% 10/2/2053*	1,849,599	0.20
USD 976,000	Energy Transfer 6.25% 15/4/2049	987,925	0.10	USD 8,395,000	JPMorgan Chase 2.545% 8/11/2032	6,932,472	0.74
USD 1,290,000	Energy Transfer 6.4% 1/12/2030	1,354,015	0.14	USD 2,687,000	JPMorgan Chase 2.739% 15/10/2030	2,363,573	0.25
USD 510,000	Energy Transfer 6.55% 1/12/2033	541,985	0.06	EUR 3,700,000	JPMorgan Chase 4.457% 13/11/2031	4,166,529	0.44
USD 6,000,000	EQT 5.75% 1/2/2034	5,892,927	0.63	USD 1,195,000	JPMorgan Chase 5.336% 23/1/2035	1,191,483	0.13
USD 1,170,000	Equinix 2.15% 15/7/2030	973,381	0.10	USD 1,300,000	JPMorgan Chase 5.35% 1/6/2034	1,295,318	0.14
USD 500,000	Eversource Energy 5.125% 15/5/2033	483,567	0.05	USD 200,000	Kilroy Realty 2.5% 15/11/2032	148,220	0.02
EUR 1,900,000	FedEx 0.95% 4/5/2033	1,587,214	0.17	USD 1,550,000	Kilroy Realty 6.25% 15/1/2036	1,495,296	0.16
USD 3,500,000	Fifth Third Bancorp 5.631% 29/1/2032*	3,476,395	0.37	EUR 2,100,000	Kinder Morgan 2.25% 16/3/2027	2,176,641	0.23
GBP 2,800,000	Fiserv 2.25% 1/7/2025	3,405,415	0.36	USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	710,832	0.07
USD 2,370,000	Florida Power & Light 4.625% 15/5/2030	2,334,016	0.25	USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	1,002,599	0.11
USD 1,200,000	Florida Power & Light 5.3% 1/4/2053	1,189,076	0.13	USD 220,000	Lam Research 3.125% 15/6/2060	144,770	0.01
USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,261,136	0.13	EUR 140,344	Lehman Brothers 4.75% 16/1/2014***	761	0.00
GBP 4,000,000	Ford Motor Credit 4.535% 6/3/2025	5,017,499	0.53	USD 340,000	Lowe's 2.8% 15/9/2041	238,005	0.03
EUR 1,980,000	Ford Motor Credit 5.125% 20/2/2029	2,221,141	0.24	USD 800,000	Lowe's 3.5% 1/4/2051	562,397	0.06
USD 885,000	Ford Motor Credit 7.122% 7/11/2033*	945,098	0.10	USD 375,000	Lowe's 5.625% 15/4/2053	372,378	0.04
EUR 1,156,000	General Electric 1.5% 17/5/2029	1,137,213	0.12	USD 215,000	Lowe's 5.75% 1/7/2053	217,419	0.02
GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,201,254	0.13	USD 400,000	Marsh & McLennan 5.45% 15/3/2053	399,594	0.04
USD 1,400,000	Georgia Power 4.95% 17/5/2033	1,372,284	0.15	USD 1,100,000	Massachusetts Institute of Technology 3.067% 1/4/2052	800,166	0.09
USD 2,800,000	Gilead Sciences 4% 1/9/2036	2,488,138	0.26	EUR 2,500,000	McDonald's 3.875% 20/2/2031	2,753,724	0.29
USD 545,000	Gilead Sciences 4.15% 1/3/2047	452,650	0.05	EUR 1,300,000	McDonald's 4.125% 28/11/2035	1,431,365	0.15
USD 2,655,000	Gilead Sciences 5.55% 15/10/2053	2,714,743	0.29	USD 130,000	Merck 2.9% 10/12/2061*	81,065	0.01
EUR 3,120,000	Global Payments 4.875% 17/3/2031	3,486,789	0.37	USD 2,400,000	Metropolitan Life Global Funding I 1.55% 7/1/2031	1,888,383	0.20
USD 1,375,000	GLP Capital / GLP Financing II 4% 15/1/2031	1,213,363	0.13	USD 1,400,000	Metropolitan Life Global Funding I 5.05% 8/1/2034	1,371,620	0.15
EUR 1,200,000	Goldman Sachs 0.875% 9/5/2029*	1,120,882	0.12	USD 3,040,000	Micron Technology 5.3% 15/1/2031	3,015,669	0.32
USD 3,205,000	Goldman Sachs 2.383% 21/7/2032	2,612,688	0.28	USD 400,000	Microsoft 3.95% 8/8/2056	338,450	0.04
USD 2,105,000	Goldman Sachs 2.65% 21/10/2032	1,740,966	0.19	EUR 1,104,000	Moody's 0.95% 25/2/2030	1,028,574	0.11
USD 950,000	Goldman Sachs 3.615% 15/3/2028	906,793	0.10	USD 5,500,000	Morgan Stanley 1.928% 28/4/2032	4,367,023	0.46
USD 460,000	Goldman Sachs 3.691% 5/6/2028	439,450	0.05	USD 2,300,000	Morgan Stanley 2.511% 20/10/2032	1,890,321	0.20
USD 4,400,000	Goldman Sachs 4.017% 31/10/2038	3,779,731	0.40	EUR 2,936,000	Morgan Stanley 2.95% 7/5/2032	2,990,777	0.32
USD 1,590,000	Goldman Sachs 6.75% 1/10/2037*	1,729,889	0.18	USD 2,600,000	Morgan Stanley 3.622% 1/4/2031	2,366,702	0.25
USD 610,000	HCA 4.125% 15/6/2029	574,545	0.06	USD 860,000	Morgan Stanley 5.466% 18/1/2035*	860,403	0.09
				USD 465,000	MPLX 5% 1/3/2033	446,539	0.05
				USD 1,305,000	MPLX 5.65% 1/3/2053	1,249,066	0.13
				EUR 2,550,000	National Grid North America 4.668% 12/9/2033	2,896,512	0.31
				USD 2,393,000	NextEra Energy Capital 5.05% 28/2/2033	2,339,195	0.25
				USD 2,300,000	NextEra Energy Capital 5.25% 15/3/2034	2,262,298	0.24
				USD 930,000	NiSource 1.7% 15/2/2031	739,939	0.08
				USD 975,000	NiSource 5.25% 30/3/2028	981,148	0.10
				USD 565,000	NiSource 5.4% 30/6/2033	566,015	0.06
				USD 780,000	Novartis Capital 4% 20/11/2045	666,976	0.07

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[214] 貝萊德全球基金 (BGF)



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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,700,000	Occidental Petroleum 6.45% 15/9/2036	1,791,384	0.19	USD 520,000	T-Mobile USA 3.4% 15/10/2052	362,716	0.04
USD 2,135,000	Ohio Power 1.625% 15/1/2031	1,708,023	0.18	USD 2,720,000	Truist Financial 5.711% 24/1/2035	2,699,041	0.29
USD 900,000	Ohio Power 5% 1/6/2033	884,936	0.09	USD 3,900,000	Truist Financial 5.867% 8/6/2034	3,908,369	0.42
USD 155,000	Omnicom 2.6% 1/8/2031	130,411	0.01	USD 750,000	Union Pacific 3.25% 5/2/2050	541,746	0.06
USD 1,250,000	Oncor Electric Delivery 4.55% 15/9/2032	1,202,718	0.13	USD 500,000	Union Pacific 3.6% 15/9/2037	429,785	0.05
USD 1,600,000	Oncor Electric Delivery 5.65% 15/11/2033	1,654,656	0.18	USD 458,700	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	452,246	0.05
USD 1,900,000	ONEOK 6.625% 1/9/2053	2,053,434	0.22	USD 1,300,000	UnitedHealth 2.9% 15/5/2050	865,946	0.09
USD 920,000	Oracle 3.65% 25/3/2041	710,372	0.08	USD 250,000	UnitedHealth 3.25% 15/5/2051	177,039	0.02
USD 2,630,000	Oracle 6.9% 9/11/2052	2,974,611	0.32	USD 550,000	UnitedHealth 3.875% 15/8/2059	424,862	0.05
USD 5,580,000	Pacific Gas and Electric 6.4% 15/6/2033	5,816,613	0.62	USD 2,300,000	UnitedHealth 5.05% 15/4/2053	2,199,923	0.23
USD 2,100,000	Paramount Global 4.85% 1/7/2042	1,501,948	0.16	USD 400,000	UnitedHealth 5.35% 15/2/2033	409,448	0.04
USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	3,022,163	0.32	USD 1,950,000	US Bancorp 2.491% 3/11/2036	1,516,991	0.16
USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	777,310	0.08	USD 3,165,000	Verizon Communications 2.55% 21/3/2031	2,673,306	0.28
USD 500,000	Progressive 4.95% 15/6/2033	497,340	0.05	USD 3,200,000	Viatrix 4% 22/6/2050	2,182,264	0.23
USD 700,000	QUALCOMM 6% 20/5/2053	769,661	0.08	USD 1,510,000	VICI Properties 5.125% 15/5/2032	1,421,130	0.15
USD 1,020,000	Realty Income 4.85% 15/3/2030	1,001,833	0.11	USD 500,000	Virginia Electric and Power 4.2% 15/5/2045	412,318	0.04
USD 2,400,000	Realty Income 5.125% 15/2/2034	2,333,059	0.25	USD 1,200,000	Virginia Electric and Power 5.7% 15/8/2053	1,223,827	0.13
EUR 2,300,000	Realty Income 5.125% 6/7/2034*	2,668,410	0.28	USD 1,500,000	Walmart 4.5% 15/4/2053	1,364,697	0.14
USD 800,000	S&P Global 5.25% 15/9/2033	810,387	0.09	USD 2,400,000	Waste Management 4.875% 15/2/2034	2,358,823	0.25
USD 610,000	Sabine Pass Liquefaction 4.2% 15/3/2028	588,968	0.06	USD 860,000	Wells Fargo 4.611% 25/4/2053	750,879	0.08
USD 1,595,000	Sabine Pass Liquefaction 5.9% 15/9/2037	1,654,971	0.18	USD 1,300,000	Wells Fargo 4.897% 25/7/2033	1,244,439	0.13
USD 4,285,000	San Diego Gas & Electric 4.95% 15/8/2028	4,285,356	0.45	USD 2,930,000	Wells Fargo 5.389% 24/4/2034	2,885,528	0.31
USD 1,100,000	San Diego Gas & Electric 5.35% 1/4/2053	1,073,962	0.11	USD 1,340,000	Wells Fargo 5.499% 23/1/2035	1,332,607	0.14
USD 860,000	Sempra 6% 15/10/2039	871,060	0.09	USD 3,955,000	Wells Fargo 5.574% 25/7/2029	3,984,996	0.42
EUR 6,974,000	Southern 1.875% 15/9/2081	6,574,833	0.70	USD 1,450,000	Wells Fargo 6.491% 23/10/2034	1,545,369	0.16
USD 3,000,000	Southern 5.7% 15/3/2034	3,062,813	0.32	USD 1,800,000	Willis North America 5.9% 5/3/2054	1,800,937	0.19
USD 982,000	Southern California Edison 3.65% 1/2/2050	720,777	0.07	USD 1,210,000	Wisconsin Power and Light 3.95% 1/9/2032	1,119,084	0.12
USD 600,000	Southern California Edison 4.125% 1/3/2048	480,670	0.05	USD 837,000	Wyeth 5.95% 1/4/2037	896,926	0.10
USD 2,000,000	Southern California Edison 5.2% 1/6/2034	1,962,731	0.21			376,962,097	40.02
USD 1,000,000	Southern California Edison 5.7% 1/3/2053	996,402	0.11	總債券		883,246,984	93.76
USD 1,000,000	Southern California Edison 5.875% 1/12/2053	1,018,654	0.11	商業票據			
USD 970,000	Southern California Edison 5.95% 1/11/2032	1,012,437	0.11	德國			
USD 865,000	Tampa Electric 2.4% 15/3/2031	719,560	0.08	USD 5,840,000	VW Credit 0% 22/3/2024	5,819,422	0.62
USD 1,900,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	1,803,433	0.19	美國			
USD 910,000	Thomas Jefferson University 3.847% 1/11/2057	683,786	0.07	USD 5,840,000	Dominion Energy 0% 18/3/2024	5,823,132	0.62
USD 700,000	T-Mobile USA 2.55% 15/2/2031	591,956	0.06	總商業票據		11,642,554	1.24
				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		894,889,538	95.00
				普通股 / 優先股 (股份) 總額		894,889,538	95.00
				其他淨資產		47,093,540	5.00
				淨資產總額 (美金)		941,983,078	100.00

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
CAD	539,128	USD	720,000	Citigroup	4/3/2024	(7,632)
EUR	6,462,996	USD	6,000,000	Morgan Stanley	4/3/2024	46,571
GBP	318,448	USD	250,000	Citigroup	4/3/2024	(1,635)
GBP	7,577,043	USD	6,000,000	Morgan Stanley	4/3/2024	26,457
GBP	6,963,929	USD	5,500,000	UBS	4/3/2024	5,945
USD	7,050,000	AUD	4,663,194	BNY Mellon	4/3/2024	62,014
USD	10,150,000	JPY	69,165	Morgan Stanley	4/3/2024	1,256
USD	1,010,000	PLN	250,209	BNP Paribas	4/3/2024	(3,643)
USD	5,820,000	CAD	4,342,694	Morgan Stanley	4/3/2024	46,431
USD	359,350,000	EUR	389,421,194	Deutsche Bank	4/3/2024	(447,635)
USD	72,120,000	GBP	91,524,896	BNY Mellon	4/3/2024	130,826
USD	310,000	CHF	360,696	Nomura	4/3/2024	7,955
USD	5,000,000	EUR	5,410,920	Morgan Stanley	4/3/2024	(13,719)
USD	870,000	EUR	945,614	Bank of America	4/3/2024	1,726
USD	7,050,000	AUD	4,582,211	BNY Mellon	2/4/2024	(23,343)
USD	10,150,000	JPY	67,685	BNY Mellon	2/4/2024	(545)
USD	310,000	CHF	353,080	Morgan Stanley	2/4/2024	(794)
USD	1,010,000	PLN	252,987	Morgan Stanley	2/4/2024	(766)
USD	60,370,000	GBP	76,265,059	BNY Mellon	2/4/2024	(253,063)
USD	5,100,000	CAD	3,755,908	BNP Paribas	2/4/2024	(10,564)
USD	359,220,000	EUR	388,503,758	State Street	2/4/2024	(1,690,385)
未實現淨減值						(2,124,543)
澳幣避險股份類別						
AUD	16,087,252	USD	24,707,014	BNY Mellon	15/3/2024	43,572
USD	797,198	AUD	518,971	BNY Mellon	15/3/2024	(1,508)
未實現淨增值						42,064
加拿大幣避險股份類別						
CAD	938,358	USD	1,265,135	BNY Mellon	15/3/2024	(4,287)
USD	16,698	CAD	12,313	BNY Mellon	15/3/2024	(15)
未實現淨減值						(4,302)
離岸人民幣避險股份類別						
CNY	149,308,067	USD	1,074,899,104	BNY Mellon	15/3/2024	(9,479)
USD	26,146,344	CNY	3,630,042	BNY Mellon	15/3/2024	(1,566)
未實現淨減值						(11,045)
歐元避險股份類別						
EUR	240,725,447	USD	223,496,811	BNY Mellon	15/3/2024	1,861,671
USD	22,724,011	EUR	24,525,455	BNY Mellon	15/3/2024	(139,583)
未實現淨增值						1,722,088
英鎊避險股份類別						
GBP	13,901,134	USD	11,052,259	BNY Mellon	15/3/2024	105,821
USD	164,796	GBP	207,157	BNY Mellon	15/3/2024	(1,694)
未實現淨增值						104,127
港幣避險股份類別						
HKD	3,467,298	USD	27,082,462	BNY Mellon	15/3/2024	(6,263)
USD	294,449	HKD	37,693	BNY Mellon	15/3/2024	64
未實現淨減值						(6,199)
日圓避險股份類別						
JPY	4,896	USD	722,715	BNY Mellon	15/3/2024	(52)
USD	13,172	JPY	89	BNY Mellon	15/3/2024	-
未實現淨減值						(52)

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>挪威克朗避險股份類別</b>						
NOK	9,155,759	USD	97,444,692	BNY Mellon	15/3/2024	57,357
USD	1,331,704	NOK	124,600	BNY Mellon	15/3/2024	(1,309)
未實現淨增值						56,048
<b>紐元避險股份類別</b>						
NZD	2,860,708	USD	4,716,658	BNY Mellon	15/3/2024	20,273
USD	60,727	NZD	36,732	BNY Mellon	15/3/2024	(360)
未實現淨增值						19,913
<b>瑞典幣避險股份類別</b>						
SEK	20,637	USD	217,714	BNY Mellon	15/3/2024	472
USD	2,401	SEK	229	BNY Mellon	15/3/2024	(4)
未實現淨增值						468
<b>新加坡幣避險股份類別</b>						
SGD	30,019,352	USD	40,333,170	BNY Mellon	15/3/2024	23,120
USD	550,870	SGD	409,958	BNY Mellon	15/3/2024	(364)
未實現淨增值						22,756
<b>南非幣避險股份類別</b>						
USD	529	ZAR	28	BNY Mellon	15/3/2024	-
ZAR	4,999	USD	94,973	BNY Mellon	15/3/2024	(55)
未實現淨減值						(55)
未實現淨減值總額						(178,732)

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (美金)
(427)	EUR	Euro BOBL	2024 年 3 月	699,846
(349)	EUR	Euro Bund	2024 年 3 月	1,056,262
(24)	EUR	Euro BUXL	2024 年 3 月	7,117
233	EUR	Euro Schatz	2024 年 3 月	(90,987)
10	AUD	Australian 10 Year Bond	2024 年 3 月	12,047
(13)	AUD	Australian 3 Year Bond	2024 年 3 月	(1,829)
366	USD	US Long Bond (CBT)	2024 年 6 月	496,530
(3)	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	(1,075)
(263)	USD	US Ultra 10 Year Note	2024 年 6 月	(111,292)
12	USD	US Ultra Bond (CBT)	2024 年 6 月	25,625
171	CAD	Canadian 10 Year Bond	2024 年 6 月	52,463
(13)	GBP	Long Gilt	2024 年 6 月	(165)
266	USD	US Treasury 2 Year Note (CBT)	2024 年 6 月	40,082
1,012	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	112,404
合計				2,297,028

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	EUR 4,500,000	Fund receives default protection on Unibail-Rodamco; and pays Fixed 1%	Barclays	20/6/2024	(13,264)	(11,364)
CDS	EUR 4,910,000	Fund receives default protection on ENI SpA; and pays Fixed 1%	Barclays	20/12/2028	(42,937)	(112,356)
CDS	EUR 5,430,000	Fund receives default protection on Stellantis; and pays 5% Fixed	Barclays	20/12/2028	(231,554)	(1,039,762)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	EUR 4,900,000	Fund receives default protection on Volkswagen; and pays Fixed 1%	Barclays	20/12/2028	(73,614)	(38,691)
CDS	USD 7,820,000	Fund receives default protection on Dell; and pays Fixed 1%	BNP Paribas	20/12/2028	(145,900)	(154,015)
CDS	EUR 1,557,360	Fund receives default protection on Deutsche Bank; and pays 1% Fixed	BNP Paribas	20/12/2028	(8,574)	17,815
CDS	EUR 1,392,640	Fund receives default protection on Deutsche Bank; and pays 1% Fixed	BNP Paribas	20/12/2028	(7,025)	15,930
CDS	EUR 2,650,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,228)	30,314
CDS	EUR 2,645,000	Fund receives default protection on Solvay; and pays Fixed 1%	BNP Paribas	20/12/2028	(1,383)	(25,101)
CDS	EUR 2,645,000	Fund receives default protection on Syensqo; and pays 1% Fixed	BNP Paribas	20/12/2028	(56,596)	(56,596)
CDS	USD 7,790,000	Fund receives default protection on Kroger; and pays Fixed 1%	Bank of America	20/12/2028	(87,219)	(183,697)
CDS	EUR 1,270,000	Fund receives default protection on Syensqo; and pays 1% Fixed	Bank of America	20/12/2028	(2,108)	(27,175)
CDS	EUR 10,490,000	Fund receives default protection on Next; and pays Fixed 1%	Citibank	20/12/2028	(291,035)	(208,406)
CDS	USD 4,175,000	Fund receives default protection on CDX.EM.HY.40.V1; and pays Fixed 1%	Goldman Sachs	20/12/2028	(185,971)	319,264
CDS	USD 4,390,000	Fund receives default protection on Shermin-Williams; and pays Fixed 1%	Goldman Sachs	20/12/2028	(39,830)	(94,713)
CDS	EUR 2,875,000	Fund receives default protection on Solvay; and pays Fixed 1%	Goldman Sachs	20/12/2028	3,066	(27,284)
CDS	EUR 2,875,000	Fund receives default protection on Syensqo; and pays 1% Fixed	Goldman Sachs	20/12/2028	(61,518)	(61,518)
CDS	EUR 2,000,000	Fund receives default protection on Aegon; and pays Fixed 1%	JP Morgan	20/12/2028	(6,899)	(39,728)
CDS	EUR 7,230,000	Fund receives default protection on Bouygues; and pays Fixed 1%	JP Morgan	20/12/2028	(69,557)	(241,070)
CDS	EUR 2,000,000	Fund receives default protection on Banco BPM; and pays 5% Fixed	JP Morgan	20/6/2028	(80,704)	(225,397)
CDS	EUR 3,500,000	Fund provides default protection on Aegon; and receives 1% Fixed	JP Morgan	20/12/2028	(37,945)	(69,524)
CDS	EUR 4,308,678	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	JP Morgan	20/12/2028	(91,403)	(115,309)
CDS	EUR 4,040,000	Fund receives default protection on Electrolux 100(20-Jun-2028) Morgan Stanley; and pays Fixed 1%	JP Morgan	20/12/2028	(33,740)	104,458
CDS	EUR 2,050,000	Fund receives default protection on Llyods Banking; and pays Fixed 1%	JP Morgan	20/12/2028	(35,301)	(33,646)
CDS	EUR 2,900,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2028	(78,919)	72,973
CDS	USD 14,700,000	Fund receives default protection on CDX.EM.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(393,493)	405,925
CDS	EUR 38,620,000	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(61,006)	(831,705)
IRS	CAD 13,860,000	Fund receives Fixed 0.942%; and pays Floating CAD CDOR 3 Month	Morgan Stanley	8/2/2026	(718,289)	(718,289)
IRS	CHF 1,600,000	Fund receives Fixed -0.268%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2026	(68,328)	(68,328)
IRS	CHF 810,000	Fund receives Fixed 0.072%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2031	(76,208)	(76,208)
TRS	EUR 7,330,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2024	(166,061)	(151,560)
合計					(3,166,543)	(3,644,763)

CDS: 信用違約交換  
IRS: 利率交換  
TRS: 總收益交換

至 2024 年 2 月 29 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
EUR 69,070,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	20/3/2024	(118,720)	15,552
合計				(118,720)	15,552

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

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
EUR (69,070,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX. EUR.40.V1 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	46,033	(5,028)
USD (25,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed annually from 29/7/2025; and pays Floating USD SOFR annually from 29/7/2025	JP Morgan	25/7/2024	(69,300)	(127,671)
USD (25,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 29/7/2025; and pays 3.25% Fixed annually from 29/7/2025	JP Morgan	25/7/2024	49,838	(34,417)
合計				26,571	(167,116)

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			609,835 RELX 619,366 Shell*	26,762,812 19,584,491	2.86 2.09
普通股 (股份)			7,377,596 Taylor Wimpey	12,897,302	1.38
				113,056,274	12.08
加拿大			美國		
984,655 TELUS	17,270,242	1.85	140,954 AbbVie	24,905,162	2.66
丹麥			48,998 American Express	10,716,842	1.14
226,548 Novo Nordisk	27,105,083	2.90	140,458 Apple	25,493,127	2.72
法國			111,541 Applied Materials	22,173,235	2.37
110,527 Air Liquide	22,567,782	2.41	80,501 Assurant	14,577,121	1.56
38,968 L'Oreal	18,737,374	2.00	552,264 Baker Hughes	16,424,331	1.76
27,390 LVMH Moët Hennessy Louis Vuitton	25,056,678	2.68	298,293 Carrier Global	16,546,313	1.77
199,394 Sanofi	19,132,058	2.05	216,014 Charles Schwab	14,393,013	1.54
	85,493,892	9.14	549,560 Citizens Financial	17,355,105	1.85
印尼			135,426 Intercontinental Exchange	18,875,676	2.02
29,007,600 Bank Rakyat Indonesia Persero	11,305,857	1.21	103,196 M&T Bank	14,403,066	1.54
愛爾蘭			19,834 Mastercard	9,412,026	1.01
62,425 Accenture	23,509,879	2.51	39,762 Meta Platforms	19,469,861	2.08
175,291 Allegion	22,617,798	2.42	112,027 Microsoft	45,909,785	4.91
	46,127,677	4.93	310,256 Mondelez International	22,707,637	2.42
墨西哥			37,564 Moody's	14,257,604	1.52
4,815,230 Wal-Mart de Mexico	19,282,372	2.06	177,300 Oracle	19,786,680	2.11
荷蘭			203,525 Otis Worldwide	19,336,910	2.07
5,610,497 Koninklijke KPN	20,622,704	2.20	196,409 Paychex	24,111,169	2.58
新加坡			110,041 Republic Services	20,201,327	2.16
369,079 DBS	9,158,121	0.98	104,832 Texas Instruments	17,338,164	1.85
瑞士			101,437 Union Pacific	25,868,464	2.76
242,484 Nestle	25,585,707	2.73	121,262 United Parcel Service	18,063,187	1.93
40,701 Zurich Insurance	21,878,072	2.34	43,721 UnitedHealth	21,787,049	2.33
	47,463,779	5.07	365,461 Williams	13,028,685	1.39
臺灣			47,135 Zoetis	9,427,000	1.01
1,215,000 Taiwan Semiconductor Manufacturing	26,522,082	2.83		496,568,539	53.06
英國			普通股 (股份) 總額	919,976,622	98.31
201,177 AstraZeneca	25,805,184	2.76	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	919,976,622	98.31
511,857 Diageo	19,200,063	2.05	普通股 / 優先股 (股份) 總額	919,976,622	98.30
884,127 Prudential	8,806,422	0.94	其他淨資產	15,864,176	1.70
			淨資產總額 (美金)	935,840,798	100.00

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>澳幣避險股份類別</b>						
AUD	13,508,416	USD	20,744,558	BNY Mellon	15/3/2024	35,383
USD	740,904	AUD	481,363	BNY Mellon	15/3/2024	(2,362)
未實現淨增值						33,021
<b>瑞士法郎避險股份類別</b>						
CHF	10,533,182	USD	9,128,786	BNY Mellon	15/3/2024	(132,962)
USD	189,661	CHF	215,093	BNY Mellon	15/3/2024	(979)
未實現淨減值						(133,941)
<b>離岸人民幣避險股份類別</b>						
CNY	3,394,633	USD	24,439,047	BNY Mellon	15/3/2024	(162)
USD	431,705	CNY	59,809	BNY Mellon	15/3/2024	(152)
未實現淨減值						(314)
<b>歐元避險股份類別</b>						
EUR	55,117,659	USD	51,165,203	BNY Mellon	15/3/2024	417,900
USD	2,571,265	EUR	2,770,054	BNY Mellon	15/3/2024	(20,841)
未實現淨增值						397,059
<b>英鎊避險股份類別</b>						
GBP	1,267,717	USD	1,007,683	BNY Mellon	15/3/2024	9,360
USD	43,196	GBP	54,572	BNY Mellon	15/3/2024	(173)
未實現淨增值						9,187
<b>港幣避險股份類別</b>						
HKD	891,516	USD	6,963,687	BNY Mellon	15/3/2024	(1,583)
USD	170,463	HKD	21,803	BNY Mellon	15/3/2024	18
未實現淨減值						(1,565)
<b>波蘭幣避險股份類別</b>						
PLN	12,711,539	USD	51,220,663	BNY Mellon	15/3/2024	160,316
USD	2,358,563	PLN	585,642	BNY Mellon	15/3/2024	(7,071)
未實現淨增值						153,245
<b>新加坡幣避險股份類別</b>						
SGD	63,570,618	USD	85,409,052	BNY Mellon	15/3/2024	46,967
USD	2,669,119	SGD	1,981,750	BNY Mellon	15/3/2024	(6,361)
未實現淨增值						40,606
<b>南非幣避險股份類別</b>						
USD	1,329,982	ZAR	69,709	BNY Mellon	15/3/2024	478
ZAR	1,295,187	USD	24,611,802	BNY Mellon	15/3/2024	(14,054)
未實現淨減值						(13,576)
未實現淨增值總額						483,722

至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	27.29
科技	21.88
金融	16.13
工業	13.11
通訊	6.13
週期性消費品	6.12
能源	5.24
基本材料	2.40
其他淨資產	1.70
	100.00

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

## 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				EUR 170,000 Republic of Austria Government Bond 4.15% 15/3/2037			
				205,577 0.03			
債券				10,857,282 1.14			
<b>阿根廷</b> USD 105,000 Argentine Republic Government International Bond 1% 9/7/2029 48,143 0.00 USD 213,000 Argentine Republic Government International Bond 3.625% 9/7/2035 78,277 0.01 USD 139,000 Argentine Republic Government International Bond 4.25% 9/1/2038 58,310 0.01 USD 38,364 Generacion Mediterraneo SA / Central Termica Roca 9.875% 1/12/2027 35,279 0.00 USD 349,000 YPF 9.5% 17/1/2031 351,764 0.04 <b>571,773 0.06</b>				<b>比利時</b> EUR 100,000 Elia Transmission Belgium 3.75% 16/1/2036 107,780 0.01 EUR 3,689,000 Kingdom of Belgium Government Bond 0% 22/10/2031 3,240,361 0.34 EUR 2,128,000 Kingdom of Belgium Government Bond 0.1% 22/6/2030 1,954,914 0.20 EUR 90,000 Kingdom of Belgium Government Bond 0.4% 22/6/2040 62,511 0.01 EUR 2,560,000 Kingdom of Belgium Government Bond 0.5% 22/10/2024* 2,722,562 0.28 EUR 1,330,000 Kingdom of Belgium Government Bond 0.65% 22/6/2071 596,734 0.06 EUR 1,290,000 Kingdom of Belgium Government Bond 0.8% 22/6/2027 1,311,105 0.14 EUR 456,000 Kingdom of Belgium Government Bond 0.8% 22/6/2028 456,570 0.05 EUR 350,000 Kingdom of Belgium Government Bond 0.9% 22/6/2029 345,455 0.04 EUR 2,200,000 Kingdom of Belgium Government Bond 1% 22/6/2026 2,284,748 0.24 EUR 250,000 Kingdom of Belgium Government Bond 1.4% 22/6/2053 171,676 0.02 EUR 600,000 Kingdom of Belgium Government Bond 1.6% 22/6/2047 466,104 0.05 EUR 340,000 Kingdom of Belgium Government Bond 1.7% 22/6/2050 261,175 0.03 EUR 130,000 Kingdom of Belgium Government Bond 2.25% 22/6/2057* 108,791 0.01 EUR 2,211,000 Kingdom of Belgium Government Bond 2.75% 22/4/2039* 2,266,243 0.24 EUR 268,000 Kingdom of Belgium Government Bond 3% 22/6/2034 291,244 0.03 <b>16,647,973 1.75</b>			
<b>澳洲</b> AUD 1,627,000 Australia Government Bond 0.25% 21/11/2024 1,033,520 0.11 AUD 2,515,000 Australia Government Bond 0.25% 21/11/2025* 1,545,621 0.16 AUD 1,320,000 Australia Government Bond 1.75% 21/6/2051 491,424 0.05 AUD 380,000 Australia Government Bond 2.75% 21/4/2024 247,502 0.03 AUD 2,160,000 Australia Government Bond 2.75% 21/11/2027 1,362,617 0.14 AUD 609,000 Australia Government Bond 2.75% 21/11/2029 375,447 0.04 AUD 450,000 Australia Government Bond 2.75% 21/5/2041 234,651 0.02 AUD 500,000 Australia Government Bond 3% 21/3/2047 256,321 0.03 AUD 152,000 Australia Government Bond 3.25% 21/6/2039 87,043 0.01 <b>5,634,146 0.59</b>				<b>貝南</b> EUR 100,000 Benin Government International Bond 4.875% 19/1/2032* 91,948 0.01			
<b>奧地利</b> EUR 400,000 ams-OSRAM 10.5% 30/3/2029* 442,525 0.05 EUR 1,086,000 Republic of Austria Government Bond 0% 20/10/2040 705,466 0.07 EUR 808,000 Republic of Austria Government Bond 0.5% 20/2/2029 784,357 0.08 EUR 530,000 Republic of Austria Government Bond 0.75% 20/3/2051* 332,562 0.03 EUR 440,000 Republic of Austria Government Bond 0.85% 30/6/2120 226,702 0.02 EUR 750,000 Republic of Austria Government Bond 0.9% 20/2/2032 700,429 0.07 EUR 1,355,000 Republic of Austria Government Bond 1.2% 20/10/2025 1,426,063 0.15 EUR 90,000 Republic of Austria Government Bond 1.5% 20/2/2047 72,013 0.01 EUR 127,000 Republic of Austria Government Bond 1.5% 2/11/2086 81,766 0.01 EUR 2,170,000 Republic of Austria Government Bond 1.65% 21/10/2024 2,323,570 0.24 EUR 635,000 Republic of Austria Government Bond 1.85% 23/5/2049 536,676 0.06 EUR 1,535,000 Republic of Austria Government Bond 2.9% 23/5/2029 1,671,693 0.18 EUR 710,000 Republic of Austria Government Bond 2.9% 20/2/2033 770,260 0.08 EUR 190,000 Republic of Austria Government Bond 3.15% 20/6/2044 206,354 0.02 EUR 300,000 Republic of Austria Government Bond 3.8% 26/1/2062 371,269 0.04				<b>百慕達</b> USD 19,266 Digicel 0% 31/12/2030 5,296 0.00 USD 43,401 Digicel 0% 31/12/2030 9,766 0.00 USD 1,167,000 OHA Credit Funding 12 8.318% 20/7/2036 1,174,140 0.12 USD 2,619,000 RR 24 7.077% 15/1/2036 2,629,335 0.28 USD 2,000,000 Symphony CLO 36 7.369% 24/10/2035 2,013,069 0.21 USD 1,310,000 Symphony CLO 38 8.219% 24/4/2036 1,318,516 0.14 <b>7,150,122 0.75</b>			

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。



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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
	<b>巴西</b>						
BRL 151,090	Brazil Letras do Tesouro Nacional 0% 1/4/2024	3,013,096	0.32	USD 580,258	ASSURANT CLO 6.619% 20/4/2031	581,215	0.06
BRL 49,300	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	990,607	0.10	USD 916,000	Bain Capital Credit CLO 2020-4 7.068% 20/10/2036	919,404	0.10
BRL 79,540	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	1,621,031	0.17	USD 250,000	Bain Capital Credit CLO 2021-4 6.749% 20/10/2034	250,318	0.03
BRL 120,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	2,353,604	0.25	USD 242,633	Bean Creek CLO 6.599% 20/4/2031	242,875	0.03
USD 384,000	Brazilian Government International Bond 7.125% 13/5/2054	383,616	0.04	USD 500,000	Benefit Street Partners CLO XV 7.26% 18/7/2031	502,209	0.05
USD 275,000	Samarco Mineracao 9.5% 30/6/2031*	253,158	0.03	USD 1,000,000	BSL CLO 4 7.818% 20/4/2036	1,007,034	0.11
		8,615,112	0.91	USD 494,139	Canyon CLO 2018-1 6.646% 15/7/2031	494,015	0.05
	<b>加拿大</b>			USD 421,833	CARLYLE US CLO 2018-1 6.599% 20/4/2031	422,255	0.04
CAD 1,939,000	Canadian Government Bond 0.25% 1/3/2026	1,326,617	0.14	USD 250,000	CIFC Funding 2013-III-R 7.43% 24/4/2031	249,125	0.03
CAD 420,000	Canadian Government Bond 1.25% 1/9/2024	304,998	0.03	USD 800,000	CIFC Funding 2017-IV 7.13% 24/10/2030	802,227	0.08
CAD 3,550,000	Canadian Government Bond 1.25% 1/3/2025	2,535,786	0.27	USD 406,940	CIFC Funding 2017-V 6.758% 16/11/2030	408,150	0.04
CAD 2,410,000	Canadian Government Bond 1.75% 1/12/2053	1,231,317	0.13	USD 250,000	CIFC Funding 2018-V 6.766% 15/1/2032	251,067	0.03
CAD 60,000	Canadian Government Bond 2% 1/6/2028	41,513	0.00	USD 193,235	Clear Creek CLO 6.779% 20/10/2030	193,614	0.02
CAD 1,100,000	Canadian Government Bond 2.25% 1/3/2024	811,971	0.09	USD 200,000	DP World Salaam 6% 1/10/2025*	199,228	0.02
CAD 678,000	Canadian Government Bond 2.75% 1/9/2027	484,437	0.05	USD 280,290	Dryden 70 CLO 7.276% 16/1/2032	280,512	0.03
CAD 1,407,000	Canadian Government Bond 2.75% 1/12/2048	919,542	0.10	USD 425,028	Dryden XXVIII Senior Loan Fund 6.769% 15/8/2030	425,765	0.04
CAD 3,550,000	Canadian Government Bond 3.25% 1/9/2028	2,578,813	0.27	USD 691,000	Galaxy XXII CLO 6.776% 16/4/2034	691,489	0.07
CAD 3,020,000	Canadian Government Bond 3.5% 1/3/2034	2,227,008	0.23	USD 646,367	Generate CLO 2 6.729% 22/1/2031	647,238	0.07
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	429,605	0.04	USD 250,000	Goldentree Loan Management US CLO 1 6.599% 20/4/2034	250,050	0.03
CAD 190,000	Canadian Government Bond 5% 1/6/2037	161,921	0.02	USD 500,000	Goldentree Loan Management US CLO 10 7.179% 20/7/2034	500,437	0.05
		13,053,528	1.37	USD 250,000	Goldentree Loan Management US CLO 5 7.129% 20/10/2032	250,665	0.03
	<b>開曼群島</b>			USD 185,224	Goldentree Loan Opportunities XI 6.63% 18/1/2031	185,559	0.02
USD 155,160	ABRA Global Finance 11.5% 2/3/2028	132,977	0.01	USD 351,281	Madison Park Funding XIII 6.521% 19/4/2030	351,419	0.04
USD 504,500	ACAS CLO 2015-1 6.45% 18/10/2028	505,333	0.05	USD 603,047	Madison Park Funding XXVI 6.781% 29/7/2030	604,916	0.06
USD 737,000	AGL CLO 3 8.876% 15/1/2033	734,954	0.08	USD 208,164	Milos CLO 6.649% 20/10/2030	208,570	0.02
USD 1,400,000	AGL CLO 5 6.739% 20/7/2034	1,400,419	0.15	USD 493,912	Neuberger Berman Loan Advisers CLO 29 6.701% 19/10/2031	494,961	0.05
USD 415,000	AGL Core CLO 2 7.479% 20/4/2032	415,074	0.04	USD 750,000	Neuberger Berman Loan Advisers CLO 33 6.656% 16/10/2033	752,377	0.08
USD 500,000	AIMCO CLO Series 2017-A 7.679% 20/4/2034	500,862	0.05	USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 7.029% 20/7/2031	1,000,011	0.10
USD 1,375,000	Allegro CLO XI 6.961% 19/1/2033	1,375,053	0.14	USD 1,000,000	OCP CLO 2020-18 6.669% 20/7/2032	1,000,550	0.11
USD 250,000	Allegro CLO XI 7.421% 19/1/2033	251,614	0.03	USD 104,280	OZLM Funding IV 6.829% 22/10/2030	104,335	0.01
USD 241,648	ANCHORAGE CAPITAL CLO 1-R 6.566% 13/4/2031	241,744	0.03	USD 650,000	OZLM VI 7.328% 17/4/2031	650,325	0.07
USD 916,588	Anchorage Capital CLO 2018-10 6.776% 15/10/2031	917,817	0.10	USD 500,000	OZLM XX 7.229% 20/4/2031	500,396	0.05
USD 1,733,000	Apidos CLO XXXII 6.899% 20/1/2033	1,736,473	0.18	USD 416,847	Palmer Square CLO 2018-2 6.676% 16/7/2031	417,347	0.04
USD 500,000	Apidos CLO XXXIX 6.618% 21/4/2035	500,303	0.05	USD 250,000	Palmer Square CLO 2018-2 7.226% 16/7/2031	251,046	0.03

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,250,000	Palmer Square CLO 2020-3 7.607% 15/11/2036	1,254,085	0.13	USD 218,000	Colombia Government International Bond 8% 20/4/2033	227,890	0.02
USD 1,100,000	Pikes Peak CLO 8 6.749% 20/7/2034	1,104,101	0.12	COP 1,529,000,000	Colombian TES 5.75% 3/11/2027	349,669	0.04
USD 415,000	Regatta XXI Funding 7.279% 20/10/2034	415,264	0.04	COP 5,685,400,000	Colombian TES 6% 28/4/2028	1,294,866	0.14
USD 209,769	Rockford Tower CLO 2017-3 6.769% 20/10/2030	209,889	0.02	COP 2,453,300,000	Colombian TES 7% 26/3/2031	543,808	0.06
GBP 100,000	Trafford Centre Finance 6.165% 28/7/2035	90,609	0.01	COP 4,734,200,000	Colombian TES 7.5% 26/8/2026	1,162,928	0.12
USD 447,000	Trinitas CLO XII 7.323% 25/4/2033	448,647	0.05	COP 926,000,000	Colombian TES 7.75% 18/9/2030	217,631	0.02
USD 1,000,000	Trinitas CLO XXVI 7.368% 20/1/2035	1,004,937	0.11	COP 2,870,800,000	Colombian TES 13.25% 9/2/2033	865,226	0.09
EUR 100,000	UPCB Finance VII 3.625% 15/6/2029*	104,329	0.01	USD 250,000	Ecopetrol 8.375% 19/1/2036	250,104	0.02
USD 110,497	Venture XXVI CLO 6.679% 20/1/2029	110,642	0.01	USD 61,000	Ecopetrol 8.875% 13/1/2033*	63,949	0.01
		29,545,830	3.10			5,164,448	0.54
	<b>智利</b>				<b>象牙海岸</b>		
USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	190,691	0.02	EUR 100,000	Ivory Coast Government International Bond 4.875% 30/1/2032	91,405	0.01
	<b>中國</b>			EUR 132,000	Ivory Coast Government International Bond 5.25% 22/3/2030	130,859	0.01
CNY 16,000,000	China Government Bond 1.99% 9/4/2025	2,225,865	0.23	USD 200,000	Ivory Coast Government International Bond 8.25% 30/1/2037*	196,000	0.02
CNY 68,300,000	China Government Bond 2.18% 25/8/2025	9,513,720	1.00			418,264	0.04
CNY 23,900,000	China Government Bond 2.28% 25/11/2025	3,334,953	0.35		<b>捷克共和國</b>		
CNY 6,620,000	China Government Bond 2.29% 25/12/2024	924,388	0.10	CZK 26,460,000	Czech Republic Government Bond 2.75% 23/7/2029	1,087,052	0.11
CNY 16,000,000	China Government Bond 2.48% 15/4/2027	2,246,521	0.24	CZK 1,620,000	Czech Republic Government Bond 4.2% 4/12/2036	71,724	0.01
CNY 26,400,000	China Government Bond 2.6% 1/9/2032	3,729,074	0.39	CZK 20,930,000	Czech Republic Government Bond 5% 30/9/2030	966,325	0.10
CNY 71,000,000	China Government Bond 2.62% 25/9/2029	10,032,965	1.05	CZK 9,460,000	Czech Republic Government Bond 5.5% 12/12/2028	439,117	0.05
CNY 40,000,000	China Government Bond 2.68% 21/5/2030	5,669,944	0.60			2,564,218	0.27
CNY 55,600,000	China Government Bond 2.69% 12/8/2026	7,837,458	0.82		<b>丹麥</b>		
CNY 2,300,000	China Government Bond 2.69% 15/8/2032	327,082	0.03	EUR 420,000	AP Moller - Maersk 3.75% 5/3/2032	453,560	0.05
CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,118,170	0.22	EUR 450,000	Carlsberg Breweries 4.25% 5/10/2033*	511,344	0.05
CNY 27,800,000	China Government Bond 2.75% 15/6/2029	3,953,258	0.42	DKK 5,160,000	Denmark Government Bond 0.5% 15/11/2029	673,943	0.07
CNY 43,400,000	China Government Bond 2.75% 17/2/2032	6,188,685	0.65	DKK 6,000,000	Denmark Government Bond 1.75% 15/11/2025	856,851	0.09
CNY 8,000,000	China Government Bond 2.79% 15/12/2029	1,140,628	0.12	DKK 5,790,000	Denmark Government Bond 2.25% 15/11/2033	824,388	0.09
CNY 20,400,000	China Government Bond 2.8% 24/3/2029	2,909,796	0.31	DKK 4,210,000	Denmark Government Bond 4.5% 15/11/2039	762,037	0.08
CNY 3,000,000	China Government Bond 3.12% 25/10/2052	464,262	0.05			4,082,123	0.43
CNY 8,000,000	China Government Bond 3.32% 15/4/2052	1,281,289	0.13		<b>多明尼加共和國</b>		
CNY 23,400,000	China Government Bond 3.53% 18/10/2051	3,859,210	0.41	USD 200,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	202,063	0.02
CNY 14,000,000	China Government Bond 3.72% 12/4/2051	2,374,529	0.25	USD 100,000	Dominican Republic International Bond 6.875% 29/1/2026*	101,334	0.01
		70,131,797	7.37			303,397	0.03
	<b>哥倫比亞</b>				<b>埃及</b>		
USD 200,000	Colombia Government International Bond 3.875% 25/4/2027	188,377	0.02	USD 300,000	Egypt Government International Bond 7.625% 29/5/2032*	254,953	0.02
				USD 211,000	Egypt Government International Bond 8.5% 31/1/2047*	163,996	0.02
						418,949	0.04

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	<b>芬蘭</b>						
EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	101,796	0.01	EUR 7,560,000	French Republic Government Bond OAT 0.75% 25/2/2028	7,588,131	0.80
USD 200,000	Ahlstrom 3 Oy 4.875% 4/2/2028	182,564	0.02	EUR 150,000	French Republic Government Bond OAT 0.75% 25/5/2052	87,834	0.01
EUR 100,000	Balder Finland 1% 20/1/2029	87,498	0.01	EUR 974,000	French Republic Government Bond OAT 0.75% 25/5/2053	554,831	0.06
EUR 810,000	Finland Government Bond 0% 15/9/2030	734,903	0.08	EUR 5,740,000	French Republic Government Bond OAT 1% 25/11/2025*	6,011,143	0.63
EUR 510,000	Finland Government Bond 0.125% 15/4/2036	390,852	0.04	EUR 5,070,000	French Republic Government Bond OAT 1% 25/5/2027	5,197,695	0.55
EUR 380,000	Finland Government Bond 0.125% 15/4/2052	190,590	0.02	EUR 30,000	French Republic Government Bond OAT 1.25% 25/5/2036	26,621	0.00
EUR 200,000	Finland Government Bond 0.25% 15/9/2040	137,880	0.02	EUR 363,382	French Republic Government Bond OAT 1.5% 25/5/2050	270,293	0.03
EUR 570,000	Finland Government Bond 0.5% 15/4/2026	587,666	0.06	EUR 370,000	French Republic Government Bond OAT 1.75% 25/6/2039	334,606	0.03
EUR 770,000	Finland Government Bond 0.5% 15/9/2028	754,992	0.08	EUR 1,594,000	French Republic Government Bond OAT 1.75% 25/5/2066	1,160,332	0.12
EUR 140,000	Finland Government Bond 0.5% 15/9/2029	134,338	0.01	EUR 1,670,000	French Republic Government Bond OAT 2% 25/5/2048	1,424,551	0.15
EUR 741,000	Finland Government Bond 0.5% 15/4/2043	502,715	0.05	EUR 1,050,000	French Republic Government Bond OAT 2.5% 25/5/2043	1,016,376	0.11
EUR 100,000	Finland Government Bond 0.75% 15/4/2031	94,281	0.01	EUR 950,000	French Republic Government Bond OAT 2.75% 25/2/2029	1,029,342	0.11
EUR 390,000	Finland Government Bond 2% 15/4/2024	421,785	0.05	EUR 2,076,000	French Republic Government Bond OAT 3% 25/6/2049	2,146,102	0.23
EUR 30,000	Finland Government Bond 2.625% 4/7/2042	30,331	0.00	EUR 1,550,000	French Republic Government Bond OAT 3% 25/5/2054	1,573,201	0.16
		4,352,191	0.46	EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	113,448	0.01
	<b>法國</b>			EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	628,377	0.07
EUR 300,000	Accor 7.25% 11/1/2029*	355,082	0.04	EUR 140,000	French Republic Government Bond OAT 4.5% 25/4/2041	178,092	0.02
EUR 100,000	Altice France 2.5% 15/1/2025	105,256	0.01	EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035	311,297	0.03
EUR 200,000	Altice France 11.5% 1/2/2027*	221,868	0.02	EUR 100,000	Goldstory 5.375% 1/3/2026	109,901	0.01
EUR 125,000	AXA 6.375% 16/7/2033*	138,911	0.01	EUR 200,000	Goldstory 7.922% 1/2/2030	218,609	0.02
EUR 300,000	Banjay Entertainment 7% 1/5/2029	341,665	0.04	EUR 400,000	iliad 5.375% 15/2/2029	440,487	0.05
EUR 900,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029*	997,400	0.11	EUR 300,000	iliad 5.625% 15/2/2030*	334,074	0.04
EUR 300,000	Banque Federative du Credit Mutuel 4.375% 11/1/2034*	318,237	0.03	EUR 100,000	Loxam 6.375% 15/5/2028*	112,662	0.01
EUR 1,500,000	BNP Paribas 0.5% 19/2/2028*	1,475,310	0.16	EUR 300,000	Loxam 6.375% 31/5/2029	338,159	0.03
EUR 600,000	BNP Paribas 4.042% 10/1/2032*	649,469	0.07	EUR 221,000	Paprec 7.25% 17/11/2029	255,241	0.03
EUR 1,000,000	BNP Paribas 4.25% 13/4/2031	1,111,177	0.12	EUR 100,000	Picard Groupe 3.875% 1/7/2026*	106,060	0.01
EUR 200,000	BNP Paribas 6.875% 6/12/2029*	222,958	0.02	EUR 800,000	RCI Banque 2.625% 18/2/2030	852,753	0.09
EUR 100,000	Crown European 5% 15/5/2028	111,266	0.01	EUR 300,000	Tereos Finance Groupe I 7.25% 15/4/2028*	345,459	0.04
EUR 400,000	Electricite de France 3.375% 15/6/2030*	386,126	0.04	EUR 200,000	Vallourec SACA 8.5% 30/6/2026	218,288	0.02
EUR 400,000	Electricite de France 3.75% 5/6/2027	435,292	0.05			63,546,394	6.68
GBP 400,000	Electricite de France 6% 29/1/2026	496,635	0.05		<b>德國</b>		
EUR 100,000	Elior 3.75% 15/7/2026*	101,402	0.01	EUR 200,000	Bayer 4.5% 25/3/2082*	203,218	0.02
EUR 1,500,000	Engie 3.875% 6/1/2031	1,637,425	0.17	EUR 200,000	Bayer 5.375% 25/3/2082	201,124	0.02
EUR 47,402	FCT Noria 2021 5.364% 25/10/2049	50,450	0.01	EUR 100,000	Bayer 7% 25/9/2083	109,144	0.01
EUR 300,000	Forvia 3.75% 15/6/2028*	312,321	0.03	EUR 3,370,000	Bundesobligation 0% 10/10/2025*	3,491,072	0.37
EUR 720,000	French Republic Government Bond OAT 0% 25/2/2025	755,058	0.08	EUR 640,000	Bundesobligation 0% 10/4/2026	654,581	0.07
EUR 5,430,000	French Republic Government Bond OAT 0% 25/2/2026*	5,557,277	0.58	EUR 940,000	Bundesobligation 0% 16/4/2027	940,839	0.10
EUR 10,875,000	French Republic Government Bond OAT 0% 25/2/2027*	10,846,444	1.14	EUR 79,180,000	Bundesobligation 1.3% 15/10/2027*	82,375,721	8.66
EUR 700,000	French Republic Government Bond OAT 0.5% 25/5/2040	502,604	0.05	EUR 4,111,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	3,754,776	0.39
EUR 5,289,000	French Republic Government Bond OAT 0.5% 25/6/2044	3,432,796	0.36	EUR 4,271,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036*	3,432,083	0.36
				EUR 238,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	218,539	0.02

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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
GBP 309,000	Stark Financing 2023-1 8.32% 17/8/2033	394,266	0.04	EUR 3,190,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	3,387,936	0.36
GBP 99,271	Taurus 2021-1 UK 6.87% 17/5/2031	124,580	0.01	EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	681,709	0.07
GBP 67,139	Taurus 2021-4 UK 7.32% 17/8/2031	84,425	0.01	EUR 3,175,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	3,138,024	0.33
EUR 113,000	Voya Euro CLO III 5.592% 15/4/2033	120,827	0.01	EUR 930,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	1,013,684	0.11
EUR 684,000	Voya Euro CLO IV 5.692% 15/10/2034	731,613	0.08	EUR 470,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048*	449,298	0.05
		10,578,780	1.11	EUR 1,740,000	Italy Buoni Poliennali Del Tesoro 3.8% 1/8/2028	1,925,537	0.20
	<b>以色列</b>			EUR 595,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	605,418	0.06
USD 11,324	Energean Israel Finance 8.5% 30/9/2033*	10,933	0.00	EUR 2,806,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031*	3,126,643	0.33
ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030	1,848,766	0.19	EUR 400,000	Nexi 2.125% 30/4/2029*	385,436	0.04
ILS 1,710,000	Israel Government Bond - Fixed 2.8% 29/11/2052	336,215	0.04	EUR 100,000	Red & Black Auto Italy 6.643% 28/7/2034	109,356	0.01
		2,195,914	0.23	EUR 100,000	Rekeep 7.25% 1/2/2026	98,192	0.01
	<b>義大利</b>			EUR 225,000	Telecom Italia 1.625% 18/1/2029	211,813	0.02
EUR 1,000,000	ASTM 1.5% 25/1/2030	925,308	0.10	EUR 141,000	Telecom Italia 7.875% 31/7/2028*	168,861	0.02
EUR 300,000	Azzurra Aeroporti 2.625% 30/5/2027	307,286	0.03	USD 200,000	UniCredit 7.296% 2/4/2034	204,154	0.02
EUR 400,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027	455,420	0.05			44,962,542	4.73
EUR 500,000	Banco BPM 3.375% 19/1/2032*	515,341	0.05		<b>牙買加</b>		
EUR 300,000	Banco BPM 4.875% 17/1/2030	329,631	0.04	USD 103,197	Digicel Intermediate / Digicel International Finance / Difl US 12% 25/5/2027	100,874	0.01
EUR 200,515	Cassia 2022-1 7.443% 22/5/2034	208,795	0.02		<b>日本</b>		
EUR 100,000	Cedacri Mergerco 8.526% 15/5/2028*	108,900	0.01	JPY 494,700,000	Japan Government Five Year Bond 0.005% 20/6/2026	3,296,481	0.35
EUR 100,000	Cedacri Mergerco 9.401% 15/5/2028*	109,128	0.01	JPY 629,800,000	Japan Government Five Year Bond 0.005% 20/9/2026	4,195,091	0.44
EUR 100,000	Cerved 9.175% 15/2/2029*	105,140	0.01	JPY 761,050,000	Japan Government Five Year Bond 0.005% 20/3/2027	5,063,160	0.53
EUR 620,000	Eni 1% 11/10/2034*	506,103	0.05	JPY 1,551,050,000	Japan Government Five Year Bond 0.2% 20/3/2028	10,338,637	1.09
EUR 210,000	Eni 3.875% 15/1/2034	224,829	0.03	JPY 380,950,000	Japan Government Forty Year Bond 1% 20/3/2062	1,982,474	0.21
EUR 500,000	Eni 4.25% 19/5/2033	555,031	0.06	JPY 559,300,000	Japan Government Forty Year Bond 1.3% 20/3/2063	3,189,897	0.34
EUR 100,000	Fiber Bidco 7.97% 15/1/2030	109,792	0.01	JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	357,392	0.04
EUR 200,000	Fiber Bidco 11% 25/10/2027*	237,133	0.03	JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	509,981	0.05
EUR 300,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	314,858	0.03	JPY 151,700,000	Japan Government Ten Year Bond 0.1% 20/12/2029	998,968	0.10
EUR 103,000	Golden Bar Securitisation 2023-2 7.516% 22/9/2043	113,502	0.02	JPY 2,232,450,000	Japan Government Ten Year Bond 0.5% 20/12/2032	14,795,508	1.56
EUR 200,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	207,638	0.02	JPY 265,450,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	1,327,960	0.14
EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	98,951	0.01	JPY 216,000,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	1,072,015	0.11
GBP 420,000	Intesa Sanpaolo 5.148% 10/6/2030*	487,643	0.05	JPY 83,300,000	Japan Government Thirty Year Bond 0.4% 20/3/2050	411,623	0.04
EUR 2,550,000	Italy Buoni Poliennali Del Tesoro 0% 1/4/2026*	2,585,174	0.27	JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	28,101	0.00
EUR 5,020,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	5,035,670	0.53	JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	303,741	0.03
EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	269,006	0.03	JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	283,060	0.03
EUR 1,390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037	1,042,710	0.11	JPY 594,950,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	3,359,468	0.35
EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,605,103	0.27	JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	123,273	0.01
EUR 6,630,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	4,501,326	0.47	JPY 1,352,250,000	Japan Government Thirty Year Bond 1% 20/3/2052	7,649,600	0.80
EUR 1,021,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072*	667,568	0.07				
EUR 640,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050	499,605	0.05				
EUR 5,959,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	6,329,890	0.67				

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

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
<b>墨西哥</b>				<b>EUR 1,550,000 Netherlands Government Bond</b>			
USD 200,000	Metalsa Sapi 3.75% 4/5/2031	162,127	0.02		0.5% 15/1/2040	1,186,000	0.12
MXN 190,000	Mexican Bonos 7.5% 3/6/2027	1,054,138	0.11	EUR 1,589,000	Netherlands Government Bond		
MXN 889,487	Mexican Bonos 7.5% 26/5/2033	4,668,804	0.49		0.75% 15/7/2028	1,590,228	0.17
MXN 150,000	Mexican Bonos 8% 5/9/2024	866,441	0.09	EUR 160,000	Netherlands Government Bond		
MXN 530,000	Mexican Bonos 8% 24/5/2035	2,837,089	0.30		2.5% 15/1/2033	171,320	0.02
MXN 170,000	Mexican Bonos 8% 7/11/2047	870,965	0.09	EUR 715,000	Netherlands Government Bond		
MXN 154,961	Mexican Bonos 8.5% 1/3/2029	878,716	0.09		2.75% 15/1/2047	768,728	0.08
MXN 475,390	Mexican Bonos 8.5% 31/5/2029	2,707,419	0.29	EUR 380,000	Netherlands Government Bond		
MXN 118,325	Mexican Bonos 8.5%				3.25% 15/1/2044	437,464	0.05
	18/11/2038	650,597	0.07	EUR 385,000	Netherlands Government Bond		
MXN 120,000	Mexican Bonos 10% 5/12/2024	699,096	0.07		4% 15/1/2037	470,114	0.05
MXN 1,303,100	Mexico Cetes 0% 30/5/2024	742,949	0.08	EUR 520,000	Netherlands Government Bond		
USD 200,000	Mexico Government				5.5% 15/1/2028	620,879	0.07
	International Bond 2.659%			EUR 183,000	Ol European 6.25% 15/5/2028*	206,822	0.02
	24/5/2031	165,903	0.02	EUR 100,000	Q-Park I 2% 1/3/2027	101,738	0.01
EUR 278,000	Mexico Government			EUR 144,000	Q-Park I 5.125% 1/3/2029	157,403	0.02
	International Bond 4.49%			EUR 200,000	Repsol International Finance		
	25/5/2032	304,085	0.03		4.247% 11/9/2028*	210,530	0.02
USD 200,000	Mexico Government			EUR 600,000	REWE International Finance		
	International Bond 4.875%				4.875% 13/9/2030*	677,337	0.07
	19/5/2033	188,195	0.02	EUR 200,000	Sartorius Finance 4.5%		
		16,796,524	1.77		14/9/2032*	223,094	0.02
<b>荷蘭</b>				EUR 300,000	Sartorius Finance 4.875%	343,159	0.04
EUR 220,000	ABB Finance 3.375%			EUR 1,200,000	Siemens		
	15/1/2034*	233,778	0.03		Financieringsmaatschappij		
EUR 200,000	Abertis Infraestructuras				3.125% 22/5/2032*	1,275,634	0.13
	Finance 3.248% 24/11/2025	208,469	0.02	EUR 300,000	Telefonica Europe 3.875%		
EUR 182,000	Aurorus 2023 5.177%				22/6/2026*	318,468	0.03
	13/8/2049	198,737	0.02	EUR 500,000	Telefonica Europe 6.135%		
EUR 100,000	Aurorus 2023 7.077%				3/2/2030	550,991	0.06
	13/8/2049	109,067	0.01	EUR 200,000	Teva Pharmaceutical Finance		
EUR 200,000	Boels Topholding 6.25%				Netherlands II 3.75%		
	15/2/2029	226,327	0.03		9/5/2027	209,476	0.02
EUR 1,088,000	BP Capital Markets 3.773%			EUR 300,000	Teva Pharmaceutical Finance		
	12/5/2030*	1,196,621	0.13		Netherlands II 4.375%		
EUR 200,000	Cooperatieve Rabobank				9/5/2030	308,426	0.03
	4.375% 29/6/2027*	203,424	0.02	EUR 100,000	Titan II 5.125% 15/7/2029	95,532	0.01
EUR 100,000	Domi 2023-1 5.601%			EUR 300,000	United 4% 15/11/2027	311,138	0.03
	15/2/2055	109,811	0.01	EUR 300,000	United 8.134% 15/2/2031	326,292	0.04
EUR 125,000	Dutch Property Finance 2020-2			EUR 400,000	Volkswagen International		
	5.275% 28/1/2058	135,940	0.02		Finance 3.875% 17/6/2029*	393,924	0.04
USD 200,000	Embraer Netherlands Finance			EUR 336,000	VZ Secured Financing 3.5%		
	7% 28/7/2030	209,311	0.02		15/1/2032*	326,259	0.03
EUR 300,000	Global Switch Finance 1.375%			EUR 200,000	ZF Europe Finance 3%		
	7/10/2030	297,179	0.03		23/10/2029*	199,031	0.02
EUR 184,000	Heimstaden Bostad Treasury			EUR 200,000	ZF Europe Finance 6.125%		
	1.375% 3/3/2027*	170,261	0.02		13/3/2029	228,248	0.03
EUR 920,000	IMCD 4.875% 18/9/2028	1,028,297	0.11	EUR 200,000	Ziggo 2.875% 15/1/2030*	194,024	0.02
USD 200,000	ING Groep 6.5% 16/4/2025	196,844	0.02			22,996,668	2.42
EUR 100,000	Jubilee Place 5.528%			<b>紐西蘭</b>			
	17/1/2059	106,729	0.01	NZD 2,390,000	New Zealand Government		
EUR 100,000	Naturgy Finance 2.374%				Bond 0.5% 15/5/2026	1,331,067	0.14
	23/11/2026	101,007	0.01	NZD 520,000	New Zealand Government		
EUR 1,270,000	Netherlands Government Bond				Bond 2% 15/5/2032	260,640	0.03
	0% 15/7/2030	1,166,013	0.12	NZD 1,000,000	New Zealand Government		
EUR 1,411,000	Netherlands Government Bond				Bond 4.5% 15/5/2030	608,165	0.06
	0% 15/7/2031	1,261,407	0.13			2,199,872	0.23
EUR 913,000	Netherlands Government Bond			<b>挪威</b>			
	0% 15/1/2052	468,822	0.05	EUR 906,000	Equinor 1.375% 22/5/2032	841,959	0.09
EUR 350,000	Netherlands Government Bond			NOK 4,400,000	Norway Government Bond		
	0.25% 15/7/2025	365,060	0.04		1.375% 19/8/2030	358,225	0.04
EUR 680,000	Netherlands Government Bond			NOK 7,000,000	Norway Government Bond		
	0.25% 15/7/2029	651,170	0.07		1.5% 19/2/2026	629,634	0.06
EUR 1,509,000	Netherlands Government Bond			EUR 250,000	Var Energi 7.862% 15/11/2083*	285,811	0.03
	0.5% 15/7/2026	1,550,111	0.16			2,115,629	0.22
EUR 990,000	Netherlands Government Bond						
	0.5% 15/7/2032	900,024	0.09				

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 200,000	阿曼 Oman Government International Bond 6.5% 8/3/2047	197,509	0.02	USD 10,000	Romanian Government International Bond 5.25% 25/11/2027	9,807	0.00
USD 532,000	巴拿馬 Panama Government International Bond 3.16% 23/1/2030*	438,349	0.05	USD 67,701	聖露西亞 Digicel Midco / Difi US II 10.5% 25/11/2028	435,864	0.05
USD 400,000	Panama Government International Bond 6.4% 14/2/2035*	370,090	0.04	USD 200,000	沙烏地阿拉伯 Saudi Government International Bond 4.5% 17/4/2030	194,405	0.02
USD 200,000	Panama Government International Bond 7.5% 1/3/2031	204,475	0.02	USD 273,000	Saudi Government International Bond 4.75% 16/1/2030	267,828	0.03
		1,012,914	0.11			462,233	0.05
PEN 4,179,000	祕魯 Peruvian Government International Bond 6.95% 12/8/2031	1,135,353	0.12	SGD 1,890,000	新加坡 Singapore Government Bond 2.125% 1/6/2026	1,373,342	0.14
PLN 3,460,000	波蘭 Republic of Poland Government Bond 1.75% 25/4/2032*	672,791	0.07	SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	197,402	0.02
PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024*	847,751	0.09	SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	121,503	0.01
PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027*	1,380,115	0.15	SGD 840,000	Singapore Government Bond 2.75% 1/3/2046	596,859	0.06
PLN 9,541,000	Republic of Poland Government Bond 2.75% 25/10/2029*	2,128,677	0.22	SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	837,787	0.09
PLN 600,000	Republic of Poland Government Bond 6% 25/10/2033	158,376	0.02	SGD 200,000	Singapore Government Bond 3% 1/8/2072	149,654	0.02
PLN 5,280,000	Republic of Poland Government Bond 7.5% 25/7/2028	1,450,818	0.15			3,276,547	0.34
USD 13,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	12,730	0.00	ZAR 27,047,100	南非 Republic of South Africa Government Bond 7% 28/2/2031*	1,163,493	0.12
USD 42,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	41,937	0.00	ZAR 11,860,090	Republic of South Africa Government Bond 8% 31/1/2030*	560,979	0.06
		6,693,195	0.70	ZAR 1,417,046	Republic of South Africa Government Bond 8.75% 31/1/2044	53,779	0.01
EUR 200,000	葡萄牙 EDP - Energias de Portugal 1.7% 20/7/2080	208,360	0.02	ZAR 3,895,490	Republic of South Africa Government Bond 9% 31/1/2040*	155,783	0.02
EUR 200,000	EDP - Energias de Portugal 5.943% 23/4/2083*	224,906	0.03	ZAR 17,778,457	Republic of South Africa Government Bond 10.5% 21/12/2026*	962,367	0.10
EUR 100,000	Vasco Finance 6.851% 27/10/2040	109,389	0.01	USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	135,750	0.01
		542,655	0.06			3,032,151	0.32
EUR 200,000	羅馬尼亞 RCS & RDS 3.25% 5/2/2028*	200,411	0.02	KRW 16,885,270,000	韓國 Korea Treasury Bond 3.625% 10/9/2025	12,709,167	1.34
EUR 28,000	Romanian Government International Bond 2.124% 16/7/2031	24,513	0.01	EUR 50,911	西班牙 Autonomia Spain 2021 FT 5.414% 31/1/2039	54,272	0.00
EUR 159,000	Romanian Government International Bond 2.125% 7/3/2028*	157,519	0.02	EUR 50,911	Autonomia Spain 2021 FT 6.514% 31/1/2039	54,403	0.01
EUR 23,000	Romanian Government International Bond 2.5% 8/2/2030*	21,816	0.00	EUR 50,911	Autonomia Spain 2021 FT 7.764% 31/1/2039	54,352	0.01
EUR 22,000	Romanian Government International Bond 2.875% 11/3/2029	21,798	0.00	EUR 76,438	Autonomia Spain 2022 FT 10.864% 29/1/2040	86,545	0.01
				EUR 100,000	Autonomia Spain 2023 FT 5.864% 30/9/2041	108,755	0.01
				EUR 100,000	Autonomia Spain 2023 FT 6.764% 30/9/2041	108,629	0.01

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428 頁至 437 頁的附註是這些財務報表不可分割的一部份。



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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026*	215,760	0.02	EUR 300,000	Verisure 3.875% 15/7/2026*	321,003	0.03
EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	99,342	0.01			1,725,593	0.18
EUR 300,000	Banco de Sabadell 2.5% 15/4/2031	310,052	0.03		瑞士		
EUR 400,000	Banco de Sabadell 4% 15/1/2030	433,001	0.05	USD 2,724,000	UBS 3.091% 14/5/2032	2,295,514	0.24
EUR 800,000	Banco Santander 3.5% 9/1/2030	850,427	0.09	USD 200,000	UBS 7% 19/2/2025	200,040	0.02
EUR 400,000	CaixaBank 5.875% 9/10/2027*	423,144	0.05			2,495,554	0.26
EUR 800,000	Cellnex Finance 2% 15/9/2032*	736,874	0.08		泰國		
EUR 400,000	Cellnex Telecom 1.75% 23/10/2030	378,768	0.04	USD 200,000	Bangkok Bank 5% 23/9/2025	194,493	0.02
EUR 700,000	EDP Servicios Financieros Espana 4.375% 4/4/2032	792,265	0.08	USD 200,000	Bangkok Bank 5.5% 21/9/2033*	199,850	0.02
EUR 100,000	Food Service Project 5.5% 21/1/2027	108,491	0.01			394,343	0.04
EUR 30,888	FT Santander Consumer Spain Auto 2020-1 5.888% 21/3/2033	33,469	0.00		烏克蘭		
EUR 100,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	107,408	0.01	EUR 200,000	Ukraine Government International Bond 4.375% 27/1/2032	52,646	0.01
EUR 2,470,000	Spain Government Bond 0% 31/1/2025	2,595,171	0.27	USD 418,000	Ukraine Government International Bond 7.253% 15/3/2035	109,986	0.01
EUR 4,020,000	Spain Government Bond 0% 31/1/2026	4,112,079	0.43	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2028	28,777	0.00
EUR 16,194,000	Spain Government Bond 0% 31/1/2027	16,101,229	1.69	USD 211,000	Ukraine Government International Bond 7.75% 1/9/2029	60,925	0.01
EUR 2,785,000	Spain Government Bond 0.25% 30/7/2024	2,977,253	0.31	USD 182,000	Ukraine Government International Bond 7.75% 1/8/2041	84,357	0.01
EUR 131,000	Spain Government Bond 0.7% 30/4/2032	117,748	0.01			336,691	0.04
EUR 1,941,000	Spain Government Bond 0.8% 30/7/2029	1,876,645	0.20		英國		
EUR 3,520,000	Spain Government Bond 0.85% 30/7/2037	2,732,991	0.29	GBP 100,000	Atlas Funding 2023-1 7.948% 20/1/2061	128,094	0.01
EUR 1,070,000	Spain Government Bond 1% 31/10/2050	625,118	0.07	USD 155,520	Avianca Midco 2 9% 1/12/2028	145,042	0.02
EUR 2,230,000	Spain Government Bond 1.2% 31/10/2040	1,678,209	0.18	USD 458,000	Barclays 4.375% 12/1/2026	449,061	0.05
EUR 420,000	Spain Government Bond 1.45% 31/10/2071	222,727	0.02	EUR 1,281,000	Barclays 4.918% 8/8/2030*	1,432,051	0.15
EUR 1,299,000	Spain Government Bond 1.9% 31/10/2052	938,573	0.10	GBP 200,000	Barclays 7.125% 15/6/2025	247,866	0.03
EUR 7,890,000	Spain Government Bond 2.55% 31/10/2032	8,152,707	0.86	USD 200,000	Barclays 9.625% 15/12/2029	207,554	0.02
EUR 370,000	Spain Government Bond 2.7% 31/10/2048*	332,005	0.04	GBP 100,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	118,255	0.01
EUR 324,000	Spain Government Bond 3.45% 30/7/2066	315,707	0.03	GBP 300,000	Bellis Acquisition 3.25% 16/2/2026*	360,461	0.04
EUR 1,720,000	Spain Government Bond 3.55% 31/10/2033	1,908,240	0.20	EUR 565,000	BG Energy Capital 2.25% 21/11/2029	573,132	0.06
EUR 64,000	Spain Government Bond 4.9% 30/7/2040	79,987	0.01	EUR 300,000	BP Capital Markets 3.25% 22/3/2026	314,725	0.03
EUR 975,000	Spain Government Bond 5.15% 31/10/2044	1,268,869	0.13	EUR 290,000	British Telecommunications 4.25% 6/1/2033	321,428	0.03
		50,991,215	5.36	GBP 330,000	British Telecommunications 8.375% 20/12/2083*	440,804	0.05
	瑞典			GBP 115,000	Canada Square Funding 6 6.671% 17/1/2059	143,821	0.02
EUR 100,000	Fastighets Balder 1.125% 29/1/2027*	96,133	0.01	GBP 130,000	Canada Square Funding 6 7.071% 17/1/2059	160,081	0.02
SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	17,957	0.00	EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050	200,758	0.02
SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	391,128	0.04	GBP 115,000	CMF 2020-1 6.199% 16/1/2057	145,901	0.02
SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	739,221	0.08	GBP 100,000	CMF 2020-1 6.449% 16/1/2057	126,860	0.01
SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	160,151	0.02	GBP 200,000	Dowson 2021-2 6.798% 20/10/2028	253,972	0.03
				EUR 100,000	EC Finance 3% 15/10/2026	105,321	0.01
				GBP 232,000	Finsbury Square 6.471% 16/12/2067	290,340	0.03
				GBP 100,000	Funding VI 8.298% 15/7/2026	127,610	0.01
				GBP 100,000	Gemgarto 2023-1 7.188% 16/12/2073	128,703	0.01
				GBP 100,000	Gemgarto 2023-1 7.688% 16/12/2073	126,509	0.01

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

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
GBP 100,000	Gemgarto 2023-1 9.688% 16/12/2073	128,708	0.01	GBP 100,000	Polaris 2023-1 9.549% 23/2/2061	130,837	0.02
GBP 81,562	Greene King Finance 4.064% 15/3/2035	93,422	0.01	GBP 100,000	Polaris 2023-2 8.398% 27/9/2059	130,998	0.02
GBP 181,000	Harben Finance 6.371% 28/9/2055	225,606	0.02	GBP 300,000	Premier Foods Finance 3.5% 15/10/2026	363,088	0.04
GBP 179,000	Harben Finance 6.721% 28/9/2055	220,283	0.02	GBP 100,000	Residential Mortgage 32 7.421% 20/6/2070	127,043	0.01
GBP 100,000	Heathrow Finance 4.125% 1/9/2029	119,504	0.01	GBP 150,000	Sage AR Funding No 1 7.37% 17/11/2030	184,307	0.02
GBP 200,000	Heathrow Finance 5.75% 3/3/2025*	253,261	0.03	EUR 605,000	Standard Chartered 0.85% 27/1/2028*	599,949	0.06
GBP 148,670	Hops Hill No 3 7.698% 21/12/2055	191,677	0.02	EUR 587,000	Standard Chartered 1.625% 3/10/2027	599,800	0.06
GBP 100,000	Hops Hill No2 7.448% 27/11/2054	129,136	0.01	EUR 100,000	Synthomer 3.875% 1/7/2025	107,120	0.01
GBP 100,000	Hops Hill No2 8.048% 27/11/2054	129,420	0.01	GBP 300,000	Thames Water Utilities Finance 4% 19/6/2025*	366,559	0.04
EUR 981,000	HSBC 3.019% 15/6/2027	1,042,613	0.11	GBP 124,000	Tower Bridge Funding 2021-1 7.071% 21/7/2064	157,357	0.02
EUR 1,300,000	HSBC 4.856% 23/5/2033	1,478,628	0.16	GBP 106,000	Tower Bridge Funding 2021-1 7.371% 21/7/2064	134,454	0.02
GBP 425,000	HSBC 6.8% 14/9/2031	569,704	0.06	GBP 99,999	Tower Bridge Funding 2021-2 7.021% 20/11/2063	125,226	0.01
EUR 200,000	INEOS Finance 6.375% 15/4/2029	217,714	0.02	GBP 100,000	Tower Bridge Funding 2022-1 6.471% 20/12/2063	125,675	0.01
EUR 200,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	227,715	0.03	GBP 115,000	Twin Bridges 2020-1 7.47% 12/12/2054	146,146	0.02
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.47% 12/6/2057	177,859	0.02	GBP 125,000	Twin Bridges 2020-1 8.22% 12/12/2054	158,836	0.02
EUR 200,000	Lloyds Banking 4.947% 27/6/2025*	211,290	0.02	GBP 138,000	Twin Bridges 2021-1 6.82% 12/3/2055	174,821	0.02
GBP 100,000	London Cards NO 1 8.948% 15/5/2033	130,455	0.01	GBP 100,000	Twin Bridges 2021-1 7.32% 12/3/2055	125,507	0.01
GBP 266,000	Market Bidco Finco 5.5% 4/11/2027	307,259	0.03	GBP 100,000	Twin Bridges 2022-1 6.92% 1/12/2055	123,189	0.01
GBP 300,000	Mobico 4.25% 26/11/2025*	348,050	0.03	GBP 100,000	Twin Bridges 2022-2 7.22% 12/6/2055	128,307	0.01
EUR 703,000	Mobico 4.875% 26/9/2031	752,870	0.08	GBP 100,000	Twin Bridges 2023-1 7.72% 14/6/2055	129,033	0.01
GBP 100,000	Mortimer BTL 2021-1 6.671% 23/6/2053	125,408	0.01	GBP 100,000	Twin Bridges 2023-1 8.72% 14/6/2055	129,008	0.01
GBP 100,000	Mortimer Btl 2023-1 9.239% 22/12/2056	129,193	0.01	GBP 100,000	Twin Bridges 2023-2 9.303% 15/5/2056	130,740	0.02
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027*	234,952	0.02	GBP 208,024	Unique Pub Finance 5.659% 30/6/2027	261,644	0.03
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 10.198% 15/7/2030	131,089	0.02	GBP 1,904,000	United Kingdom Gilt 0.125% 30/1/2026*	2,230,059	0.23
GBP 106,000	Newday Funding Master Issuer - Series 2023-1 7.898% 15/11/2031	136,984	0.02	GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031	279,631	0.03
GBP 100,000	Newday Funding Master Issuer - Series 2023-1 8.898% 15/11/2031	130,163	0.01	GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030	5,012	0.00
GBP 271,000	Newday Partnership Master Issuer 8.098% 15/7/2031	351,728	0.04	GBP 1,185,000	United Kingdom Gilt 0.5% 22/10/2061	445,754	0.05
GBP 281,000	Oat Hill NO 3 6.898% 29/5/2046	359,022	0.04	GBP 5,800,000	United Kingdom Gilt 0.875% 31/7/2033	5,512,464	0.58
GBP 145,000	Oat Hill NO 3 7.698% 29/5/2046	185,507	0.02	GBP 190,000	United Kingdom Gilt 1% 22/4/2024*	239,440	0.03
EUR 22,377	Paragon Mortgages No 12 4.381% 15/11/2038	23,183	0.00	GBP 2,126,000	United Kingdom Gilt 1% 31/1/2032	2,143,606	0.23
GBP 237,616	Parkmore Point RMBS 2022-1 6.721% 25/7/2045	302,330	0.03	GBP 6,830,000	United Kingdom Gilt 1.125% 22/10/2073*	3,156,335	0.33
GBP 300,000	Pinewood Finance 3.25% 30/9/2025	373,126	0.04	GBP 2,750,000	United Kingdom Gilt 1.25% 22/7/2027*	3,170,823	0.33
GBP 128,000	Pinnacle Bidco 10% 11/10/2028*	170,930	0.02	GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,541,993	0.27
GBP 136,000	Polaris 2022-1 7.199% 23/10/2059	169,154	0.02	GBP 1,210,000	United Kingdom Gilt 1.25% 31/7/2051	746,239	0.08
GBP 298,000	Polaris 2022-1 8.599% 23/10/2059	373,872	0.04	GBP 2,010,000	United Kingdom Gilt 1.5% 31/7/2053	1,295,607	0.14

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
GBP 1,620,000	United Kingdom Gilt 1.625% 22/10/2054	1,070,867	0.11	USD 140,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	129,887	0.01
GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	130,127	0.01	USD 450,613	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	446,294	0.05
GBP 865,000	United Kingdom Gilt 1.75% 22/1/2049	641,107	0.07	EUR 200,000	Banff Merger Sub 8.375% 1/9/2026	217,663	0.02
GBP 960,000	United Kingdom Gilt 2% 7/9/2025*	1,171,705	0.12	USD 325,000	Bank of America 5.468% 23/1/2035	324,370	0.03
GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	709,425	0.08	USD 2,378,000	Bank of America 6.204% 10/11/2028	2,454,268	0.26
GBP 1,336,500	United Kingdom Gilt 3.5% 22/1/2045	1,450,239	0.15	USD 588,490	Bayview Commercial Asset Trust 2006-1 5.84% 25/4/2036	540,000	0.06
GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	20,788	0.00	USD 800,000	BBCMS 2018-TALL Mortgage Trust 6.486% 15/3/2037	737,646	0.08
GBP 430,000	United Kingdom Gilt 4% 22/10/2063	494,374	0.05	USD 409,996	BDS 2022-FL12 7.452% 19/8/2038	407,385	0.04
GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	357,015	0.04	USD 1,336,887	Bear Stearns Asset Backed I Trust 2006-IM1 6.075% 25/4/2036	1,209,835	0.13
GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	43,266	0.00	EUR 200,000	Belden 3.875% 15/3/2028	211,535	0.02
GBP 3,210,000	United Kingdom Gilt 4.5% 7/6/2028	4,122,158	0.43	USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	227,895	0.02
GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	84,726	0.01	EUR 220,000	Booking 4% 1/3/2044	236,364	0.02
GBP 570,000	United Kingdom Gilt 4.75% 22/10/2043	740,810	0.08	USD 65,000	Bristol-Myers Squibb 5.1% 22/2/2031	65,244	0.01
USD 220,080	Vedanta Resources Finance II 13.875% 9/12/2028	203,431	0.02	USD 350,000	BXP Trust 2017-GM 3.425% 13/6/2039	315,334	0.03
GBP 347,000	Virgin Media Secured Finance 4.125% 15/8/2030	365,434	0.04	USD 320,000	BXP Trust 2017-GM 3.425% 13/6/2039	290,731	0.03
GBP 300,000	Virgin Media Secured Finance 5.25% 15/5/2029	349,537	0.04	EUR 200,000	Carrier Global 4.5% 29/11/2032	227,482	0.02
GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	104,990	0.01	EUR 400,000	Catalent Pharma Solutions 2.375% 1/3/2028	418,435	0.05
EUR 758,000	Vodafone 3% 27/8/2080*	732,687	0.08	USD 463,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	449,595	0.05
GBP 100,000	Vodafone 8% 30/8/2086	134,415	0.01	EUR 100,000	Chemours 4% 15/5/2026	99,850	0.01
		56,053,872	5.89	USD 630,000	Cisco Systems 4.95% 26/2/2031	631,853	0.07
	<b>美國</b>			USD 219,733	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	122,179	0.01
USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	305,918	0.03	USD 273,717	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	243,412	0.03
USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	473,639	0.05	EUR 100,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	108,158	0.01
USD 230,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	188,021	0.02	USD 440,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	411,363	0.04
USD 415,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	364,360	0.04	USD 1,131,519	COMM 2015-CCRE27 Mortgage Trust 4.337% 10/10/2048	1,078,315	0.11
USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 7.158% 15/9/2034	339,109	0.04	USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.555% 15/11/2048	179,482	0.02
USD 2,263,040	Adjustable Rate Mortgage Trust 2006-3 5.795% 25/8/2036	893,129	0.09	USD 995,492	CWABS Asset-Backed Certificates Trust 2005-17 5.711% 25/5/2036	943,254	0.10
USD 756,385	Alternative Loan Trust 2005-76 5.955% 25/1/2046	652,487	0.07	USD 1,527,294	CWABS Asset-Backed Certificates Trust 2006-12 3.982% 25/1/2037	1,475,593	0.16
EUR 532,000	American Tower 0.4% 15/2/2027	521,810	0.06	USD 225,008	CWABS Asset-Backed Certificates Trust 2006-25 5.575% 25/6/2037	207,243	0.02
EUR 300,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	283,607	0.03	USD 682,011	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.815% 25/8/2047	541,679	0.06
USD 730,000	AREIT 2022-CRE7 7.562% 17/6/2039	726,932	0.08				
EUR 200,000	Avantor Funding 2.625% 1/11/2025*	212,149	0.02				
USD 395,000	Azul Secured Finance 11.93% 28/8/2028	402,523	0.04				

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 142,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	162,259	0.02	USD 155,786	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	147,131	0.02
USD 625,000	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	627,973	0.07	USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	616,414	0.07
GBP 571,000	Goldman Sachs 3.625% 29/10/2029	670,401	0.07	EUR 627,000	National Grid North America 4.668% 12/9/2033	712,201	0.08
USD 91,126	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	72,916	0.01	USD 103,217	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	97,285	0.01
USD 1,084,192	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,022,352	0.11	USD 217,165	New Century Home Equity Loan Trust Series 2005-B 6.155% 25/10/2035	208,766	0.02
USD 100,000	Gran Tierra Energy 9.5% 15/10/2029	92,897	0.01	USD 548,206	Newcastle Mortgage Trust 2007-1 5.665% 25/4/2037	535,438	0.06
USD 1,068,277	GSAMP Trust 2006-FM3 5.575% 25/11/2036	507,707	0.05	USD 781,000	Norfolk Southern 3.15% 1/6/2027	739,421	0.08
USD 332,871	GSMPs Mortgage Loan Trust 2005-RP1 3.986% 25/1/2035	283,344	0.03	EUR 252,000	Olympus Water US 9.625% 15/11/2028*	294,588	0.03
USD 229,921	GSMPs Mortgage Loan Trust 2005-RP3 3.986% 25/9/2035	191,276	0.02	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	85,565	0.01
USD 460,000	HMH Trust 2017-NSS 3.062% 5/7/2031	402,754	0.04	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	83,837	0.01
USD 140,000	Intel 5.15% 21/2/2034	139,052	0.02	EUR 100,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	100,806	0.01
USD 3,431,336	IXIS Real Estate Capital Trust 2006-HE2 5.955% 25/8/2036	973,477	0.10	USD 200,000	Periama 5.95% 19/4/2026	197,320	0.02
USD 245,000	JPMBB Commercial Mortgage Trust 2016-C1 4.202% 17/3/2049	209,281	0.02	USD 512,000	Public Service Electric and Gas 5.2% 1/8/2033	518,034	0.05
EUR 1,800,000	JPMorgan Chase 4.457% 13/11/2031	2,026,864	0.21	USD 1,161,588	RASC Series 2006-EMX9 Trust 5.915% 25/11/2036	931,976	0.10
USD 9,000	JPMorgan Chase 5.012% 23/1/2030	8,919	0.00	USD 300,866	Ready Capital Mortgage Financing 2022-FL9 7.788% 25/6/2037	301,538	0.03
USD 23,000	JPMorgan Chase 5.299% 24/7/2029	23,108	0.00	USD 4,000,000	RR 1 6.726% 15/7/2035	4,002,400	0.42
USD 395,000	JPMorgan Chase 5.336% 23/1/2035	393,837	0.04	USD 205,000	Sasol Financing USA 5.875% 27/3/2024	204,971	0.02
USD 1,246,000	JPMorgan Chase 6.07% 22/10/2027	1,270,934	0.13	EUR 200,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	236,523	0.03
EUR 170,000	Kronos International 9.5% 15/3/2029	195,523	0.02	USD 229,200	Sesac Finance 5.216% 25/7/2049	223,467	0.02
EUR 300,000	Liberty Mutual 3.625% 23/5/2059	324,616	0.04	USD 104,795	SLM Private Credit Student Loan Trust 2004-A 6.046% 15/6/2033	104,173	0.01
USD 177,799	Mastr Asset Backed Trust 2005-WF1 7.16% 25/6/2035	180,501	0.02	USD 703,262	SLM Private Credit Student Loan Trust 2006-A 5.936% 15/6/2039	683,069	0.07
EUR 501,000	McDonald's 4.125% 28/11/2035*	551,626	0.06	USD 208,548	SLM Private Credit Student Loan Trust 2006-B 5.846% 15/12/2039	201,324	0.02
USD 547,000	MF1 2022-FL10 7.951% 17/9/2037	550,712	0.06	USD 692,150	SLM Private Credit Student Loan Trust 2006-B 5.916% 15/12/2039	674,904	0.07
EUR 321,000	Moody's 0.95% 25/2/2030	299,069	0.03	USD 322,519	SLM Private Credit Student Loan Trust 2007-A 5.886% 16/12/2041	317,970	0.03
EUR 1,400,000	Moody's 1.75% 9/3/2027	1,451,836	0.15	USD 565,258	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	608,116	0.06
USD 2,187,000	Morgan Stanley 5.424% 21/7/2034	2,177,613	0.23	USD 248,377	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	240,973	0.03
USD 3,493,000	Morgan Stanley 5.466% 18/1/2035	3,494,637	0.37	USD 137,872	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	132,925	0.01
USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.517% 15/10/2048	287,733	0.03	USD 560,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	479,845	0.05
USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	833,800	0.09				
USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	158,232	0.02				
USD 367,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	324,761	0.03				
USD 333,637	Morgan Stanley Mortgage Loan Trust 2004-11AR 5.755% 25/1/2035	307,866	0.03				

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 690,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	557,956	0.06	USD 45,440,000	United States Treasury Note/ Bond 4.25% 31/1/2026*	45,108,075	4.74
USD 1,122,303	SMB Private Education Loan Trust 2022-B 6.775% 16/2/2055	1,128,114	0.12	USD 616,989	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 6.041% 25/9/2046	484,670	0.05
USD 1,017,764	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	987,551	0.10	USD 1,087,453	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 5.961% 25/10/2046	897,023	0.09
USD 196,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	177,116	0.02	USD 901,597	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.879% 25/6/2047	709,100	0.07
USD 315,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	289,017	0.03	USD 1,150,285	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.931% 25/10/2046	900,886	0.10
USD 209,701	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	204,237	0.02	USD 466,000	Wells Fargo 5.499% 23/1/2035	463,429	0.05
USD 95,000	Southern California Edison 5.65% 1/10/2028	97,529	0.01	USD 140,046	WinWater Mortgage Loan Trust 2014-1 3.92% 20/6/2044	130,836	0.01
USD 472,000	T-Mobile USA 5.2% 15/1/2033	469,706	0.05			143,740,369	15.11
USD 691,507	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	653,628	0.07	烏拉圭			
USD 1,850,000	UBS Commercial Mortgage Trust 2017-C2 3.487% 15/8/2050	1,732,415	0.18	USD 23,738	Uruguay Government International Bond 5.75% 28/10/2034	24,908	0.00
EUR 100,000	UGI International 2.5% 1/12/2029*	96,652	0.01	總債券		904,915,775	95.11
USD 2,200,000	United States Treasury Note/ Bond 1.125% 29/2/2028	1,944,379	0.20	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		904,915,775	95.11
USD 6,890,000	United States Treasury Note/ Bond 1.125% 15/8/2040	4,215,684	0.44	其他可轉讓證券			
USD 8,489,900	United States Treasury Note/ Bond 1.75% 15/8/2041	5,660,044	0.60	債券			
USD 4,870,000	United States Treasury Note/ Bond 1.875% 15/2/2041	3,361,442	0.35	百慕達			
USD 1,770,000	United States Treasury Note/ Bond 2% 15/11/2041	1,227,281	0.13	USD 598,000	Trinitas CLO XXIV 7.128% 25/4/2037**	598,000	0.06
USD 728,400	United States Treasury Note/ Bond 2% 15/2/2050	453,884	0.05	澤西島			
USD 260,000	United States Treasury Note/ Bond 2.25% 15/8/2049	172,331	0.02	USD 450,000	Bain Capital CLO 2024-1 0% 16/4/2037**	450,000	0.05
USD 3,050,000	United States Treasury Note/ Bond 2.25% 15/2/2052	1,995,606	0.21	USD 454,000	CarVal CLO IX-C 0% 20/4/2037**	454,000	0.05
USD 908,000	United States Treasury Note/ Bond 2.75% 15/11/2047	674,474	0.07			904,000	0.10
USD 688,100	United States Treasury Note/ Bond 2.875% 15/11/2046	527,069	0.06	盧森堡			
USD 30,000	United States Treasury Note/ Bond 2.875% 15/5/2049	22,700	0.00	USD 110,393	Gol Finance 0% 2/5/2025**	110,393	0.01
USD 459,000	United States Treasury Note/ Bond 3% 15/5/2045	363,354	0.04	美國			
USD 2,360,000	United States Treasury Note/ Bond 3% 15/2/2047	1,845,317	0.19	USD 1,210,000	MF1 2024-FL14 7.055% 19/3/2039**	1,206,975	0.13
USD 4,009,000	United States Treasury Note/ Bond 3% 15/8/2052*	3,100,554	0.33	總債券		2,819,368	0.30
USD 8,940,000	United States Treasury Note/ Bond 4.125% 15/11/2032	8,854,267	0.93	其他可轉讓證券總額		2,819,368	0.30
USD 20,000	United States Treasury Note/ Bond 4.125% 15/8/2053	19,159	0.00	普通股 / 優先股 (股份) 總額		907,735,143	95.41
				其他淨資產		43,684,568	4.59
				淨資產總額 (美金)		951,419,711	100.00

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
AUD	721,618	NZD	670,000	State Street	20/3/2024	(3,266)
AUD	417,392	USD	630,000	ANZ	20/3/2024	(6,007)
AUD	323,759	USD	492,000	BNY Mellon	14/3/2024	(2,550)
AUD	139,735	NZD	130,000	UBS	20/3/2024	(463)
AUD	79,454	EUR	130,000	UBS	20/3/2024	(1,370)
AUD	887,185	NZD	830,000	JP Morgan	20/3/2024	83
AUD	96,730	NZD	90,000	Royal Bank of Canada	20/3/2024	(314)
AUD	182,409	NZD	170,000	Morgan Stanley	20/3/2024	(408)
AUD	182,686	NZD	170,000	Standard Chartered Bank	20/3/2024	(578)
AUD	843,188	NZD	790,000	Barclays	20/3/2024	837
AUD	182,762	USD	280,000	Morgan Stanley	22/3/2024	88
AUD	177,104	USD	270,000	Bank of America	20/3/2024	(796)
BRL	10,559,864	USD	52,618,745	Toronto-Dominion	20/3/2024	2,800
BRL	5,873,500	USD	28,880,000	BNY Mellon	20/3/2024	(76,141)
BRL	330,000	USD	1,624,986	Morgan Stanley	4/3/2024	(3,239)
BRL	240,000	USD	1,193,582	Barclays	4/3/2024	12
BRL	101,040	USD	501,000	Citigroup	14/3/2024	(404)
BRL	140,000	USD	694,581	JP Morgan	4/3/2024	(330)
BRL	560,000	USD	2,792,423	Deutsche Bank	2/4/2024	(235)
BRL	60,545	USD	300,000	Citigroup	20/3/2024	(323)
CAD	411,958	USD	550,000	Bank of America	20/3/2024	(5,852)
CHF	256,157	EUR	240,000	UBS	20/3/2024	(4,522)
CLP	258,641	USD	228,820,062	Goldman Sachs	14/3/2024	(22,602)
CLP	206,080	USD	189,114,000	Citigroup	14/3/2024	(10,998)
CLP	90,000	USD	88,846,200	Bank of America	22/3/2024	1,608
COP	719,755	USD	3,159,004,000	BNP Paribas	17/5/2024	73,556
COP	277,882	USD	1,183,568,120	Barclays	15/8/2024	15,041
COP	703,837	USD	3,043,460,880	BNP Paribas	15/8/2024	49,393
COP	1,531,977	USD	6,227,641,707	Citigroup	14/3/2024	48,564
COP	1,563,204	USD	6,273,780,000	Citigroup	20/3/2024	27,351
COP	969,745	USD	4,034,000,000	BNP Paribas	23/10/2024	19,076
COP	783,419	USD	3,098,931,288	BNY Mellon	20/3/2024	2,235
COP	171,234	USD	676,210,294	BNY Mellon	14/3/2024	385
COP	90,000	USD	354,307,500	Citigroup	22/3/2024	(207)
COP	476,011	USD	1,974,493,000	HSBC Bank	24/2/2025	58
COP	240,000	USD	949,159,200	Barclays	22/3/2024	549
COP	59,584	USD	235,000,000	Goldman Sachs	20/3/2024	(6)
CZK	182,805	USD	4,282,827	BNP Paribas	4/3/2024	707
CZK	653,427	USD	14,807,258	Deutsche Bank	20/3/2024	(19,093)
CZK	54,346	EUR	1,350,000	Bank of America	20/3/2024	(1,167)
CZK	108,560	EUR	2,730,000	BNP Paribas	20/3/2024	(907)
CZK	53,911	EUR	1,350,000	HSBC Bank	20/3/2024	(695)
CZK	54,364	EUR	1,380,000	UBS	20/3/2024	98
CZK	53,976	EUR	1,370,000	JP Morgan	20/3/2024	92
EUR	3,302,502	USD	3,050,000	Barclays	20/3/2024	8,713
EUR	1,362,308	GBP	1,580,000	BNP Paribas	20/3/2024	(11,244)
EUR	5,118,945	USD	4,700,000	Société Générale	20/3/2024	(16,417)
EUR	791,990	USD	730,000	State Street	20/3/2024	530
EUR	684,490,000	JPY	4,322,218	UBS	21/3/2024	100,310
EUR	146,000,000	JPY	954,323	Deutsche Bank	21/3/2024	56,577
EUR	368,510,000	JPY	2,373,271	Bank of America	21/3/2024	104,282
EUR	1,174,064	NOK	103,000	Barclays	14/3/2024	792
EUR	98,672	USD	90,000	Deutsche Bank	20/3/2024	(964)
EUR	162,346	GBP	187,000	BNP Paribas	14/3/2024	(2,781)
EUR	5,024,786	USD	4,640,000	JP Morgan	20/3/2024	12,601
EUR	130,000	AUD	80,144	Barclays	20/3/2024	2,118
EUR	77,000,000	HUF	198,747	JP Morgan	20/3/2024	3,509
EUR	1,900,000	THB	50,190	Barclays	20/3/2024	1,442
EUR	11,948,192	USD	10,994,000	Morgan Stanley	20/3/2024	(12,621)

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
EUR	97,858	USD	89,098	BNY Mellon	14/3/2024	(1,153)
EUR	240,000	CHF	259,373	HSBC Bank	20/3/2024	8,014
EUR	1,350,000	CZK	54,645	Deutsche Bank	20/3/2024	1,492
EUR	1,350,000	CZK	54,541	HSBC Bank	20/3/2024	1,379
EUR	106,500,000	HUF	275,641	Morgan Stanley	20/3/2024	5,669
EUR	104,500,000	HUF	269,537	Deutsche Bank	20/3/2024	4,556
EUR	250,000	PLN	56,665	HSBC Bank	20/3/2024	(1,303)
EUR	730,000	PLN	166,998	Deutsche Bank	20/3/2024	(2,138)
EUR	16,900,000	THB	436,125	JP Morgan	20/3/2024	1,639
EUR	112,336	USD	103,206	Nomura	22/4/2024	(133)
EUR	192,982	USD	176,462	JP Morgan	22/4/2024	(1,138)
EUR	21,000,000	HUF	53,612	Nomura	20/3/2024	315
EUR	2,320,591	USD	2,140,000	HSBC Bank	20/3/2024	2,688
EUR	3,100,000	THB	80,872	HSBC Bank	20/3/2024	1,248
EUR	3,100,000	THB	81,160	UBS	20/3/2024	1,561
EUR	480,000	PLN	110,440	Barclays	20/3/2024	(718)
EUR	305,000	AUD	185,203	Citigroup	5/3/2024	1,875
EUR	104,000,000	HUF	267,785	Goldman Sachs	20/3/2024	4,032
EUR	1,979,705	USD	1,824,803	Barclays	5/3/2024	156
EUR	2,741,168	USD	2,520,000	Deutsche Bank	5/3/2024	(7,037)
EUR	1,350,000	CZK	54,044	Goldman Sachs	20/3/2024	840
EUR	35,860,372	HUF	93,000	UBS	14/3/2024	2,034
EUR	720,000	PLN	165,946	Morgan Stanley	20/3/2024	(766)
EUR	511,587	USD	470,000	ANZ	5/3/2024	(1,650)
EUR	5,261,783	USD	4,870,000	Nomura	5/3/2024	22,034
EUR	7,072,659	USD	6,570,000	BNP Paribas	5/3/2024	55,611
EUR	6,867,793	USD	6,380,000	Morgan Stanley	5/3/2024	54,332
EUR	199,628	USD	185,000	Citigroup	14/3/2024	1,167
EUR	214,500,000	JPY	1,349,094	Goldman Sachs	21/3/2024	25,606
EUR	167,000,000	JPY	1,041,257	HSBC Bank	21/3/2024	10,071
EUR	150,961	USD	140,000	Royal Bank of Canada	20/3/2024	1,029
EUR	5,248,359	USD	4,870,000	BNP Paribas	20/3/2024	38,728
EUR	323,486	USD	300,000	BNP Paribas	22/3/2024	2,234
EUR	480,000	PLN	111,095	UBS	20/3/2024	(7)
EUR	470,000	PLN	109,281	Nomura	20/3/2024	537
GBP	1,580,000	EUR	1,364,324	Citigroup	20/3/2024	13,799
GBP	583,309	USD	460,000	Morgan Stanley	20/3/2024	(315)
GBP	837,778	USD	660,000	UBS	5/3/2024	(1,388)
GBP	507,380	EUR	434,024	Morgan Stanley	5/3/2024	(474)
GBP	1,808,836	USD	1,420,000	Deutsche Bank	5/3/2024	(9,330)
GBP	238,927	USD	190,000	Morgan Stanley	5/3/2024	1,852
GBP	2,287,885	USD	1,810,000	BNP Paribas	20/3/2024	6,073
HUF	220,486	USD	78,548,000	Citigroup	14/3/2024	(3,843)
HUF	77,686	EUR	30,000,000	Nomura	20/3/2024	(1,641)
HUF	598,111	USD	214,164,744	Toronto-Dominion	14/3/2024	(7,425)
HUF	401,303	EUR	156,000,000	JP Morgan	20/3/2024	(5,641)
HUF	43,703	EUR	17,000,000	Société Générale	20/3/2024	(583)
HUF	325,552	EUR	126,000,000	BNP Paribas	20/3/2024	(6,100)
HUF	54,611	EUR	21,000,000	Goldman Sachs	20/3/2024	(1,399)
HUF	160,071	EUR	62,500,000	Citigroup	20/3/2024	(1,492)
HUF	108,768	EUR	42,500,000	Morgan Stanley	20/3/2024	(926)
HUF	94,000	EUR	36,619,580	UBS	14/3/2024	(1,025)
HUF	55,591	EUR	21,500,000	Barclays	20/3/2024	(1,085)
HUF	106,095	EUR	41,500,000	Deutsche Bank	20/3/2024	(782)
HUF	320,000	USD	116,052,710	Nomura	22/3/2024	(145)
IDR	945,795	USD	14,750,330,000	Standard Chartered Bank	20/3/2024	(7,735)
IDR	1,886,765	USD	29,410,319,488	Deutsche Bank	20/3/2024	(16,390)
IDR	112,343	USD	1,735,145,000	Citigroup	14/3/2024	(1,971)
IDR	1,154,659	USD	17,944,540,000	State Street	20/3/2024	(13,461)
IDR	360,000	USD	5,632,920,000	Citigroup	22/3/2024	(1,794)

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
IDR	160,000	USD	2,506,544,000	Barclays	22/3/2024	(605)
INR	383,208	USD	32,041,922	JP Morgan	14/3/2024	3,076
INR	164,740	USD	13,780,000	HSBC Bank	20/3/2024	1,346
INR	290,000	USD	24,101,175	Citigroup	22/3/2024	461
INR	59,071	USD	4,900,000	BNP Paribas	20/3/2024	(13)
JPY	3,169,730	USD	451,297,773	Barclays	21/3/2024	(141,953)
JPY	6,247,647	EUR	976,500,000	Barclays	21/3/2024	(231,617)
JPY	950,000	EUR	147,211,135	Deutsche Bank	21/3/2024	(43,758)
JPY	6,630,000	USD	947,174,198	State Street	21/3/2024	(275,364)
JPY	851,379	USD	122,000,000	Société Générale	21/3/2024	(32,875)
JPY	2,070,000	USD	296,558,757	RBS	21/3/2024	(80,374)
JPY	870,631	USD	125,000,000	HSBC Bank	21/3/2024	(32,000)
JPY	1,769,747	USD	247,000,000	Deutsche Bank	21/3/2024	(112,612)
JPY	1,062,076	EUR	164,595,000	Goldman Sachs	21/3/2024	(48,808)
JPY	1,786,934	USD	255,000,000	Goldman Sachs	21/3/2024	(76,127)
JPY	728,457	USD	106,990,000	BNY Mellon	5/3/2024	(12,520)
JPY	2,165,823	EUR	344,000,000	UBS	21/3/2024	(43,498)
JPY	1,231,152	USD	179,060,000	Deutsche Bank	5/3/2024	(32,950)
JPY	892,200	USD	130,050,000	Morgan Stanley	5/3/2024	(21,955)
JPY	2,773,924	USD	408,000,000	Morgan Stanley	21/3/2024	(36,633)
JPY	230,000	USD	34,408,105	Morgan Stanley	22/3/2024	883
JPY	104,000	USD	15,572,700	UBS	22/3/2024	495
JPY	586,491	EUR	95,405,000	Bank of America	21/3/2024	3,330
KRW	436,239	USD	560,000,000	Citibank	20/6/2024	(13,947)
KRW	655,418	USD	856,447,000	Citigroup	14/3/2024	(12,263)
KRW	280,000	USD	372,498,000	JP Morgan	22/3/2024	(275)
MXN	260,845	USD	4,600,000	Morgan Stanley	20/3/2024	8,067
MXN	301,239	USD	5,324,277	Barclays	14/3/2024	10,320
MXN	5,405,213	USD	95,200,000	Barclays	20/3/2024	160,081
MXN	4,161,098	USD	73,267,781	Citigroup	20/3/2024	122,062
MXN	204,702	USD	3,509,000	Goldman Sachs	14/3/2024	634
MXN	560,000	USD	9,589,898	Goldman Sachs	22/3/2024	431
MXN	140,000	USD	2,402,283	Deutsche Bank	22/3/2024	389
MXN	58,347	USD	1,000,000	JP Morgan	20/3/2024	111
MYR	783,510	USD	3,644,497	Barclays	14/3/2024	(15,332)
MYR	380,000	USD	1,817,084	Barclays	22/3/2024	3,076
NOK	2,225,284	USD	24,186,795	RBS	20/3/2024	61,812
NOK	8,619	EUR	101,502	Citigroup	14/3/2024	241
NOK	94,381	EUR	1,111,225	Barclays	14/3/2024	2,622
NOK	856,179	SEK	900,000	Bank of America	20/3/2024	2,075
NOK	36,476	USD	400,000	JP Morgan	20/3/2024	1,348
NOK	840,920	SEK	870,000	UBS	20/3/2024	718
NOK	36,506	USD	400,000	Deutsche Bank	20/3/2024	1,318
NOK	189,000	EUR	2,127,308	BNP Paribas	14/3/2024	(4,010)
NOK	1,364,912	SEK	1,380,000	Morgan Stanley	20/3/2024	(1,871)
NOK	2,470,782	SEK	2,500,000	JP Morgan	20/3/2024	(3,209)
NOK	394,727	SEK	400,000	BNP Paribas	20/3/2024	(455)
NOK	802,084	SEK	810,000	Barclays	20/3/2024	(1,190)
NOK	394,279	SEK	400,000	Goldman Sachs	20/3/2024	(412)
NOK	140,000	USD	1,474,915	Morgan Stanley	22/3/2024	(525)
NZD	570,000	AUD	611,185	Barclays	20/3/2024	1,112
NZD	120,000	AUD	129,614	Standard Chartered Bank	20/3/2024	810
NZD	120,000	AUD	129,170	JP Morgan	20/3/2024	539
NZD	80,000	AUD	85,915	Morgan Stanley	20/3/2024	238
NZD	90,000	AUD	97,198	BNY Mellon	20/3/2024	600
NZD	130,000	AUD	138,235	Royal Bank of Canada	20/3/2024	(453)
NZD	172,673	USD	280,000	Goldman Sachs	20/3/2024	(1,647)
NZD	430,000	AUD	457,298	Goldman Sachs	20/3/2024	(1,465)
PEN	202,418	USD	770,000	Citigroup	14/3/2024	1,222
PEN	104,112	USD	400,000	Deutsche Bank	14/3/2024	1,675



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貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
PEN	140,000	USD	529,857	Goldman Sachs	22/3/2024	126
PLN	2,050,987	USD	8,271,424	Citigroup	14/3/2024	27,662
PLN	2,803,482	USD	11,260,000	BNP Paribas	20/3/2024	25,982
PLN	114,509	EUR	500,000	JP Morgan	20/3/2024	1,326
PLN	57,392	EUR	250,000	Morgan Stanley	20/3/2024	514
PLN	1,004,461	USD	4,048,946	Morgan Stanley	14/3/2024	13,059
PLN	57,478	EUR	250,000	HSBC Bank	20/3/2024	420
PLN	133,505	EUR	580,000	Goldman Sachs	20/3/2024	806
PLN	138,234	EUR	600,000	State Street	20/3/2024	698
PLN	330,000	USD	1,330,887	HSBC Bank	22/3/2024	4,422
PLN	202,686	USD	806,000	BNP Paribas	14/3/2024	(135)
PLN	111,097	EUR	480,000	Deutsche Bank	20/3/2024	5
PLN	240,000	USD	955,209	BNY Mellon	22/3/2024	23
PLN	109,012	EUR	470,000	Barclays	20/3/2024	(245)
RON	222,070	USD	1,027,000	Deutsche Bank	14/3/2024	1,995
SEK	1,982,726	USD	20,635,000	State Street	20/3/2024	18,378
SEK	67,336	USD	700,000	BNP Paribas	20/3/2024	547
SEK	500,000	NOK	484,947	Deutsche Bank	20/3/2024	(252)
SEK	1,900,000	NOK	1,864,695	UBS	20/3/2024	1,167
SEK	265,431	USD	2,700,000	JP Morgan	20/3/2024	(3,596)
SEK	177,541	USD	1,800,000	Barclays	20/3/2024	(2,984)
SEK	66,070	USD	678,000	Morgan Stanley	20/3/2024	(320)
SEK	4,510,000	NOK	4,476,528	JP Morgan	20/3/2024	7,652
SEK	1,340,000	NOK	1,326,939	Standard Chartered Bank	20/3/2024	1,972
SEK	810,000	NOK	803,672	Morgan Stanley	20/3/2024	1,344
SEK	400,000	NOK	397,001	Goldman Sachs	20/3/2024	676
SEK	720,000	NOK	714,461	Royal Bank of Canada	20/3/2024	1,203
THB	105,357	EUR	4,000,000	JP Morgan	20/3/2024	(2,703)
THB	156,564	EUR	6,000,000	HSBC Bank	20/3/2024	(2,458)
THB	1,181,637	USD	41,925,662	Barclays	14/3/2024	(11,683)
THB	392,824	EUR	15,000,000	Barclays	20/3/2024	(7,678)
THB	320,000	USD	11,529,600	Morgan Stanley	22/3/2024	1,952
TRY	161,251	USD	6,270,030	Goldman Sachs	4/12/2024	(11,431)
TRY	67,435	USD	2,699,970	Barclays	4/12/2024	(2,920)
TWD	439,873	USD	13,300,000	BNP Paribas	20/6/2024	(15,590)
USD	8,830,230	CZK	390,796	Bank of America	4/3/2024	12,434
USD	13,110,404	CZK	574,741	HSBC Bank	4/3/2024	12,982
USD	14,352,483	BRL	2,749,191	BNY Mellon	2/4/2024	(127,887)
USD	13,300,000	TWD	433,366	Bank of America	20/6/2024	9,083
USD	11,819,470	CZK	522,492	BNP Paribas	4/3/2024	16,047
USD	550,000	CAD	405,446	Barclays	20/3/2024	(660)
USD	5,138,000	SEK	494,586	RBS	20/3/2024	(3,678)
USD	4,400,000	EUR	4,750,228	Société Générale	20/3/2024	(26,606)
USD	2,330,000	EUR	2,529,534	UBS	20/3/2024	(17)
USD	1,635,067,041	JPY	11,134,532	HSBC Bank	21/3/2024	164,791
USD	60,128	EUR	64,932	Barclays	14/3/2024	(330)
USD	191,054,000	CLP	209,431	Citigroup	14/3/2024	12,348
USD	18,008,239	CZK	793,554	Barclays	14/3/2024	22,032
USD	7,492,811	BRL	1,498,177	Goldman Sachs	14/3/2024	(6,899)
USD	10,263,724	ZAR	534,651	State Street	14/3/2024	336
USD	8,657,458	PLN	2,146,708	Citigroup	14/3/2024	(28,953)
USD	11,236,836,162	COP	2,765,065	Citigroup	14/3/2024	(86,782)
USD	22,516,086,380	IDR	1,435,633	UBS	14/3/2024	3,386
USD	8,967,000	EUR	9,645,705	BNP Paribas	20/3/2024	(89,265)
USD	694,000,000	JPY	4,844,534	Morgan Stanley	21/3/2024	188,457
USD	79,024,160	INR	944,781	HSBC Bank	20/3/2024	(7,675)
USD	33,468,949,662	IDR	2,146,037	Standard Chartered Bank	20/3/2024	17,550
USD	504,545,000	HUF	1,412,321	State Street	20/3/2024	21,487
USD	1,546,444	EUR	1,675,165	Deutsche Bank	20/3/2024	(3,722)
USD	4,745,000	PLN	1,181,293	State Street	20/3/2024	(11,052)

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

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貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	1,890,000	GBP	2,389,206	Morgan Stanley	20/3/2024	(6,141)
USD	265,000,000	JPY	1,814,784	Barclays	21/3/2024	36,887
USD	24,020,000	NOK	2,210,327	Goldman Sachs	20/3/2024	(60,996)
USD	25,845,000	MXN	1,467,346	State Street	20/3/2024	(43,526)
USD	276,633,508	KRW	212,252	Royal Bank of Canada	20/3/2024	4,515
USD	64,085,000	ZAR	3,361,913	Morgan Stanley	20/3/2024	27,465
USD	30,302,900	MXN	1,720,000	Toronto-Dominion	20/3/2024	(51,477)
USD	12,069,765	SEK	1,160,000	Société Générale	20/3/2024	(10,480)
USD	42,880,777,500	IDR	2,750,000	HSBC Bank	20/3/2024	22,960
USD	7,365,742,368	COP	1,837,756	Citigroup	20/3/2024	(29,638)
USD	2,235,597	PLN	556,204	HSBC Bank	14/3/2024	(5,613)
USD	94,992,425	BRL	19,063,683	Toronto-Dominion	20/3/2024	(5,056)
USD	3,842,000	MXN	217,326	Barclays	14/3/2024	(7,495)
USD	24,410,338	MYR	5,243,333	Barclays	20/3/2024	97,424
USD	370,000	SEK	35,556	BNP Paribas	20/3/2024	(326)
USD	370,000	SEK	35,525	Goldman Sachs	20/3/2024	(356)
USD	4,298,020,478	COP	1,053,372	Toronto-Dominion	20/3/2024	(36,280)
USD	264,500,000	JPY	1,844,596	Goldman Sachs	21/3/2024	70,054
USD	4,298,020,477	COP	1,053,953	Goldman Sachs	20/3/2024	(35,699)
USD	2,820,000	EUR	3,066,297	Barclays	20/3/2024	4,781
USD	6,240,000	EUR	6,785,920	Morgan Stanley	20/3/2024	11,501
USD	3,988,363,174	COP	1,000,066	BNY Mellon	20/3/2024	(11,082)
USD	2,300,000	ZAR	122,700	JP Morgan	20/3/2024	3,028
USD	59,450,000	MXN	3,369,438	Goldman Sachs	20/3/2024	(105,948)
USD	900,000	NOK	86,197	Morgan Stanley	20/3/2024	1,094
USD	1,900,000	NOK	182,920	JP Morgan	20/3/2024	3,257
USD	1,800,000	MXN	103,087	Barclays	20/3/2024	(2,139)
USD	320,000	EUR	352,637	Citigroup	21/3/2024	5,216
USD	580,000	GBP	740,108	Standard Chartered Bank	20/3/2024	5,027
USD	2,000,000	NOK	194,960	Barclays	20/3/2024	5,841
USD	458,000	AUD	311,406	Goldman Sachs	14/3/2024	12,395
USD	1,400,000	MXN	81,085	JP Morgan	20/3/2024	(757)
USD	3,897,000	ZAR	205,896	Citigroup	14/3/2024	3,024
USD	618,000	NOK	59,673	BNP Paribas	20/3/2024	1,235
USD	171,000,000	JPY	1,188,049	Toronto-Dominion	21/3/2024	40,802
USD	1,200,000	ZAR	63,709	UBS	20/3/2024	1,271
USD	801,885,000	COP	203,835	BNP Paribas	14/3/2024	321
USD	3,498,000	MXN	204,759	Goldman Sachs	14/3/2024	67
USD	560,000,000	KRW	428,233	Morgan Stanley	20/6/2024	5,940
USD	84,000,000	JPY	588,404	Deutsche Bank	21/3/2024	24,844
USD	3,300,000	ZAR	176,373	Barclays	20/3/2024	4,669
USD	630,000	AUD	422,692	Bank of America	20/3/2024	11,307
USD	19,506,928,165	IDR	1,251,567	Bank of America	19/4/2024	12,136
USD	954,286,647	COP	240,396	BNY Mellon	14/3/2024	(1,798)
USD	35,987	EUR	39,126	Deutsche Bank	14/3/2024	67
USD	1,114,644	EUR	1,215,146	Deutsche Bank	22/4/2024	3,336
USD	7,258,000	EUR	7,860,239	JP Morgan	20/3/2024	(19,367)
USD	4,034,000,000	COP	1,006,361	BNP Paribas	20/3/2024	(16,355)
USD	4,500,000	EUR	4,884,006	Goldman Sachs	20/3/2024	(1,394)
USD	6,649,269	CNY	938,698	Citigroup	29/4/2024	1,962
USD	17,944,540,000	IDR	1,136,915	BNP Paribas	20/3/2024	(4,284)
USD	15,359,452	CAD	11,438,735	Toronto-Dominion	5/3/2024	100,371
USD	3,250,000	EUR	3,496,115	Deutsche Bank	5/3/2024	(30,045)
USD	5,570,000	EUR	6,002,327	Morgan Stanley	5/3/2024	(40,971)
USD	94,449,000	CLP	100,907	Morgan Stanley	14/3/2024	3,478
USD	33,200,000	CNH	4,629,358	HSBC Bank	5/3/2024	21,188
USD	3,480,000	NZD	2,130,341	RBS	5/3/2024	4,719
USD	8,613,413	AUD	5,674,756	Citigroup	5/3/2024	53,030
USD	108,942,352	JPY	740,799	Deutsche Bank	5/3/2024	11,798
USD	1,166,323	GBP	1,475,157	Deutsche Bank	5/3/2024	(2,875)

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	40,000	CHF	46,484	State Street	5/3/2024	964
USD	16,010,000	SEK	1,542,099	Goldman Sachs	5/3/2024	(9,486)
USD	34,812,259	CZK	1,516,769	Citigroup	5/3/2024	25,139
USD	9,100,000	ILS	2,503,951	Deutsche Bank	5/3/2024	(53,395)
USD	12,140,000	NOK	1,161,853	Morgan Stanley	5/3/2024	14,349
USD	5,178,662	SGD	3,871,513	Toronto-Dominion	5/3/2024	15,935
USD	21,022,655	DKK	3,060,737	State Street	5/3/2024	679
USD	278,702,962	MXN	16,183,163	BNP Paribas	5/3/2024	(149,828)
USD	24,130,000	PLN	6,029,119	State Street	5/3/2024	(35,604)
USD	2,140,000	TRY	68,233	BNP Paribas	5/3/2024	(226)
USD	61,761,897	ZAR	3,282,605	Morgan Stanley	5/3/2024	64,862
USD	464,463,331	CNY	64,747,868	BNY Mellon	5/3/2024	150,456
USD	42,210,520	GBP	53,554,982	State Street	5/3/2024	63,358
USD	386,621,614	EUR	419,866,433	BNP Paribas	5/3/2024	392,564
USD	473,000	EUR	514,637	JP Morgan	14/3/2024	1,255
USD	15,376,198,086	JPY	105,714,229	UBS	5/3/2024	2,822,579
USD	15,470,000	CNH	2,160,745	Deutsche Bank	5/3/2024	13,505
USD	3,156,627	PEN	828,620	Citigroup	5/4/2024	(6,138)
USD	1,346,000	PEN	353,485	Citigroup	14/3/2024	(2,490)
USD	45,200	EUR	49,290	Morgan Stanley	5/4/2024	186
USD	15,538,263	ZAR	831,294	Deutsche Bank	5/4/2024	23,937
USD	312,766	EUR	339,360	Deutsche Bank	5/4/2024	(419)
USD	1,600,000	EUR	1,743,134	JP Morgan	5/3/2024	7,178
USD	35,979,000	HUF	99,577	UBS	14/3/2024	343
USD	752,025	BRL	150,000	Citigroup	4/3/2024	(1,221)
USD	1,400,000	MXN	81,311	Morgan Stanley	20/3/2024	(532)
USD	200,000	GBP	251,546	UBS	5/3/2024	(1,907)
USD	1,400,000	EUR	1,509,914	Citigroup	20/3/2024	(9,988)
USD	14,161,000	THB	394,537	Citigroup	14/3/2024	(632)
USD	550,000	GBP	694,208	HSBC Bank	20/3/2024	(2,852)
USD	96,113,000	CLP	99,188	Société Générale	14/3/2024	42
USD	260,000	EUR	280,113	UBS	5/3/2024	(1,980)
USD	70,000	EUR	75,479	Citigroup	5/3/2024	(469)
USD	5,136,812,070	IDR	329,114	HSBC Bank	19/4/2024	2,731
USD	150,000	EUR	161,803	Barclays	5/3/2024	(943)
USD	3,159,004,000	COP	801,523	Société Générale	21/3/2024	782
USD	243,670,000	JPY	1,622,469	BNY Mellon	5/3/2024	(8,077)
USD	12,211,680	TWD	390,000	Citigroup	22/3/2024	3,465
USD	260,000	GBP	327,270	Deutsche Bank	22/3/2024	(2,253)
USD	2,089,769	CNH	290,000	State Street	22/3/2024	(399)
USD	4,494,999	CZK	190,000	Bank of America	22/3/2024	(2,558)
USD	3,756,316	PLN	931,575	Deutsche Bank	22/3/2024	(12,304)
USD	31,498,049	MXN	1,828,635	Barclays	22/4/2024	(2,691)
USD	3,257,863	TWD	104,000	Royal Bank of Canada	22/3/2024	879
USD	22,230,000	JPY	148,297	Nomura	5/3/2024	(458)
USD	5,395,950	THB	150,000	Goldman Sachs	22/3/2024	(676)
USD	170,000	EUR	184,021	UBS	22/3/2024	(554)
USD	1,466,891	NOK	140,000	Toronto-Dominion	22/3/2024	1,284
USD	1,656,631,000	COP	420,022	Citigroup	22/3/2024	176
USD	290,000	NZD	179,252	Morgan Stanley	20/3/2024	2,118
USD	1,974,493,000	COP	500,125	HSBC Bank	22/3/2024	(278)
USD	280,000	NZD	173,687	Barclays	20/3/2024	2,660
USD	188,000	EUR	204,025	Citigroup	14/3/2024	(25)
USD	905,000	EUR	982,368	Bank of America	20/3/2024	(139)
USD	210,679	CHF	240,000	Barclays	22/3/2024	(204)
USD	260,000	EUR	281,835	Barclays	22/3/2024	(455)
USD	55,465,878	JPY	370,000	Morgan Stanley	22/3/2024	(2,184)
USD	186,134,200	KRW	140,000	Bank of America	22/3/2024	224
USD	190,000	GBP	241,214	Bank of America	22/3/2024	409
USD	450,000	PLN	113,114	Barclays	5/3/2024	13

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	14,981,789	JPY	100,000	Deutsche Bank	22/3/2024	(530)
USD	1,300,000	EUR	1,410,493	HSBC Bank	20/3/2024	(844)
USD	29,477,278	CZK	1,262,626	Citigroup	4/6/2024	(190)
USD	145,305,000	THB	4,035,858	JP Morgan	3/4/2024	(25,664)
ZAR	4,208,341	USD	80,221,895	State Street	20/3/2024	(34,263)
ZAR	83,182	USD	1,600,000	Goldman Sachs	20/3/2024	69
ZAR	79,600	USD	1,500,000	HSBC Bank	20/3/2024	(1,552)
ZAR	187,002	USD	3,531,051	JP Morgan	20/3/2024	(3,276)
ZAR	8,992	USD	168,949	Morgan Stanley	20/3/2024	(201)
ZAR	1,106,136	USD	21,000,000	BNY Mellon	5/3/2024	(12,053)
ZAR	190,000	USD	3,598,678	Société Générale	22/3/2024	(2,787)
ZAR	202,851	USD	3,887,000	BNP Paribas	14/3/2024	(499)
ZAR	140,000	USD	2,684,917	Barclays	22/3/2024	(324)
未實現淨增值						3,049,712
歐元避險股份類別						
EUR	562,042,810	USD	521,850,644	BNY Mellon	15/3/2024	4,382,457
USD	23,807,224	EUR	25,677,215	BNY Mellon	15/3/2024	(163,554)
未實現淨增值						4,218,903
英鎊避險股份類別						
GBP	1,213,418	USD	964,491	BNY Mellon	15/3/2024	8,920
USD	11,606	GBP	14,571	BNY Mellon	15/3/2024	(138)
未實現淨增值						8,782
港幣避險股份類別						
HKD	20,027	USD	156,430	BNY Mellon	15/3/2024	(36)
USD	2,248	HKD	287	BNY Mellon	15/3/2024	-
未實現淨減值						(36)
挪威克朗避險股份類別						
NOK	8,624,012	USD	91,792,453	BNY Mellon	15/3/2024	54,700
USD	1,290,485	NOK	120,750	BNY Mellon	15/3/2024	(1,261)
未實現淨增值						53,439
瑞典幣避險股份類別						
SEK	130,261,353	USD	1,374,255,666	BNY Mellon	15/3/2024	2,978,612
USD	20,067,868	SEK	1,894,845	BNY Mellon	15/3/2024	(50,817)
未實現淨增值						2,927,795
未實現淨增值總額						10,258,595

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	未實現增值 / (減值) (美金)
(417)	EUR	Euro BOBL	2024 年 3 月	566,973
(8)	EUR	Euro Bund	2024 年 3 月	(2,550)
1	EUR	Euro BUXL	2024 年 3 月	1,280
179	EUR	Euro Schatz	2024 年 3 月	(6,797)
114	EUR	Euro-BTP	2024 年 3 月	(54,816)
128	EUR	Euro-OAT	2024 年 3 月	42,052
16	JPY	Japanese 10 Year Bond (OSE)	2024 年 3 月	(870)
81	AUD	Australian 10 Year Bond	2024 年 3 月	59,505
14	KRW	Korean 3 Year Bond	2024 年 3 月	1,367
(9)	GBP	3 Month SONIA	2024 年 3 月	3,365
(106)	USD	30 Day Federal Funds	2024 年 3 月	33,128
50	EUR	Short-Term Euro-BTP	2024 年 3 月	(23,066)
(30)	USD	3 Month SOFR	2024 年 6 月	5,625
182	USD	US Long Bond (CBT)	2024 年 6 月	249,423

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

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (美金)
253	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	84,805
(11)	USD	US Ultra 10 Year Note	2024 年 6 月	(3,723)
195	USD	US Ultra Bond (CBT)	2024 年 6 月	399,732
25	CAD	Canadian 10 Year Bond	2024 年 6 月	7,751
2	GBP	Long Gilt	2024 年 6 月	1,014
588	USD	US Treasury 2 Year Note (CBT)	2024 年 6 月	98,668
1,226	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	368,320
(23)	AUD	90 Bay Bank Bill	2024 年 12 月	1,451
75	USD	3 Month SOFR	2024 年 12 月	1,875
289	GBP	3 Month SONIA	2025 年 3 月	(156,775)
38	AUD	90 Bay Bank Bill	2025 年 12 月	(821)
合計				1,676,916

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 212,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,011)	(1,142)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,993)	(1,131)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,993)	(1,131)
CDS	USD 214,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,014)	(1,152)
CDS	USD 300,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,824)	(1,616)
CDS	USD 129,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,214)	(695)
CDS	USD 682,183	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/12/2028	(9,216)	(3,982)
CDS	USD 217,044	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(4,480)	11,760
CDS	USD 173,635	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(3,711)	9,408
CDS	USD 196,321	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(4,124)	10,637
CDS	EUR (20,086)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	292	1,766
CDS	USD 230,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,422)	(1,343)
CDS	USD 230,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,658)	(1,343)
CDS	USD 228,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,626)	(1,331)
CDS	USD 221,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,470)	(1,290)
CDS	USD (7,889,371)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	15,805	507,708
CDS	EUR (28,925)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	354	2,543
CDS	EUR 1,225,399	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(9,287)	(104,814)
CDS	USD 303,160	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	917	16,426
CDS	USD 268,840	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	398	14,567
CDS	USD 726,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Goldman Sachs	20/12/2028	(20,644)	8,170
CDS	USD 576,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2028	(11,502)	15,307
CDS	USD 182,200	Fund receives default protection on Mexican; and pays Fixed 1%	JP Morgan	20/12/2028	(2,823)	(1,064)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IFS	USD 505,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.466%	Credit Suisse	6/12/2033	726	726
IFS	USD 2,080,000	Fund provides default protection US CPIU + 0bps; and receives Fixed 2.46%	Credit Suisse	8/2/2034	(8,705)	(8,705)
IFS	EUR 1,110,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	Credit Suisse	15/2/2034	7,089	9,182
IFS	USD 2,080,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.465%	Credit Suisse	8/2/2044	8,647	8,647
IFS	EUR 1,410,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.2119%	Credit Suisse	15/2/2034	1,710	1,709
IFS	EUR 1,410,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3672%	Credit Suisse	15/2/2044	(8,956)	(8,956)
IRS	BRL 2,160,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(291)	(291)
IRS	BRL 1,472,858	Fund receives Fixed 11.59825%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	7,088	7,088
IRS	BRL 1,823,847	Fund receives Fixed 11.856321%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	11,292	11,292
IRS	KRW 4,615,810,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	3/7/2024	1,648	1,648
IRS	MXN 49,264,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 11.245%	BNP Paribas	7/11/2024	(4,809)	(4,809)
IRS	KRW 2,179,570,000	Fund receives Fixed 3.925%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	9/11/2024	3,245	3,245
IRS	KRW 2,977,090,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	16/11/2024	3,610	3,610
IRS	MXN 95,669,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	BNP Paribas	3/12/2024	(1,684)	(1,684)
IRS	MXN 54,846,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	BNP Paribas	23/1/2025	754	754
IRS	CZK 58,101,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	BNP Paribas	20/3/2025	(6,879)	(6,879)
IRS	MXN 21,041,550	Fund receives Fixed 10.835%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	25/9/2025	14,946	14,946
IRS	USD 20,000,000	Fund receives Fixed 4.3525%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	22/11/2025	(100,212)	(100,212)
IRS	USD 20,000,000	Fund receives Fixed 4.483%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	28/11/2025	(55,619)	(55,619)
IRS	EUR 2,335,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.97302%	BNP Paribas	12/12/2025	15,035	14,381
IRS	GBP 7,950,000	Fund receives Fixed 3.56234%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	9/1/2026	(61,874)	(63,544)
IRS	CZK 29,661,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	BNP Paribas	20/3/2026	(8,614)	(8,614)
IRS	JPY 811,140,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	BNP Paribas	7/7/2026	9,932	9,932
IRS	JPY 183,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	BNP Paribas	7/7/2026	1,919	1,919
IRS	JPY 182,980,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	BNP Paribas	7/7/2026	1,578	1,578
IRS	KRW 554,128,880	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(2,174)	(2,174)
IRS	KRW 561,241,870	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(736)	(736)
IRS	KRW 1,112,810,995	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(521)	(521)
IRS	KRW 561,326,065	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(222)	(222)
IRS	KRW 561,326,065	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(196)	(196)
IRS	JPY 375,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	BNP Paribas	8/10/2026	(3,885)	(3,885)
IRS	USD 101,210,000	Fund receives Fixed 3.50221%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	18/2/2027	38,235	(119,911)
IRS	USD 11,010,000	Fund receives Fixed 4.24%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	27/10/2027	116,518	117,892

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

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	MXN 11,167,000	Fund receives Fixed 9.685%; and pays Floating MXN-TIIE 1 Month	BNP Paribas	25/10/2028	22,732	22,732
IRS	MXN 24,409,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIIE 1 Month	BNP Paribas	18/1/2029	(4,227)	(4,227)
IRS	USD 10,050,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	(33,875)	(33,875)
IRS	KRW 2,117,070,000	Fund receives Fixed 3.292%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	19/9/2029	(895)	(895)
IRS	JPY 139,000,000	Fund receives Fixed 1.325%; and pays Floating JPY TONAR 1 Day	BNP Paribas	21/9/2033	5,421	5,421
IRS	JPY 256,000,000	Fund receives Fixed 1.335%; and pays Floating JPY TONAR 1 Day	BNP Paribas	28/9/2033	10,586	10,586
IRS	USD 6,000,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.842%	BNP Paribas	22/11/2033	7,840	7,840
IRS	USD 6,000,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.962%	BNP Paribas	28/11/2033	(50,150)	(50,150)
IRS	EUR 680,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	12/2/2044	3,333	798
IRS	EUR 770,000	Fund receives Fixed 2.45466%; and pays Floating EUR ESTR 1 Day	BNP Paribas	24/1/2054	4,007	2,289
IRS	EUR 760,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46833%	BNP Paribas	24/1/2054	(5,123)	(2,572)
IRS	JPY 150,555,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(884)	(884)
IRS	JPY 588,200,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(3,609)	(3,609)
IRS	PLN 9,817,000	Fund receives Fixed 5.713%; and pays Floating PLN-WIBOR 3 Month	Bank of America	20/3/2025	(1,053)	(1,053)
IRS	JPY 745,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.325%	Bank of America	6/11/2025	(8,060)	(8,060)
IRS	JPY 626,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2335%	Bank of America	14/12/2025	551	551
IRS	PLN 2,817,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	3,308	3,307
IRS	JPY 183,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	1,536	1,536
IRS	JPY 548,900,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	4,387	4,387
IRS	JPY 279,979,800	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	2,219	2,219
IRS	JPY 269,000,200	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	1,543	1,543
IRS	JPY 375,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(3,475)	(3,475)
IRS	GBP 30,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(147)	(111)
IRS	JPY 347,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	Bank of America	22/9/2027	(5,557)	(5,557)
IRS	JPY 606,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(12,165)	(12,165)
IRS	GBP 2,770,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	13/10/2027	13,452	13,137
IRS	GBP 800,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	6,267	6,266
IRS	GBP 790,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	6,255	6,256
IRS	GBP 3,890,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	1,704	2,145
IRS	GBP 2,300,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(11,212)	(11,159)
IRS	EUR 1,740,000	Fund receives Fixed 1.93909%; and pays Floating EUR ESTR 1 Day	Bank of America	4/2/2028	(7,599)	(12,413)
IRS	GBP 4,040,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(7,059)	(13,104)
IRS	EUR 684,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	8,684	8,684

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	GBP 2,070,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	(712)	(1,242)
IRS	USD 4,690,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(27,991)	(27,991)
IRS	USD 3,990,000	Fund receives Fixed 3.356%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(14,774)	(14,774)
IRS	USD 810,000	Fund receives Fixed 3.4205%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(2,109)	(2,109)
IRS	GBP 2,070,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	(1,607)	(4,259)
IRS	EUR 1,210,000	Fund receives Fixed 2.611%; and pays Floating EUR ESTR 1 Day	Bank of America	7/2/2034	3,822	3,822
IRS	EUR 530,000	Fund receives Fixed 2.59099%; and pays Floating EUR ESTR 1 Day	Bank of America	1/3/2034	1,411	1,066
IRS	USD 50,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.5752%	Bank of America	19/1/2054	(613)	(613)
IRS	USD 770,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	10,487	10,487
IRS	USD 660,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3777%	Bank of America	6/2/2054	4,453	4,453
IRS	USD 1,660,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	9,586	9,586
IRS	USD 330,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4032%	Bank of America	6/2/2054	1,408	1,408
IRS	EUR 400,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	Bank of America	12/2/2064	(6,787)	(4,599)
IRS	COP 2,618,132,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	1,500	1,500
IRS	COP 3,011,060,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	1,725	1,725
IRS	COP 2,099,995,683	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(369)	(369)
IRS	BRL 5,923,000	Fund receives Fixed 10.615873%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	13,173	13,173
IRS	BRL 3,406,000	Fund receives Fixed 11.781027%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	19,604	19,604
IRS	BRL 1,149,275	Fund receives Fixed 11.796128%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	6,726	6,726
IRS	BRL 6,489,000	Fund receives Fixed 9.65%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	(5,080)	(5,080)
IRS	COP 3,009,599,627	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(529)	(529)
IRS	BRL 3,073,364	Fund receives Fixed 11.836257%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	18,681	18,681
IRS	PLN 8,352,000	Fund receives Fixed 5.676%; and pays Floating PLN-WIBOR 3 Month	Goldman Sachs	20/3/2025	(1,627)	(1,627)
IRS	BRL 4,632,847	Fund receives Fixed 10.143202%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	(3,438)	(3,438)
IRS	CLP 527,771,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	3,904	3,904
IRS	CLP 1,027,324,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	7,600	7,600
IRS	BRL 4,591,000	Fund receives Fixed 10.015351%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(5,861)	(5,861)
IRS	BRL 29,438,892	Fund receives Fixed 10.450835%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2025	(34,764)	(34,764)
IRS	COP 4,874,415,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(12,923)	(12,923)
IRS	BRL 1,199,921	Fund receives Fixed 11.811176%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	7,124	7,124
IRS	GBP 5,990,000	Fund receives Fixed 4.18552%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	28/2/2026	1,963	1,168
IRS	GBP 8,580,000	Fund receives Fixed 3.57%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	16/2/2028	(4,033)	(4,033)
IRS	GBP 990,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 4.04061%	Morgan Stanley	28/2/2044	(5,313)	(5,220)



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

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	BRL 2,110,157	Fund receives Fixed 11.866354%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	13,183	13,183
IRS	BRL 7,007,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(8,162)	(8,162)
合計					(157,258)	221,854

CDS: 信用違約交換  
IFS: 通膨率交換  
IRS: 利率交換

### 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
24,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(1,686)	949
60,000	Put	OTC EUR/USD	Bank of America	EUR 1.04	1/8/2024	(4,978)	6,827
40,000	Put	OTC EUR/PLN	Bank of America	EUR 4.2	16/8/2024	794	6,243
16,980,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.06	11/4/2024	(61,807)	21,492
4,350,000	Put	OTC EUR/USD	JP Morgan	EUR 1.08	5/3/2024	(821)	5,497
4,260,000	Put	OTC EUR/USD	JP Morgan	EUR 1.065	11/3/2024	(10,487)	903
26,930,000	Call	OTC NOK/SEK	JP Morgan	NOK 0.99	13/3/2024	(9,157)	1,244
合計						(88,142)	43,155

### 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
(16,980,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	11/4/2024	38,222	(7,986)
合計						38,222	(7,986)

### 至 2024 年 2 月 29 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
USD 21,850,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	(9,597)	165,383
AUD 3,750,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(1,910)	13,268
EUR 13,510,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed annually from 14/8/2025; and pays Floating EUR EURIBOR semi-annually from 14/2/2025	Morgan Stanley	12/8/2024	(23,188)	73,588
GBP 6,880,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 23/8/2025; and pays Floating GBP SONIA annually from 23/8/2025	Barclays	23/8/2024	(2,333)	42,192
合計				(37,028)	294,431

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
EUR (2,010,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	JP Morgan	29/4/2024	(4,860)	(10,963)
EUR (2,010,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	Goldman Sachs	29/4/2024	(3,630)	(10,963)
EUR (13,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 14/8/2025; and pays 2% Fixed annually from 14/2/2025	Morgan Stanley	12/8/2024	11,022	(37,002)

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

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
GBP (6,880,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 23/8/2025; and pays 3.5% Fixed annually from 23/8/2025	Barclays	23/8/2024	(1,025)	(21,716)
USD (21,850,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.3% Fixed semi-annually from 28/10/2025	JP Morgan	24/10/2024	23,713	(72,190)
EUR (1,185,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(2,585)	(13,826)
AUD (7,490,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/8/2025; and pays 2.5% Fixed semi-annually from 11/5/2025	JP Morgan	10/2/2025	2,586	(7,194)
合計				25,221	(173,854)

### 至 2024 年 2 月 29 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券	美國		
USD 1,700,000	Fannie Mae or Freddie Mac 3.5% TBA	1,516,456	0.16
USD (1,700,000)	Fannie Mae or Freddie Mac 3.5% TBA	(1,515,394)	(0.16)
將予宣佈證券總額		1,062	0.00

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 915,000 Seadrill Finance 8.375% 1/8/2030	941,217	0.06
基金			USD 517,000 Tengizchevroil Finance International 2.625% 15/8/2025*	487,115	0.03
390,000 愛爾蘭 iShares USD High Yield Corp Bond UCITS ETF <sup>-</sup>	36,277,800	2.12	USD 2,637,000 Valaris 8.375% 30/4/2030	2,714,712	0.16
總基金數	36,277,800	2.12	USD 502,000 Weatherford International 6.5% 15/9/2028*	512,247	0.03
普通股 (股份)			USD 1,822,000 Weatherford International 8.625% 30/4/2030	1,888,678	0.11
186,861 法國 Constellium*	3,580,257	0.21		15,463,632	0.91
64,368 盧森堡 ADLER	15,796	0.00	巴西		
46,320 英國 Sensata Technologies	1,590,629	0.09	USD 2,803,000 Banco do Brasil 4.875% 11/1/2029*	2,705,498	0.16
18,984 美國 Aramark	577,303	0.03	USD 1,855,000 Banco do Brasil 6.25% 18/4/2030*	1,884,559	0.11
9,710 Crown	737,960	0.05	USD 3,346,400 Samarco Mineracao 9.5% 30/6/2031	3,080,612	0.18
1,460 Nine Energy Service	3,197	0.00		7,670,669	0.45
	1,318,460	0.08	英屬維京群島		
普通股 (股份) 總額	6,505,142	0.38	USD 200,000 CAS Capital No 1 4% 12/7/2026	180,583	0.01
債券			USD 3,903,000 Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	3,683,593	0.22
USD 493,336 阿根廷 Aeropuertos Argentina 2000 8.5% 1/8/2031	492,103	0.03	USD 200,000 Champion Path 4.5% 27/1/2026	190,597	0.01
USD 3,021,000 YPF 6.95% 21/7/2027	2,656,969	0.16	EUR 450,000 Fortune Star BVI 3.95% 2/10/2026*	406,204	0.02
USD 232,000 YPF 8.5% 28/7/2025	225,744	0.01	USD 300,000 Fortune Star BVI 5% 18/5/2026*	259,780	0.02
USD 2,965,000 YPF 9.5% 17/1/2031	2,988,483	0.17	USD 300,000 Fuqing Investment Management 3.25% 23/6/2025	270,776	0.02
	6,363,299	0.37	USD 1,700,000 Gold Fields Orogen BVI 5.125% 15/5/2024	1,697,518	0.10
USD 100,000 澳洲 Mineral Resources 9.25% 1/10/2028	105,059	0.01	USD 325,000 Gold Fields Orogen BVI 6.125% 15/5/2029*	329,097	0.02
EUR 800,000 奧地利 ams-OSRAM 0% 5/3/2025	802,485	0.05	USD 243,240 Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	244,136	0.01
EUR 1,100,000 ams-OSRAM 2.125% 3/11/2027	883,930	0.05	USD 800,000 Studio City 7% 15/2/2027*	799,516	0.05
EUR 1,136,000 ams-OSRAM 10.5% 30/3/2029*	1,256,770	0.07	USD 350,000 Studio City Finance 5% 15/1/2029*	307,125	0.02
	2,943,185	0.17		8,368,925	0.50
EUR 800,000 比利時 KBC 8% 5/9/2028*	917,415	0.05	加拿大		
USD 847,000 百慕達 Borr IHC / Borr Finance 10% 15/11/2028	877,903	0.05	USD 183,000 1011778 BC ULC / New Red Finance 3.875% 15/1/2028	170,416	0.01
USD 593,000 Borr IHC / Borr Finance 10.375% 15/11/2030	615,418	0.04	USD 967,000 1011778 BC ULC / New Red Finance 4% 15/10/2030	850,517	0.05
USD 2,830,186 DGL2 8.25% 30/9/2022***	79,245	0.00	USD 376,000 1011778 BC ULC / New Red Finance 4.375% 15/1/2028	352,920	0.02
USD 1,627,000 Geopark 5.5% 17/1/2027*	1,477,552	0.09	USD 690,000 1375209 BC 9% 30/1/2028	679,057	0.04
USD 119,000 Nabors Industries 7.25% 15/1/2026	117,016	0.01	USD 1,034,000 Air Canada 3.875% 15/8/2026	981,017	0.06
USD 1,168,000 Nabors Industries 7.5% 15/1/2028	1,078,117	0.06	USD 275,000 ATS 4.125% 15/12/2028	249,871	0.01
USD 1,630,000 NCL 5.875% 15/3/2026	1,596,666	0.09	USD 4,367,000 Bausch + Lomb 8.375% 1/10/2028	4,565,786	0.27
USD 116,000 NCL 7.75% 15/2/2029	119,239	0.01	USD 544,000 Baytex Energy 8.5% 30/4/2030	565,718	0.03
USD 376,000 NCL 8.125% 15/1/2029	396,240	0.02	USD 1,820,000 Bombardier 6% 15/2/2028	1,764,285	0.10
USD 462,000 NCL 8.375% 1/2/2028	483,957	0.03	USD 2,165,000 Bombardier 7.125% 15/6/2026	2,181,646	0.13
USD 833,000 NCL Finance 6.125% 15/3/2028	812,896	0.05	USD 536,000 Bombardier 7.45% 1/5/2034	588,742	0.04
USD 1,250,000 OHA Credit Funding 11 8.91% 19/7/2033	1,265,414	0.07	USD 130,000 Bombardier 7.5% 1/2/2029*	131,976	0.01
			USD 1,202,000 Bombardier 7.875% 15/4/2027	1,204,268	0.07
			USD 1,384,000 Bombardier 8.75% 15/11/2030	1,451,329	0.08
			USD 846,000 Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	749,080	0.04

<sup>-</sup> 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 256,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	229,318	0.01	USD 200,000	eHi Car Services 7% 21/9/2026*	162,641	0.01
USD 488,000	Clarios Global 6.75% 15/5/2025	487,593	0.03	USD 350,000	Fantasia 0% 18/10/2022***	9,625	0.00
USD 8,120,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	8,169,621	0.48	USD 630,000	Fantasia 0% 9/1/2023***	17,325	0.00
USD 622,000	Enbridge 8.5% 15/1/2084	665,239	0.04	USD 275,000	Fantasia 6.95% 17/12/2021***	7,562	0.00
USD 868,000	Enerflex 9% 15/10/2027	878,008	0.05	USD 500,000	Fantasia 9.25% 28/7/2023***	13,750	0.00
USD 823,000	ERO Copper 6.5% 15/2/2030	779,439	0.04	USD 640,000	Fantasia 9.875% 19/10/2023***	17,600	0.00
USD 1,773,000	First Quantum Minerals 9.375% 1/3/2029	1,841,704	0.11	USD 1,148,000	Fantasia 11.875% 1/6/2023***	31,570	0.00
USD 784,000	Garda World Security 4.625% 15/2/2027	749,963	0.04	USD 800,000	Fantasia 15% 18/12/2021***	22,000	0.00
USD 220,000	Garda World Security 6% 1/6/2029	191,631	0.01	USD 200,000	FWD 5.75% 9/7/2024	199,300	0.01
USD 2,270,000	Garda World Security 7.75% 15/2/2028	2,306,588	0.13	USD 91,000	GGAM Finance 7.75% 15/5/2026	92,522	0.01
USD 289,000	Garda World Security 9.5% 1/11/2027	289,048	0.02	USD 1,297,000	GGAM Finance 8% 15/2/2027	1,326,976	0.08
USD 158,000	GFL Environmental 3.5% 1/9/2028	143,199	0.01	USD 366,000	GGAM Finance 8% 15/6/2028	379,128	0.02
USD 723,000	GFL Environmental 3.75% 1/8/2025	701,949	0.04	USD 991,449	Global Aircraft Leasing 6.5% 15/9/2024	941,935	0.06
USD 529,000	GFL Environmental 4% 1/8/2028	484,536	0.03	USD 2,171,000	IHS 5.625% 29/11/2026	1,909,774	0.11
USD 416,000	GFL Environmental 4.375% 15/8/2029	378,972	0.03	USD 417,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	433,786	0.02
USD 1,300,000	GFL Environmental 4.75% 15/6/2029	1,217,420	0.07	USD 1,435,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	1,492,766	0.09
USD 1,973,000	GFL Environmental 6.75% 15/1/2031	2,015,788	0.12	USD 3,811,000	MAF Global 6.375% 20/3/2026*	3,791,507	0.22
USD 849,000	Husky III 13% 15/2/2025	850,105	0.05	USD 887,000	MAF Global 7.875% 30/6/2027	925,806	0.05
USD 2,210,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	2,261,917	0.13	USD 300,000	Meituan 0% 27/4/2027	278,250	0.02
USD 1,769,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,840,647	0.11	USD 600,000	Melco Resorts Finance 4.875% 6/6/2025	586,125	0.04
USD 823,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	859,470	0.05	USD 200,000	Melco Resorts Finance 5.25% 26/4/2026	192,787	0.01
USD 845,000	Masonite International 3.5% 15/2/2030	740,450	0.04	USD 2,000,000	Melco Resorts Finance 5.375% 4/12/2029*	1,812,310	0.11
USD 147,000	Masonite International 5.375% 1/2/2028	146,599	0.01	USD 200,000	Melco Resorts Finance 5.375% 4/12/2029*	181,231	0.01
USD 432,000	Mattamy 4.625% 1/3/2030	388,264	0.02	USD 242,000	Melco Resorts Finance 5.625% 17/7/2027*	230,760	0.01
USD 247,000	Mattamy 5.25% 15/12/2027	238,064	0.02	USD 200,000	Melco Resorts Finance 5.75% 21/7/2028*	188,009	0.01
USD 2,397,000	New Gold 7.5% 15/7/2027	2,373,968	0.14	USD 260,000	MGM China 4.75% 1/2/2027	245,519	0.01
USD 264,000	Precision Drilling 6.875% 15/1/2029	260,279	0.01	USD 250,000	MGM China 4.75% 1/2/2027*	236,076	0.01
USD 4,002,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	3,994,712	0.23	USD 250,000	MGM China 5.375% 15/5/2024	249,338	0.02
USD 314,000	TransAlta 7.75% 15/11/2029	325,009	0.02	USD 200,000	MGM China 5.375% 15/5/2024	199,470	0.01
USD 641,000	Vermilion Energy 6.875% 1/5/2030	617,550	0.04	USD 400,000	Sable International Finance 5.75% 7/9/2027	384,000	0.02
USD 275,000	Videotron 3.625% 15/6/2029	247,561	0.02	USD 300,000	Sands China 3.1% 8/3/2029*	258,053	0.02
		53,161,239	3.11	USD 1,649,000	Seagate HDD Cayman 8.25% 15/12/2029	1,766,326	0.10
	<b>開曼群島</b>			USD 1,445,000	Seagate HDD Cayman 8.5% 15/7/2031	1,560,158	0.09
USD 1,000,000	Allegany Park CLO 8.418% 20/1/2035	970,587	0.06	USD 1,000,000	Symphony CLO XXIX 8.726% 15/1/2034	989,998	0.06
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 11.076% 13/4/2031	1,456,338	0.08	USD 1,972,000	Transocean 7.5% 15/1/2026	1,951,458	0.11
USD 1,000,000	Beechwood Park CLO 11.817% 17/1/2035	985,523	0.06	USD 1,152,000	Transocean 8% 1/2/2027	1,125,504	0.07
USD 3,792,000	CSN Inova Ventures 6.75% 28/1/2028*	3,676,856	0.21	USD 3,045,600	Transocean 8.75% 15/2/2030	3,129,870	0.18
USD 911,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	924,488	0.05	USD 1,632,000	Transocean 11.5% 30/1/2027	1,699,198	0.10
USD 969,000	Dar Al-Arkan Sukuk 8% 25/2/2029	996,907	0.06	USD 409,000	Transocean Aquila 8% 30/9/2028	414,792	0.02
USD 2,933,000	DP World Salaam 6% 1/10/2025	2,921,682	0.17	USD 90,000	Transocean Titan Financing 8.375% 1/2/2028	92,436	0.01
				USD 931,000	Wynn Macau 4.5% 7/3/2029	957,742	0.06
				USD 400,000	Wynn Macau 5.125% 15/12/2029	360,826	0.02
				USD 200,000	Wynn Macau 5.125% 15/12/2029*	180,413	0.01
				USD 200,000	Wynn Macau 5.5% 15/1/2026*	194,500	0.01
				USD 239,000	Wynn Macau 5.5% 15/1/2026	232,428	0.01
				USD 242,000	Wynn Macau 5.5% 1/10/2027*	230,275	0.01
				USD 2,031,000	Wynn Macau 5.625% 26/8/2028*	1,915,233	0.11
				USD 350,000	Wynn Macau 5.625% 26/8/2028*	330,050	0.02
						45,881,089	2.66

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,940,000	智利 Banco de Credito e Inversiones 8.75% 8/2/2029	3,038,328	0.18	EUR 800,000	BNP Paribas 7.375% 11/6/2030	913,509	0.05
USD 400,000	中國 Bank of Communications 3.8% 18/11/2025*	388,000	0.03	EUR 556,000	Burger King France 8.647% 1/11/2026*	610,555	0.04
USD 400,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	361,226	0.02	GBP 1,600,000	Clariane 4.125% 2/4/2024	1,054,555	0.06
		749,226	0.05	USD 2,238,000	Constellium 3.75% 15/4/2029	1,993,885	0.12
USD 598,000	哥倫比亞 Banco Davivienda 6.65% 22/4/2031	390,670	0.02	EUR 370,000	Constellium 4.25% 15/2/2026	401,604	0.02
USD 2,055,000	Banco de Bogota 4.375% 3/8/2027*	1,949,866	0.12	USD 1,096,000	Constellium 5.625% 15/6/2028	1,058,131	0.06
USD 2,626,000	Bancolombia 6.909% 18/10/2027	2,583,026	0.15	USD 382,000	Constellium 5.875% 15/2/2026	379,328	0.02
USD 5,050,000	Ecopetrol 4.625% 2/11/2031	4,165,577	0.24	USD 925,000	Credit Agricole 4.75% 23/3/2029	797,478	0.05
USD 3,024,000	Ecopetrol 5.375% 26/6/2026	2,980,046	0.17	EUR 992,000	Crown European 3.375% 15/5/2025	1,070,673	0.06
USD 4,120,000	Ecopetrol 5.875% 2/11/2051	2,919,947	0.17	EUR 600,000	Electricite de France 2.875% 15/12/2026	609,947	0.04
USD 2,266,000	Ecopetrol 6.875% 29/4/2030	2,208,670	0.13	EUR 200,000	Electricite de France 3% 3/9/2027	201,091	0.01
USD 1,405,000	Ecopetrol 8.375% 19/1/2036	1,405,583	0.08	EUR 4,400,000	Electricite de France 3.375% 15/6/2030*	4,247,384	0.25
		18,603,385	1.08	EUR 2,400,000	Electricite de France 5.375% 29/1/2025*	2,604,478	0.15
EUR 825,000	賽普勒斯 Bank of Cyprus 2.5% 24/6/2027	838,766	0.05	GBP 3,600,000	Electricite de France 6% 29/1/2026	4,469,718	0.26
EUR 979,000	芬蘭 Ahlstrom 3 Oy 3.625% 4/2/2028*	996,578	0.06	EUR 400,000	Electricite de France 7.5% 6/9/2028	473,788	0.03
USD 1,603,000	Ahlstrom 3 Oy 4.875% 4/2/2028	1,463,251	0.08	USD 300,000	Electricite de France 9.125% 15/3/2033	333,326	0.02
EUR 186,000	Citycon 4.496% 24/11/2024	176,340	0.01	EUR 1,334,000	Elior 3.75% 15/7/2026*	1,352,706	0.08
EUR 625,000	Finnair 4.25% 19/5/2025	666,542	0.04	EUR 2,400,000	Eutelsat 1.5% 13/10/2028*	1,702,629	0.10
EUR 1,827,000	SBB Treasury 0.75% 14/12/2028	1,231,022	0.07	EUR 1,100,000	Eutelsat 2% 2/10/2025	1,115,639	0.06
EUR 1,200,000	SBB Treasury 1.125% 26/11/2029	800,612	0.05	EUR 1,359,000	Forvia 2.75% 15/2/2027	1,399,598	0.08
		5,334,345	0.31	EUR 690,000	Forvia 3.75% 15/6/2028*	718,338	0.04
EUR 500,000	法國 Accor 2.625% 30/1/2025	533,334	0.03	EUR 783,000	Forvia 7.25% 15/6/2026	896,760	0.05
EUR 566,000	Altice France 2.125% 15/2/2025	597,182	0.03	EUR 813,000	Goldstory 6.75% 1/2/2030	886,739	0.05
EUR 385,000	Altice France 2.5% 15/1/2025	405,233	0.02	EUR 553,000	Goldstory 7.922% 1/2/2030	604,453	0.04
EUR 570,000	Altice France 3.375% 15/1/2028	503,960	0.03	EUR 400,000	iliad 2.375% 17/6/2026	415,807	0.02
EUR 1,187,000	Altice France 4% 15/7/2029	1,011,742	0.06	EUR 2,600,000	iliad 5.375% 14/6/2027	2,865,917	0.17
EUR 454,000	Altice France 4.125% 15/1/2029	392,721	0.02	EUR 2,200,000	iliad 5.375% 15/2/2029	2,422,680	0.14
USD 895,000	Altice France 5.125% 15/1/2029	675,975	0.04	EUR 700,000	iliad 5.625% 15/2/2030	779,507	0.05
USD 616,000	Altice France 5.125% 15/7/2029	466,952	0.03	EUR 300,000	iliad 5.125% 15/10/2026	323,591	0.02
USD 2,626,000	Altice France 5.5% 15/10/2029	1,992,122	0.12	USD 3,918,000	Iliad 6.5% 15/10/2026	3,871,211	0.23
EUR 794,000	Altice France 5.875% 1/2/2027	777,641	0.04	USD 1,202,000	Iliad 7% 15/10/2028	1,192,290	0.07
USD 2,552,000	Altice France 8.125% 1/2/2027	2,341,247	0.14	EUR 1,702,000	La Financiere Atalian 5.125% 15/5/2025	1,442,504	0.08
EUR 1,351,000	Altice France 11.5% 1/2/2027	1,498,717	0.09	GBP 206,000	La Financiere Atalian 6.625% 15/5/2025	203,191	0.01
EUR 500,000	Atos 0% 6/11/2024	176,057	0.01	EUR 1,945,000	Loxam 6.375% 15/5/2028*	2,191,269	0.13
EUR 700,000	Atos 1.75% 7/5/2025*	203,259	0.01	EUR 861,000	Loxam 6.375% 31/5/2029	970,516	0.06
EUR 300,000	Atos 2.5% 7/11/2028	64,331	0.01	EUR 790,000	Novafives 5% 15/6/2025	848,368	0.05
EUR 1,175,000	AXA 6.375% 16/7/2033*	1,305,761	0.08	EUR 537,000	Paprec 7.25% 17/11/2029	620,202	0.04
EUR 1,392,000	Banijay Entertainment 7% 1/5/2029	1,585,323	0.09	EUR 1,388,000	Picard Groupe 3.875% 1/7/2026	1,472,118	0.09
USD 291,000	Banijay Entertainment 8.125% 1/5/2029	301,363	0.02	EUR 6,500,000	RCI Banque 2.625% 18/2/2030	6,928,620	0.40
USD 460,000	BNP Paribas 5.971% 28/3/2024	459,747	0.03	EUR 500,000	Societe Generale 7.875% 18/1/2029	558,385	0.03
EUR 800,000	BNP Paribas 6.875% 6/12/2029*	891,833	0.05	USD 579,000	Societe Generale 8% 29/9/2025	581,396	0.03
				EUR 207,000	Tereos Finance Groupe I 4.75% 30/4/2027	226,017	0.01
				EUR 1,025,000	Tereos Finance Groupe I 7.25% 15/4/2028*	1,180,320	0.07
				EUR 1,585,000	Vallourec SACA 8.5% 30/6/2026	1,729,928	0.10
				EUR 20,349	Worldline 0% 30/7/2026	1,985,783	0.12
						78,890,432	4.61
				德國			
				EUR 1,600,000	Bayer 4.5% 25/3/2082	1,625,743	0.10
				EUR 700,000	Bayer 6.625% 25/9/2083*	750,959	0.04
				EUR 1,100,000	Bayer 7% 25/9/2083	1,200,581	0.07

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 1,700,000	BRANICKS 2.25% 22/9/2026	578,212	0.03		香港		
EUR 803,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	845,741	0.05	USD 250,000	Bank of Communications Hong Kong 3.725% 3/3/2025	244,986	0.01
EUR 255,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	270,011	0.02	USD 320,000	Bank of East Asia 4.875% 22/4/2032	296,928	0.02
EUR 758,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	870,789	0.05			541,914	0.03
EUR 400,000	Commerzbank 4.625% 17/1/2031	436,681	0.03		匈牙利		
EUR 4,000,000	Commerzbank 6.125% 9/10/2025	4,201,926	0.25	USD 1,325,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028*	1,345,359	0.08
EUR 500,000	Commerzbank 6.5% 6/12/2032	564,190	0.03	USD 2,115,000	MVM Energetika Zrt 7.5% 9/6/2028	2,196,956	0.13
EUR 1,700,000	Commerzbank 6.75% 5/10/2033	1,943,015	0.11			3,542,315	0.21
GBP 500,000	Commerzbank 8.625% 28/2/2033	663,792	0.04		印度		
EUR 1,800,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024*	1,277,177	0.07	USD 200,000	Adani Green Energy 4.375% 8/9/2024	197,723	0.01
EUR 1,800,000	Deutsche Bank 6.75% 30/10/2028*	1,796,640	0.11	USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024*	199,787	0.02
EUR 700,000	EnBW Energie Baden- Wuerttemberg 5.25% 23/1/2084	767,010	0.04	USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024	199,787	0.01
EUR 1,297,000	Gruenthal 4.125% 15/5/2028	1,385,481	0.08	USD 300,000	Axis Bank 4.1% 8/9/2026	278,056	0.02
EUR 174,000	Gruenthal 6.75% 15/5/2030	201,501	0.01	USD 200,000	Delhi International Airport 6.125% 31/10/2026	198,197	0.01
EUR 1,535,000	HT Troplast 9.375% 15/7/2028*	1,725,567	0.10	USD 200,000	Delhi International Airport 6.45% 4/6/2029	197,109	0.01
EUR 240,090	IHO Verwaltungs 3.75% 15/9/2026	257,954	0.02	USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	184,951	0.01
EUR 806,000	IHO Verwaltungs 3.875% 15/5/2027*	853,649	0.05	USD 600,000	HDFC Bank 3.7% 25/8/2026*	550,875	0.03
EUR 1,023,000	IHO Verwaltungs 8.75% 15/5/2028	1,206,552	0.07	USD 201,250	JSW Hydro Energy 4.125% 18/5/2031*	178,009	0.01
EUR 380,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027*	380,020	0.02	USD 200,000	JSW Steel 5.375% 4/4/2025	197,529	0.01
EUR 800,000	Novelis Sheet Ingot 3.375% 15/4/2029	820,787	0.05	USD 200,000	JSW Steel 5.95% 18/4/2024	200,004	0.01
EUR 1,114,000	PCF 4.75% 15/4/2026*	948,197	0.06	USD 200,000	ReNew Pvt 5.875% 5/3/2027	195,933	0.01
EUR 300,000	Schaeffler 4.5% 14/8/2026	328,520	0.02	USD 200,000	Shriram Finance 4.4% 13/3/2024	199,860	0.01
EUR 600,000	Schaeffler 4.75% 14/8/2029	660,116	0.04	USD 200,000	Shriram Finance 6.625% 22/4/2027	201,541	0.01
EUR 1,494,636	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,624,865	0.09			3,179,361	0.18
EUR 2,226,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	2,384,402	0.14		印尼		
EUR 3,210,000	Tele Columbus 3.875% 2/5/2025	2,171,447	0.13	USD 250,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	238,944	0.02
EUR 807,300	TK Elevator Holdco 6.625% 15/7/2028	845,733	0.05	USD 200,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	196,583	0.01
USD 1,938,000	TK Elevator Holdco 7.625% 15/7/2028	1,883,184	0.11	USD 200,000	Japfa Comfeed Indonesia 5.375% 23/3/2026	184,505	0.01
EUR 1,620,000	TK Elevator Midco 4.375% 15/7/2027	1,706,965	0.10			620,032	0.04
EUR 1,305,000	TUI Cruises 6.5% 15/5/2026	1,426,860	0.08		愛爾蘭		
EUR 695,000	WEPA Hygieneprodukte 5.625% 15/1/2031*	760,623	0.04	EUR 3,247,000	AIB 5.25% 9/10/2024	3,476,085	0.20
EUR 1,100,000	ZF Finance 2% 6/5/2027	1,104,373	0.06	EUR 644,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	631,899	0.04
EUR 1,100,000	ZF Finance 2.25% 3/5/2028*	1,086,627	0.06	EUR 2,893,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	2,837,036	0.16
EUR 600,000	ZF Finance 2.75% 25/5/2027	615,480	0.04	USD 1,214,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	1,116,856	0.06
EUR 1,000,000	ZF Finance 3.75% 21/9/2028*	1,041,552	0.06	GBP 1,161,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	1,061,880	0.06
EUR 400,000	ZF Finance 5.75% 3/8/2026	444,938	0.03	USD 2,021,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	1,999,963	0.12
		43,657,860	2.55				
	希臘						
EUR 1,575,000	Alpha Bank 5% 12/5/2030	1,706,181	0.10				
	瓜地馬拉						
USD 2,322,000	CT Trust 5.125% 3/2/2032	2,088,488	0.12				

\* 本證券全部或部分代表借貸證券。



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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
<b>日本</b>				<b>GBP 2,115,000 Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028</b>			
USD 500,000	Nissan Motor 4.81% 17/9/2030	460,347	0.03	EUR 317,000	Altice Financing 2.25% 15/1/2025*	333,863	0.02
USD 636,000	Rakuten 11.25% 15/2/2027	679,421	0.04	EUR 429,000	Altice Financing 3% 15/1/2028*	410,964	0.02
USD 300,000	Rakuten 11.25% 15/2/2027*	320,482	0.02	EUR 2,619,000	Altice Financing 4.25% 15/8/2029*	2,506,223	0.15
EUR 2,349,000	SoftBank 2.125% 6/7/2024	2,520,692	0.15	USD 939,000	Altice Financing 5% 15/1/2028	832,530	0.05
EUR 149,000	SoftBank 2.875% 6/1/2027	154,274	0.01	USD 3,046,000	Altice Financing 5.75% 15/8/2029	2,630,323	0.16
EUR 200,000	SoftBank 3.125% 19/9/2025	212,490	0.01	USD 1,063,000	Altice Financing 9.625% 15/7/2027	1,065,443	0.06
EUR 200,000	SoftBank 3.375% 6/7/2029	201,562	0.01	EUR 802,000	Aramark International Finance 3.125% 1/4/2025*	858,722	0.05
EUR 1,870,000	SoftBank 3.875% 6/7/2032*	1,829,880	0.11	EUR 500,000	Aroundtown 0% 16/7/2026*	467,302	0.03
EUR 608,000	SoftBank 4% 19/9/2029	627,954	0.03	EUR 700,000	Aroundtown 0.375% 15/4/2027	624,606	0.04
EUR 300,000	SoftBank 4.5% 20/4/2025	326,370	0.02	EUR 2,200,000	Aroundtown 3.375% 23/9/2024	1,195,211	0.07
EUR 756,000	SoftBank 4.75% 30/7/2025*	828,243	0.05	USD 910,000	Camelot Finance 4.5% 1/11/2026	870,026	0.05
EUR 513,000	SoftBank 5% 15/4/2028	559,637	0.03	EUR 433,000	Cidron Aida Finco 5% 1/4/2028*	456,789	0.03
		8,721,352	0.51	GBP 1,091,000	Cidron Aida Finco 6.25% 1/4/2028	1,341,093	0.08
<b>澤西島</b>				EUR 341,000	Cirsa Finance International 6.5% 15/3/2029	374,585	0.02
USD 1,861,000	Ardonagh Finance 8.875% 15/2/2032	1,830,145	0.11	EUR 442,000	Cirsa Finance International 7.875% 31/7/2028	507,788	0.03
EUR 2,056,000	Ardonagh Finco 6.875% 15/2/2031	2,214,585	0.13	EUR 678,000	Cirsa Finance International 8.412% 31/7/2028	751,506	0.05
USD 2,080,000	Ardonagh Finco 7.75% 15/2/2031	2,065,919	0.12	EUR 176,000	Cirsa Finance International 8.412% 31/7/2028	194,526	0.01
USD 1,000,000	Boyce Park CLO 11.568% 21/4/2035	984,277	0.06	EUR 288,000	Cirsa Finance International 10.375% 30/11/2027	338,200	0.02
GBP 788,000	CPUK Finance 3.588% 28/8/2025	967,193	0.06	GBP 1,350,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	1,212,631	0.07
GBP 174,000	CPUK Finance 4.5% 28/8/2027*	199,998	0.01	EUR 2,081,073	Codere Finance 2 Luxembourg 11% 30/9/2026	1,245,568	0.07
GBP 665,000	CPUK Finance 4.875% 28/8/2025	830,855	0.05	USD 3,558,000	Connect Finco / Connect US Finco 6.75% 11/10/2026	3,492,575	0.20
GBP 1,869,000	Galaxy Bidco 6.5% 31/7/2026	2,353,379	0.14	USD 3,375,000	Cosan Luxembourg 7.25% 27/6/2031*	3,422,841	0.20
		11,446,351	0.68	USD 2,232,000	CSN Resources 4.625% 10/6/2031	1,803,512	0.11
<b>哈薩克</b>				EUR 1,119,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	1,092,327	0.06
USD 1,980,000	KazMunayGas National JSC 4.75% 19/4/2027*	1,918,174	0.11	EUR 515,000	Dana Financing Luxembourg 3% 15/7/2029*	499,417	0.03
USD 2,175,000	KazMunayGas National JSC 6.375% 24/10/2048*	1,987,352	0.12	EUR 1,174,000	Dana Financing Luxembourg 8.5% 15/7/2031	1,403,903	0.08
		3,905,526	0.23	EUR 1,479,000	Ephios Subco 3 7.875% 31/1/2031*	1,715,888	0.10
<b>賴比瑞亞</b>				EUR 1,700,000	European TopSoho 4% 21/9/2021***	839,192	0.05
USD 353,000	Royal Caribbean Cruises 4.25% 1/7/2026	339,813	0.02	EUR 971,000	Garfunkelux Holdco 3 6.75% 1/11/2025	833,886	0.05
USD 663,000	Royal Caribbean Cruises 5.375% 15/7/2027	649,694	0.03	GBP 1,158,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,149,914	0.07
USD 574,000	Royal Caribbean Cruises 5.5% 1/4/2028	563,117	0.03	USD 1,642,000	Herens Holdco 4.75% 15/5/2028	1,436,118	0.08
USD 1,003,000	Royal Caribbean Cruises 6.25% 15/3/2032	1,004,876	0.06	EUR 180,000	Herens Midco 5.25% 15/5/2029*	139,304	0.01
USD 971,000	Royal Caribbean Cruises 7.25% 15/1/2030	1,008,598	0.06	USD 1,080,000	ION Trading Technologies 5.75% 15/5/2028	967,710	0.06
USD 659,000	Royal Caribbean Cruises 8.25% 15/1/2029	699,545	0.04	USD 1,114,000	Kenbourne Invest 4.7% 22/1/2028	643,335	0.04
		4,265,643	0.24	USD 1,719,000	Kenbourne Invest 6.875% 26/11/2024	1,330,222	0.08
<b>盧森堡</b>				EUR 422,000	Kleopatra 2 6.5% 1/9/2026	288,654	0.02
USD 1,945,000	3R Lux 9.75% 5/2/2031	2,019,309	0.12	EUR 2,070,000	Kleopatra Finco 4.25% 1/3/2026	1,986,186	0.11
EUR 1,000,000	ADLER 21% 31/7/2025	1,081,315	0.06				
EUR 1,019,000	Adler Financing 12.5% 30/6/2025*	1,244,165	0.07				
USD 837,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	825,160	0.05				
EUR 745,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	732,536	0.04				
USD 2,103,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	1,873,877	0.10				
USD 1,537,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	1,363,886	0.08				

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。



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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,129,493	MC Brazil Downstream Trading 7.25% 30/6/2031	1,030,097	0.06	USD 1,807,000	MTN Mauritius Investments 6.5% 13/10/2026*	1,824,411	0.11
USD 600,000	Millicom International Cellular 4.5% 27/4/2031*	517,419	0.03	USD 200,000	Network i2i 3.975% 3/3/2026	190,175	0.01
USD 2,674,800	Millicom International Cellular 5.125% 15/1/2028	2,553,137	0.15	USD 400,000	Network i2i 5.65% 15/1/2025	396,722	0.03
USD 1,854,000	Minerva Luxembourg 8.875% 13/9/2033*	1,945,170	0.11			6,628,390	0.39
EUR 645,000	Monitchem HoldCo 3 8.75% 1/5/2028*	734,676	0.04		<b>墨西哥</b>		
EUR 890,000	Motion Finco 7.375% 15/6/2030*	1,006,642	0.06	USD 860,000	Banco Mercantil del Norte 6.625% 24/1/2032	748,394	0.04
USD 3,829,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	3,773,537	0.22	USD 1,048,000	Banco Mercantil del Norte 7.5% 27/6/2029	1,017,184	0.06
USD 2,485,000	Puma International Financing 5% 24/1/2026	2,366,950	0.14	USD 1,830,000	Banco Mercantil del Norte 7.625% 10/1/2028	1,791,762	0.11
EUR 1,830,000	Rossini 6.75% 30/10/2025	1,990,382	0.12	USD 4,409,000	BBVA Bancomer 5.125% 18/1/2033	4,038,357	0.24
EUR 602,000	SES 2.875% 27/5/2026	615,618	0.04	USD 1,540,000	BBVA Bancomer 5.875% 13/9/2034	1,419,518	0.08
USD 2,301,000	SK Invictus Intermediate II 5% 30/10/2029*	1,964,951	0.12	USD 4,079,000	Braskem Idesa SAPI 6.99% 20/2/2032	2,960,477	0.17
USD 1,750,000	Stena International 7.25% 15/1/2031	1,739,666	0.10	USD 5,226,000	Cemex 5.125% 8/6/2026	4,999,949	0.29
USD 325,000	Stena International 7.625% 15/2/2031	325,907	0.02	USD 3,191,000	Cemex 9.125% 14/3/2028	3,415,966	0.20
EUR 1,551,000	Summer BC Holdco B 5.75% 31/10/2026	1,668,269	0.10	USD 2,451,000	Metalsa Sapi 3.75% 4/5/2031	1,986,866	0.12
USD 1,940,000	Telecom Italia Capital 6% 30/9/2034	1,798,769	0.10	USD 948,000	Nemak 3.625% 28/6/2031*	772,265	0.04
USD 1,951,000	Telecom Italia Capital 6.375% 15/11/2033	1,874,880	0.11	USD 556,000	Trust Fibra Uno 4.869% 15/1/2030*	505,256	0.03
USD 1,379,000	Telecom Italia Capital 7.2% 18/7/2036	1,371,120	0.08	USD 1,505,000	Trust Fibra Uno 7.375% 13/2/2034	1,509,959	0.09
USD 1,210,000	Telecom Italia Capital 7.721% 4/6/2038	1,235,865	0.07			25,165,953	1.47
USD 600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	565,687	0.03		<b>蒙古</b>		
EUR 1,000,000	Vivion Investments 3% 8/8/2024*	1,038,721	0.06	USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026*	193,047	0.01
		82,886,383	4.85		<b>荷蘭</b>		
	<b>馬爾他</b>			EUR 1,700,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	1,771,986	0.10
USD 653,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	479,210	0.03	EUR 1,000,000	ABN AMRO Bank 6.875% 22/9/2031	1,086,094	0.06
USD 437,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	370,151	0.02	USD 2,002,000	Arcos Dorados 6.125% 27/5/2029*	1,953,241	0.11
		849,361	0.05	EUR 1,400,000	ATF Netherlands 7.078% 20/1/2025	844,356	0.05
	<b>馬紹爾群島</b>			USD 803,000	Axalta Coating Systems Dutch B 7.25% 15/2/2031	834,101	0.05
USD 2,111,000	Danaos 8.5% 1/3/2028	2,164,289	0.13	EUR 1,318,000	Boels Topholding 6.25% 15/2/2029	1,491,494	0.09
USD 52,000	Seaspan 5.5% 1/8/2029*	44,308	0.00	USD 4,779,000	Braskem Netherlands Finance 8.5% 12/1/2031	4,728,940	0.27
		2,208,597	0.13	EUR 531,000	Citycon Treasury 2.375% 15/1/2027	525,458	0.03
	<b>模里西斯</b>			USD 2,246,000	Clear Channel International 6.625% 1/8/2025	2,247,469	0.13
USD 400,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	396,506	0.03	EUR 1,200,000	Cooperatieve Rabobank 4.375% 29/6/2027*	1,220,544	0.07
USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,381,526	0.14	EUR 315,000	Darling Global Finance 3.625% 15/5/2026	339,681	0.02
USD 400,000	CA Magnum 5.375% 31/10/2026	382,882	0.02	EUR 800,000	Davide Campari-Milano 2.375% 17/1/2029	896,832	0.05
USD 200,000	Greenko Solar Mauritius 5.95% 29/7/2026*	196,599	0.01	USD 1,086,000	Elastic 4.125% 15/7/2029	977,879	0.06
USD 400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	394,274	0.02	EUR 1,726,000	Global Switch Finance 1.375% 7/10/2030	1,709,767	0.10
USD 250,000	India Airport Infra 6.25% 25/10/2025	248,746	0.01	USD 323,750	Greenko Dutch 3.85% 29/3/2026	305,443	0.02
USD 233,325	India Green Power 4% 22/2/2027	216,549	0.01	EUR 235,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	235,814	0.01
				EUR 460,000	Heimstaden Bostad Treasury 1% 13/4/2028	394,706	0.02
				EUR 205,000	Heimstaden Bostad Treasury 1.375% 3/3/2027*	189,693	0.01

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,919,000	IHS Netherlands Holdco 8% 18/9/2027	1,724,404	0.10	EUR 510,000	United 3.125% 15/2/2026	538,246	0.03
USD 1,163,000	ING Groep 3.875% 16/5/2027	947,971	0.06	EUR 565,000	United 4% 15/11/2027	585,976	0.04
USD 807,000	ING Groep 5.75% 16/11/2026	760,197	0.05	EUR 492,000	United 6.75% 15/2/2031	540,748	0.03
USD 1,275,000	ING Groep 8% 16/5/2030	1,287,750	0.08	EUR 1,005,000	United 8.134% 15/2/2031*	1,093,078	0.06
EUR 2,700,000	Naturgy Finance 2.374% 23/11/2026	2,727,183	0.16	USD 2,546,000	VEON 3.375% 25/11/2027	2,030,435	0.12
EUR 1,261,000	Nobian Finance 3.625% 15/7/2026*	1,318,733	0.08	EUR 1,200,000	Volkswagen International Finance 3.875% 17/6/2029*	1,181,771	0.07
EUR 390,000	OI European 6.25% 15/5/2028	441,176	0.03	EUR 400,000	Volkswagen International Finance 7.5% 6/9/2028	466,504	0.03
EUR 934,000	OI European 6.25% 15/5/2028	1,055,583	0.06	EUR 1,412,000	VZ Secured Financing 3.5% 15/1/2032*	1,371,067	0.08
USD 4,813,000	Petrobras Global Finance 6.5% 3/7/2033*	4,828,137	0.28	EUR 834,000	VZ Vendor Financing II 2.875% 15/1/2029	787,881	0.05
EUR 2,300,000	Prosus 2.778% 19/1/2034	1,971,314	0.12	EUR 1,334,000	Wp/ap Telecom III 5.5% 15/1/2030	1,344,999	0.08
USD 782,000	Prosus 3.832% 8/2/2051	481,106	0.03	EUR 500,000	ZF Europe Finance 2% 23/2/2026	517,861	0.03
EUR 722,000	Q-Park I 5.125% 1/3/2029	789,201	0.05	EUR 800,000	ZF Europe Finance 2.5% 23/10/2027	810,263	0.05
EUR 399,000	Q-Park I 5.942% 1/3/2026	435,535	0.03	EUR 600,000	ZF Europe Finance 4.75% 31/1/2029	649,463	0.04
EUR 1,133,000	Repsol International Finance 4.247% 11/9/2028*	1,192,654	0.07	EUR 800,000	ZF Europe Finance 6.125% 13/3/2029	912,993	0.05
USD 200,000	Royal Capital 5% 5/2/2026	196,773	0.01	EUR 1,120,000	Ziggo 2.875% 15/1/2030	1,086,535	0.06
USD 760,000	Sensata Technologies 4% 15/4/2029	690,867	0.04	USD 644,000	Ziggo 4.875% 15/1/2030	574,425	0.03
EUR 680,000	Summer BidCo 10% 15/2/2029	757,368	0.05	USD 1,124,000	Ziggo Bond 5.125% 28/2/2030*	961,585	0.05
USD 1,260,000	Sunrise FinCo I 4.875% 15/7/2031	1,114,848	0.07	USD 1,285,000	Ziggo Bond 6% 15/1/2027	1,256,798	0.07
EUR 1,500,000	Telefonica Europe 3.875% 22/6/2026	1,592,338	0.09			92,403,620	5.40
EUR 3,400,000	Telefonica Europe 6.135% 3/2/2030	3,746,742	0.22		<b>挪威</b>		
EUR 200,000	Telefonica Europe 6.75% 7/6/2031	230,951	0.01	EUR 1,002,000	Var Energi 7.862% 15/11/2083	1,145,529	0.07
EUR 2,200,000	Telefonica Europe 7.125% 23/8/2028*	2,562,035	0.15		<b>巴拿馬</b>		
EUR 2,116,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,216,253	0.13	USD 3,215,379	AES Panama Generation 4.375% 31/5/2030	2,699,037	0.16
EUR 2,837,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	2,916,687	0.17	USD 848,000	Carnival 4% 1/8/2028	782,280	0.05
EUR 2,616,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	3,113,304	0.18	USD 2,554,000	Carnival 5.75% 1/3/2027*	2,525,956	0.15
EUR 683,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	850,441	0.05	USD 2,766,000	Carnival 6% 1/5/2029*	2,701,814	0.16
USD 6,520,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	6,045,116	0.35	USD 539,000	Carnival 7% 15/8/2029	559,886	0.03
USD 1,279,000	Teva Pharmaceutical Finance Netherlands III 4.1% 1/10/2046	864,968	0.05	USD 565,000	Carnival 7.625% 1/3/2026	572,238	0.03
USD 1,832,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,747,407	0.10	EUR 2,761,000	Carnival 7.625% 1/3/2026	3,060,937	0.18
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028*	202,187	0.01	USD 1,125,000	Panama Government International Bond 7.5% 1/3/2031	1,150,172	0.07
USD 400,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	403,082	0.02	USD 3,610,000	Telecomunicaciones Digitales 4.5% 30/1/2030	3,233,261	0.19
USD 1,412,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	1,505,948	0.09			17,285,581	1.02
USD 707,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	764,836	0.05		<b>巴拉圭</b>		
EUR 1,167,000	Titan II 5.125% 15/7/2029	1,114,861	0.06	USD 3,083,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	3,013,895	0.18
EUR 1,054,000	Trivium Packaging Finance 7.651% 15/8/2026*	1,146,579	0.07		<b>秘魯</b>		
USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027*	194,959	0.01	USD 2,227,000	InRetail Consumer 3.25% 22/3/2028	1,984,995	0.12
				USD 3,644,000	Minsur 4.5% 28/10/2031	3,175,389	0.18
						5,160,384	0.30
					<b>菲律賓</b>		
				USD 200,000	Rizal Commercial Banking 6.5% 27/8/2025	196,809	0.01
					<b>波蘭</b>		
				USD 359,000	Canpack / Canpack US 3.125% 1/11/2025	343,226	0.02
					<b>葡萄牙</b>		
				EUR 3,000,000	Banco Espirito Santo 2.625% 8/5/2017***	943,887	0.06
				EUR 3,400,000	Banco Espirito Santo 4% 21/1/2019***	1,069,739	0.06
				EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	1,384,368	0.08

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 600,000	EDP - Energias de Portugal 1.7% 20/7/2080	625,081	0.03	EUR 609,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	654,114	0.04
EUR 2,000,000	EDP - Energias de Portugal 1.875% 2/8/2081	2,032,613	0.12	EUR 3,535,000	Lorca Telecom Bondco 4% 18/9/2027	3,782,486	0.22
EUR 300,000	EDP - Energias de Portugal 5.943% 23/4/2083*	337,358	0.02			28,110,660	1.64
		6,393,046	0.37		<b>斯里蘭卡</b>		
	<b>羅馬尼亞</b>			USD 550,000	Sri Lanka Government International Bond 6.85% 14/3/2024	299,989	0.02
EUR 1,100,000	RCS & RDS 2.5% 5/2/2025	1,173,550	0.07	USD 200,000	Sri Lanka Government International Bond 6.85% 3/11/2025	112,000	0.00
EUR 1,000,000	RCS & RDS 3.25% 5/2/2028*	1,002,056	0.06			411,989	0.02
		2,175,606	0.13		<b>瑞典</b>		
	<b>聖露西亞</b>			EUR 478,000	Fastighets Balder 1.125% 29/1/2027*	459,516	0.03
USD 2,148	Digicel Midco / Difi US II 10.5% 25/11/2028	1,686	0.00	EUR 457,000	Fastighets Balder 2.873% 2/6/2081*	452,106	0.03
	<b>新加坡</b>			EUR 260,000	Heimstaden Bostad 1.125% 21/1/2026*	255,270	0.01
USD 200,000	Continuum Energy Aura 9.5% 24/2/2027	208,750	0.01	EUR 2,525,000	Heimstaden Bostad 2.625% 1/2/2027	1,490,942	0.09
USD 254,625	Continuum Energy Levanter 4.5% 9/2/2027	244,622	0.02	EUR 100,000	Heimstaden Bostad 3.375% 15/1/2026	65,730	0.00
USD 200,000	GLP 3.875% 4/6/2025*	171,443	0.01	EUR 300,000	Intrum 3.5% 15/7/2026*	223,483	0.01
USD 1,194,377	JGC Ventures 5% 30/6/2025	447,891	0.03	EUR 645,000	Verisure 3.875% 15/7/2026	690,156	0.04
USD 74,659	JGC Ventures 5% 30/6/2025	23,891	0.00	EUR 415,000	Verisure 7.125% 1/2/2028	471,416	0.03
USD 244,000	Medco Bell 6.375% 30/1/2027	237,367	0.01	EUR 2,012,000	Verisure 9.25% 15/10/2027	2,340,915	0.14
USD 300,000	Medco Maple Tree 8.96% 27/4/2029*	312,329	0.02			6,449,534	0.38
USD 200,000	TML 4.35% 9/6/2026*	191,351	0.01		<b>瑞士</b>		
		1,837,644	0.11	USD 680,000	UBS 4.375% 10/2/2031*	544,918	0.03
	<b>南非</b>			USD 1,078,000	UBS 6.875% 7/8/2025	1,067,220	0.06
USD 3,709,000	Transnet SOC 8.25% 6/2/2028	3,692,439	0.22	USD 2,072,000	UBS 7% 19/2/2025*	2,072,414	0.12
	<b>韓國</b>			USD 1,580,000	UBS 7.75% 12/4/2031	1,585,052	0.09
USD 200,000	Woori Bank 4.25% 4/10/2024	197,395	0.01	USD 1,418,000	UBS 9.25% 13/11/2028*	1,516,833	0.09
	<b>西班牙</b>			USD 1,476,000	UBS 9.25% 13/11/2033*	1,633,225	0.10
EUR 800,000	Banco Bilbao Vizcaya Argenteria 6% 15/1/2026*	863,038	0.05			8,419,662	0.49
EUR 2,200,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	2,616,336	0.15		<b>泰國</b>		
EUR 400,000	Banco de Sabadell 5.25% 7/2/2029	446,452	0.03	USD 425,000	Bangkok Bank 3.733% 25/9/2034	377,615	0.02
EUR 600,000	Banco de Sabadell 5.75% 15/3/2026*	616,316	0.04	USD 300,000	Bangkok Bank 5% 23/9/2025*	291,740	0.02
EUR 1,200,000	Banco de Sabadell 6% 16/8/2033*	1,338,406	0.08	USD 200,000	Kasikornbank 3.343% 2/10/2031*	185,261	0.01
USD 800,000	Banco Santander 6.921% 8/8/2033	833,278	0.05	USD 200,000	Kasikornbank 5.275% 14/10/2025	195,151	0.01
EUR 1,600,000	Bankinter 7.375% 15/8/2028	1,764,579	0.10			1,049,767	0.06
EUR 800,000	CaixaBank 5.25% 23/3/2026*	820,344	0.05		<b>土耳其</b>		
EUR 400,000	CaixaBank 5.875% 9/10/2027	423,144	0.02	USD 2,000,000	Arcelik 8.5% 25/9/2028	2,087,400	0.12
EUR 800,000	CaixaBank 7.5% 16/1/2030*	882,628	0.05	USD 874,000	KOC 6.5% 11/3/2025*	877,325	0.05
EUR 2,800,000	Cellnex Finance 1.25% 15/1/2029	2,682,269	0.16	USD 1,931,000	Turk Telekomunikasyon 6.875% 28/2/2025*	1,931,068	0.11
EUR 1,200,000	Cellnex Finance 2% 15/9/2032*	1,105,311	0.06	USD 1,934,000	Turkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026*	1,943,670	0.12
EUR 1,100,000	Cellnex Finance 2% 15/2/2033	1,010,395	0.06	USD 879,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	896,580	0.05
EUR 2,000,000	Cellnex Telecom 0.75% 20/11/2031	1,806,200	0.11			7,736,043	0.45
EUR 300,000	Cellnex Telecom 1% 20/4/2027	297,790	0.02		<b>阿拉伯聯合大公國</b>		
EUR 800,000	Cellnex Telecom 1.75% 23/10/2030	757,536	0.04	USD 560,000	Abu Dhabi Commercial Bank 8% 27/11/2028	598,417	0.03
EUR 2,500,000	Cellnex Telecom 2.125% 11/8/2030	2,758,439	0.16	USD 3,896,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026*	3,873,656	0.23
EUR 1,043,000	Food Service Project 5.5% 21/1/2027	1,131,557	0.07			4,472,073	0.26
EUR 222,000	Grifols 1.625% 15/2/2025	234,813	0.01				
EUR 526,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	439,458	0.02				
EUR 800,000	International Consolidated Airlines 3.75% 25/3/2029*	845,771	0.05				

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
	<b>英國</b>						
EUR 600,000	Agps Bondco 5% 14/1/2029	260,585	0.01	USD 731,000	International Game Technology 5.25% 15/1/2029	706,692	0.04
EUR 3,100,000	Agps Bondco 5.5% 13/11/2026	1,374,134	0.08	GBP 1,067,000	Iron Mountain UK 3.875% 15/11/2025	1,317,365	0.08
EUR 700,000	Agps Bondco 6% 5/8/2025	322,834	0.02	GBP 1,398,000	Kier 9% 15/2/2029	1,796,489	0.10
EUR 2,218,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	2,550,752	0.15	EUR 2,016,000	Lloyds Banking 4.947% 27/6/2025*	2,129,800	0.12
USD 500,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029	513,863	0.03	USD 850,000	Lloyds Banking 8% 27/9/2029	838,520	0.05
USD 2,075,000	Barclays 4.375% 15/3/2028*	1,635,039	0.10	USD 515,000	Macquarie Airfinance 8.125% 30/3/2029	533,669	0.03
GBP 288,000	Barclays 5.875% 15/9/2024	359,249	0.02	GBP 1,548,000	Market Bidco Finco 5.5% 4/11/2027	1,788,112	0.11
GBP 200,000	Barclays 6.375% 15/12/2025	244,896	0.01	GBP 154,000	Marks & Spencer 3.75% 19/5/2026*	187,261	0.01
GBP 1,400,000	Barclays 7.125% 15/6/2025	1,735,065	0.10	USD 1,031,000	Merlin Entertainments 5.75% 15/6/2026	1,017,821	0.06
USD 200,000	Barclays 8% 15/6/2024	199,821	0.01	GBP 1,874,000	Mobico 4.25% 26/11/2025*	2,174,154	0.13
USD 690,000	Barclays 8% 15/3/2029*	680,677	0.04	GBP 1,128,000	Nationwide Building Society 5.75% 20/6/2027	1,325,129	0.08
USD 2,465,000	Barclays 9.625% 15/12/2029	2,558,103	0.15	USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025	398,481	0.03
GBP 1,070,000	BCP V Modular Services Finance II 6.125% 30/11/2028	1,265,325	0.07	USD 215,000	Odeon Finco 12.75% 1/11/2027	219,832	0.01
GBP 3,457,000	Bellis Acquisition 3.25% 16/2/2026	4,153,712	0.24	GBP 440,000	Pinewood Finance 3.625% 15/11/2027*	519,016	0.03
GBP 2,852,000	Bellis Acquisition 4.5% 16/2/2026	3,491,007	0.21	EUR 403,000	Pinnacle Bidco 8.25% 11/10/2028*	458,558	0.03
GBP 756,000	Boparan Finance 7.625% 30/11/2025	911,739	0.05	GBP 566,000	Pinnacle Bidco 10% 11/10/2028*	755,831	0.04
EUR 358,000	British Telecommunications 1.874% 18/8/2080	373,183	0.02	GBP 479,000	Premier Foods Finance 3.5% 15/10/2026	579,731	0.03
GBP 1,884,000	British Telecommunications 8.375% 20/12/2083	2,516,591	0.15	GBP 964,000	Santander UK 6.75% 24/6/2024	1,220,768	0.07
EUR 738,000	Carnival 1% 28/10/2029*	627,010	0.04	USD 200,000	Standard Chartered 4.3% 19/8/2028	161,831	0.01
EUR 177,721	Codere New Topco 7.5% 30/11/2027	2,003	0.00	USD 200,000	Standard Chartered 4.75% 14/1/2031	162,781	0.01
GBP 777,000	Constellation Automotive Financing 4.875% 15/7/2027*	829,482	0.05	GBP 611,000	Stonegate Pub Financing 2019 8% 13/7/2025	758,881	0.04
USD 1,079,000	eG Global Finance 12% 30/11/2028	1,135,702	0.07	EUR 546,000	Stonegate Pub Financing 2019 9.651% 31/7/2025	581,293	0.03
USD 200,000	EnQuest 11.625% 1/11/2027*	196,348	0.01	EUR 790,000	Thames Water Utilities Finance 4% 18/4/2027	815,524	0.05
GBP 1,050,000	Gatwick Airport Finance 4.375% 7/4/2026	1,285,431	0.08	GBP 1,177,000	Unique Pub Finance 6.464% 30/3/2032	1,472,379	0.09
GBP 100,000	Greene King Finance 7.14% 15/12/2034	105,193	0.01	GBP 600,000	Virgin Media Secured Finance 4.125% 15/8/2030*	631,874	0.04
GBP 100,000	Greene King Finance 7.387% 15/3/2036	101,836	0.01	GBP 508,000	Virgin Media Secured Finance 4.25% 15/1/2030	553,694	0.03
USD 376,000	Harbour Energy 5.5% 15/10/2026	365,529	0.02	USD 472,000	Virgin Media Secured Finance 4.5% 15/8/2030	413,000	0.02
GBP 885,000	Heathrow Finance 3.875% 1/3/2027*	1,060,349	0.06	GBP 286,000	Virgin Media Secured Finance 5.25% 15/5/2029	333,225	0.02
GBP 450,000	Heathrow Finance 4.125% 1/9/2029*	537,769	0.03	GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,213,860	0.07
GBP 1,088,000	Heathrow Finance 4.75% 1/3/2024	1,378,506	0.08	GBP 2,473,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,596,412	0.15
USD 5,211,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	5,228,118	0.31	USD 943,000	Vmed O2 UK Financing I 4.75% 15/7/2031	819,542	0.05
USD 2,870,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	2,893,597	0.17	EUR 600,000	Vodafone 2.625% 27/8/2080	622,041	0.04
USD 400,000	HSBC 4% 9/3/2026	366,474	0.02	EUR 1,764,000	Vodafone 4.2% 3/10/2078*	1,871,651	0.11
USD 285,000	HSBC 4.6% 17/12/2030*	236,867	0.01	GBP 1,444,000	Vodafone 4.875% 3/10/2078	1,795,342	0.10
EUR 1,318,000	HSBC 4.75% 4/7/2029	1,317,049	0.08	EUR 500,000	Vodafone 6.5% 30/8/2084*	577,136	0.03
EUR 1,495,000	INEOS Finance 6.375% 15/4/2029	1,627,409	0.09	GBP 1,463,000	Vodafone 8% 30/8/2086	1,966,487	0.12
EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	104,980	0.01			81,110,567	4.74
EUR 1,098,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	1,250,158	0.07		<b>美國</b>		
				USD 260,000	Acadia Healthcare 5% 15/4/2029	245,910	0.02
				USD 312,000	Acadia Healthcare 5.5% 1/7/2028	301,908	0.02

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,227,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	2,005,047	0.12	USD 865,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	862,742	0.05
USD 273,000	Acushnet 7.375% 15/10/2028	281,513	0.02	USD 245,000	Antero Resources 7.625% 1/2/2029	251,966	0.01
USD 470,000	ADT Security 4.875% 15/7/2032	424,932	0.02	USD 1,153,600	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,038,838	0.06
USD 885,000	Advanced Drainage Systems 5% 30/9/2027	855,946	0.05	USD 345,183	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	310,844	0.02
USD 1,648,000	Advanced Drainage Systems 6.375% 15/6/2030	1,655,268	0.10	USD 128,000	Apache 5.35% 1/7/2049*	102,387	0.01
USD 2,624,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,634,063	0.15	USD 532,000	API DE 4.125% 15/7/2029	481,238	0.03
USD 590,000	Ahead DB 6.625% 1/5/2028	526,608	0.03	USD 485,000	API DE 4.75% 15/10/2029	451,004	0.03
USD 1,548,000	AHP Health Partners 5.75% 15/7/2029	1,398,970	0.08	USD 681,000	APX 5.75% 15/7/2029	648,188	0.04
USD 921,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	820,794	0.05	USD 657,000	APX 6.75% 15/2/2027	657,604	0.04
USD 871,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	840,330	0.04	USD 2,064,000	Aramark Services 5% 1/2/2028	1,982,133	0.12
USD 884,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	827,800	0.05	USD 3,145,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,069,603	0.18
USD 521,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	524,163	0.03	USD 1,587,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,580,364	0.09
USD 560,000	Alexander Funding Trust II 7.467% 31/7/2028	587,196	0.03	USD 1,676,000	Arcosa 4.375% 15/4/2029	1,539,593	0.09
USD 4,280,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	3,964,274	0.23	EUR 1,181,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	1,116,467	0.07
USD 3,821,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,491,921	0.20	EUR 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029*	344,256	0.02
USD 6,147,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	5,962,994	0.35	USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	359,888	0.02
USD 2,072,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,058,063	0.12	USD 3,400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	2,748,862	0.16
USD 3,195,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	3,181,277	0.19	USD 1,126,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,106,162	0.06
USD 2,594,000	Allied Universal Holdco 7.875% 15/2/2031	2,574,416	0.15	USD 380,000	Ares Capital 5.875% 1/3/2029	371,892	0.02
USD 3,876,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029*	3,205,787	0.19	USD 285,000	Aretec 10% 15/8/2030	310,358	0.02
USD 1,391,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	1,389,007	0.08	USD 529,000	Arko 5.125% 15/11/2029	454,120	0.03
USD 1,405,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,400,212	0.08	USD 594,000	Arsenal AIC Parent 8% 1/10/2030	619,118	0.04
USD 883,000	Amer Sports 6.75% 16/2/2031	880,241	0.05	USD 2,529,000	Arsenal AIC Parent 11.5% 1/10/2031	2,785,166	0.16
USD 1,422,000	American Airlines 8.5% 15/5/2029	1,492,352	0.09	USD 380,000	Asbury Automotive 4.5% 1/3/2028	354,401	0.02
USD 1,335,412	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	1,305,994	0.08	USD 65,000	Asbury Automotive 4.75% 1/3/2030	59,301	0.00
USD 47,000	American Builders & Contractors Supply 3.875% 15/11/2029	41,979	0.00	USD 602,000	Asbury Automotive 5% 15/2/2032	534,639	0.03
USD 833,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	844,440	0.05	USD 1,920,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,783,832	0.10
USD 285,000	AMN Healthcare 4% 15/4/2029	250,256	0.01	USD 1,808,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,294,750	0.13
USD 1,188,000	AmWINS 4.875% 30/6/2029	1,097,039	0.06	USD 471,000	Ashland 3.375% 1/9/2031	394,452	0.03
USD 422,000	AmWINS 6.375% 15/2/2029	423,579	0.02	USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	364,522	0.02
USD 362,000	ANGI 3.875% 15/8/2028	310,675	0.02	USD 527,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	474,232	0.03
USD 1,018,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	971,500	0.06	USD 180,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	179,091	0.01
USD 425,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	416,388	0.02				

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,145,000	AssuredPartners 7.5% 15/2/2032	1,131,403	0.07	USD 406,000	Bread Financial 9.75% 15/3/2029	415,583	0.02
USD 7,191,000	AthenaHealth 6.5% 15/2/2030	6,422,741	0.38	USD 672,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco LL 4.5% 1/4/2027	591,603	0.03
USD 477,000	ATI 4.875% 1/10/2029	440,328	0.03	USD 564,000	Buckeye Partners 4.125% 1/3/2025	553,801	0.03
USD 1,257,000	ATI 5.125% 1/10/2031	1,150,052	0.07	USD 297,000	Buckeye Partners 5.6% 15/10/2044	230,728	0.01
USD 857,000	ATI 5.875% 1/12/2027	838,825	0.05	USD 418,000	Buckeye Partners 5.85% 15/11/2043	344,121	0.02
USD 1,441,000	ATI 7.25% 15/8/2030	1,477,606	0.09	USD 596,000	Builders FirstSource 6.375% 1/3/2034	594,601	0.04
EUR 320,000	Avantor Funding 2.625% 1/11/2025	339,438	0.02	USD 311,000	Cable One 0% 15/3/2026	266,912	0.02
EUR 100,000	Avantor Funding 3.875% 15/7/2028*	106,122	0.01	USD 914,000	Cable One 1.125% 15/3/2028	681,200	0.04
USD 723,000	Avantor Funding 3.875% 1/11/2029	648,659	0.04	USD 1,083,000	Cable One 4% 15/11/2030	815,932	0.05
USD 1,737,000	Avantor Funding 4.625% 15/7/2028	1,638,010	0.10	USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	855,869	0.05
USD 288,000	Avient 7.125% 1/8/2030	294,204	0.02	USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	485,561	0.03
USD 696,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	674,169	0.04	USD 480,000	Caesars Entertainment 4.625% 15/10/2029	438,554	0.03
USD 1,927,000	Axalta Coating Systems 3.375% 15/2/2029	1,709,875	0.10	USD 2,027,000	Caesars Entertainment 6.5% 15/2/2032	2,042,287	0.12
USD 387,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	373,210	0.02	USD 3,948,000	Caesars Entertainment 7% 15/2/2030	4,044,414	0.24
USD 1,415,000	Azul Secured Finance 11.93% 28/8/2028	1,441,949	0.08	USD 3,733,000	Caesars Entertainment 8.125% 1/7/2027	3,831,129	0.22
USD 325,000	Azul Secured Finance 11.93% 28/8/2028	330,875	0.02	USD 624,000	Callon Petroleum 6.375% 1/7/2026	624,993	0.04
USD 359,000	B&G Foods 8% 15/9/2028	373,933	0.02	USD 1,919,000	Callon Petroleum 7.5% 15/6/2030	2,023,620	0.12
USD 206,000	Ball 3.125% 15/9/2031	173,555	0.01	USD 1,039,000	Callon Petroleum 8% 1/8/2028	1,085,208	0.07
USD 526,000	Ball 6% 15/6/2029	528,290	0.03	USD 230,000	Calpine 4.625% 1/2/2029	211,558	0.01
EUR 1,001,000	Banff Merger Sub 8.375% 1/9/2026	1,089,401	0.06	USD 286,000	Calpine 5% 1/2/2031	255,406	0.02
USD 1,502,000	BCPE Empire 7.625% 1/5/2027	1,427,029	0.08	USD 1,119,000	Calpine 5.125% 15/3/2028	1,064,335	0.06
USD 403,000	Beacon Roofing Supply 4.125% 15/5/2029	363,058	0.02	USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028*	767,514	0.05
USD 984,000	Beacon Roofing Supply 6.5% 1/8/2030	991,290	0.06	USD 1,064,000	Capstone Borrower 8% 15/6/2030	1,100,719	0.06
USD 4,548,000	Big River Steel / BRS Finance 6.625% 31/1/2029	4,577,030	0.27	USD 8,497,000	Carnival Bermuda 10.375% 1/5/2028	9,271,148	0.54
USD 248,000	Blackstone Private Credit Fund 3.25% 15/3/2027	226,979	0.01	USD 308,000	Carpenter Technology 6.375% 15/7/2028	305,448	0.02
USD 484,000	Blackstone Private Credit Fund 6.25% 25/1/2031	480,325	0.03	USD 995,000	Carpenter Technology 7.625% 15/3/2030	1,026,775	0.06
USD 2,367,000	Block 2.75% 1/6/2026	2,204,960	0.13	USD 275,000	Carvana 12% 1/12/2028	265,271	0.02
USD 2,990,000	Block 3.5% 1/6/2031	2,553,560	0.15	USD 337,500	Carvana 14% 1/6/2031	331,197	0.02
USD 52,000	Blue Owl Capital 3.4% 15/7/2026	48,449	0.00	EUR 1,334,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,395,481	0.08
USD 611,000	Blue Owl Capital 3.75% 22/7/2025	589,016	0.03	USD 872,000	Catalent Pharma Solutions 3.125% 15/2/2029	843,342	0.05
USD 441,000	Blue Owl Capital II 8.45% 15/11/2026	452,458	0.03	USD 981,000	Catalent Pharma Solutions 3.5% 1/4/2030	947,278	0.06
USD 24,000	Blue Owl Credit Income 3.125% 23/9/2026	21,869	0.00	USD 914,000	Catalent Pharma Solutions 5% 15/7/2027	900,445	0.05
USD 549,000	Blue Owl Credit Income 5.5% 21/3/2025	543,729	0.03	USD 243,000	CCM Merger 6.375% 1/5/2026	240,746	0.01
USD 880,000	Blue Owl Credit Income 6.65% 15/3/2031	854,082	0.05	USD 1,458,000	CCO / CCO Capital 4.25% 1/2/2031	1,174,994	0.07
USD 1,099,000	Blue Owl Credit Income 7.75% 16/9/2027	1,125,877	0.07	USD 889,000	CCO / CCO Capital 4.25% 15/1/2034*	663,248	0.04
EUR 2,875,000	Boxer Parent 6.5% 2/10/2025	3,101,388	0.18	USD 389,000	CCO / CCO Capital 4.5% 15/8/2030	323,496	0.02
USD 1,820,000	Boxer Parent 7.125% 2/10/2025	1,823,294	0.11	USD 331,000	CCO / CCO Capital 4.75% 1/3/2030	281,868	0.02
USD 2,621,000	Boxer Parent 9.125% 1/3/2026	2,620,673	0.15	USD 853,000	CCO / CCO Capital 4.75% 1/2/2032	691,054	0.04
USD 387,000	Boyd Gaming 4.75% 1/12/2027	372,680	0.02	USD 722,000	CCO / CCO Capital 5.125% 1/5/2027	682,964	0.04
USD 1,107,000	Boyd Gaming 4.75% 15/6/2031	1,007,234	0.06				
USD 1,432,000	Boyne USA 4.75% 15/5/2029	1,313,497	0.08				
USD 4,936,000	Brand Industrial Services 10.375% 1/8/2030	5,246,655	0.31				

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 847,000	CCO / CCO Capital 5.375% 1/6/2029	765,460	0.04	EUR 982,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,062,118	0.06
USD 2,665,000	CCO / CCO Capital 6.375% 1/9/2029	2,503,473	0.15	USD 1,588,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	1,607,793	0.09
USD 5,155,000	CCO / CCO Capital 7.375% 1/3/2031*	4,991,821	0.29	USD 3,644,000	Clarivate Science 3.875% 1/7/2028	3,317,714	0.20
USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025*	780,443	0.05	USD 3,062,000	Clarivate Science 4.875% 1/7/2029	2,781,935	0.16
USD 323,000	Cedar Fair 5.25% 15/7/2029*	305,292	0.02	USD 228,000	Clean Harbors 4.875% 15/7/2027	220,295	0.01
USD 857,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	853,787	0.05	USD 1,175,000	Clean Harbors 5.125% 15/7/2029	1,132,125	0.07
USD 178,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	178,450	0.01	USD 384,000	Clean Harbors 6.375% 1/2/2031	382,020	0.02
USD 511,000	Central Garden & Pet 4.125% 15/10/2030	454,669	0.03	USD 1,020,000	Clear Channel Outdoor 5.125% 15/8/2027	957,713	0.06
USD 779,000	Central Garden & Pet 4.125% 30/4/2031	680,947	0.04	USD 1,324,000	Clear Channel Outdoor 7.5% 1/6/2029	1,100,588	0.06
USD 361,000	Central Garden & Pet 5.125% 1/2/2028	350,020	0.02	USD 1,858,000	Clear Channel Outdoor 7.75% 15/4/2028*	1,619,103	0.09
USD 1,729,000	Central Parent / CDK Global 7.25% 15/6/2029	1,745,121	0.10	USD 4,079,000	Clear Channel Outdoor 9% 15/9/2028*	4,262,331	0.25
USD 1,469,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,507,032	0.09	USD 871,000	Clearway Energy Operating 3.75% 15/1/2032	726,107	0.04
USD 1,031,000	Champions Financing 8.75% 15/2/2029	1,051,235	0.06	USD 337,000	Clearway Energy Operating 4.75% 15/3/2028	315,157	0.02
USD 345,000	Charles River Laboratories International 4% 15/3/2031	304,290	0.02	USD 12,481,000	Cloud Software 6.5% 31/3/2029	11,609,206	0.68
USD 466,000	Charles River Laboratories International 4.25% 1/5/2028	436,413	0.03	USD 5,307,000	Cloud Software 9% 30/9/2029	4,948,346	0.29
USD 2,380,000	Chart Industries 7.5% 1/1/2030	2,457,048	0.14	USD 1,597,000	Clydesdale Acquisition 6.625% 15/4/2029	1,589,781	0.09
USD 455,000	Chart Industries 9.5% 1/1/2031	488,215	0.03	USD 2,099,000	Clydesdale Acquisition 8.75% 15/4/2030	2,001,864	0.12
USD 296,000	Chemours 4.625% 15/11/2029	247,276	0.01	USD 1,096,000	CMG Media 8.875% 15/12/2027	743,843	0.04
USD 568,000	Chemours 5.75% 15/11/2028	504,846	0.03	USD 849,000	CNX Midstream Partners 4.75% 15/4/2030	743,201	0.04
USD 74,000	Chesapeake Energy 5.875% 1/2/2029	73,273	0.00	USD 278,000	CNX Resources 7.375% 15/1/2031	280,988	0.02
USD 1,603,000	Chesapeake Energy 6.75% 15/4/2029	1,610,784	0.09	USD 1,674,000	Coherent 5% 15/12/2029*	1,568,948	0.09
USD 2,387,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,209,291	0.12	USD 560,000	CommScope 4.75% 1/9/2029	389,774	0.02
USD 3,445,000	Chobani / Chobani Finance 7.625% 1/7/2029	3,468,740	0.20	USD 1,536,000	CommScope 6% 1/3/2026	1,391,916	0.08
USD 1,414,000	CHS/Community Health Systems 4.75% 15/2/2031	1,072,274	0.07	USD 1,918,000	CommScope Technologies 6% 15/6/2025*	1,497,920	0.09
USD 2,142,000	CHS/Community Health Systems 5.25% 15/5/2030	1,704,577	0.10	USD 934,000	Compass Diversified 5.25% 15/4/2029	879,451	0.05
USD 2,046,000	CHS/Community Health Systems 5.625% 15/3/2027	1,872,785	0.11	USD 3,390,000	CoreLogic 4.5% 1/5/2028	3,007,998	0.18
USD 1,857,000	CHS/Community Health Systems 6% 15/1/2029	1,589,373	0.09	USD 62,000	Coty/HFC Prestige Products/ HFC Prestige International US 4.75% 15/1/2029	58,260	0.00
USD 1,185,000	Churchill Downs 4.75% 15/1/2028	1,119,887	0.07	USD 860,000	Coty/HFC Prestige Products/ HFC Prestige International US 6.625% 15/7/2030	870,952	0.05
USD 917,000	Churchill Downs 5.5% 1/4/2027	900,022	0.05	USD 614,000	Covanta 4.875% 1/12/2029	538,719	0.03
USD 2,610,000	Churchill Downs 5.75% 1/4/2030	2,509,866	0.15	USD 237,000	Covanta 5% 1/9/2030	203,764	0.01
USD 1,369,000	Churchill Downs 6.75% 1/5/2031	1,371,780	0.08	USD 3,527,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,287,782	0.19
USD 469,000	Citigroup 6.174% 25/5/2034	472,889	0.03	USD 2,698,000	Crescent Energy Finance 7.25% 1/5/2026	2,687,736	0.16
USD 298,000	Citigroup 7.625% 15/11/2028	307,614	0.02	USD 1,495,000	Crescent Energy Finance 9.25% 15/2/2028	1,560,381	0.09
USD 2,324,000	Civitas Resources 8.375% 1/7/2028	2,433,930	0.14	USD 525,000	Crocs 4.125% 15/8/2031	448,524	0.02
USD 1,275,000	Civitas Resources 8.625% 1/11/2030	1,365,440	0.08	USD 334,000	Crocs 4.25% 15/3/2029	300,267	0.02
USD 2,363,000	Civitas Resources 8.75% 1/7/2031	2,514,445	0.15	USD 144,000	Crowdstrike 3% 15/2/2029	127,135	0.01
				USD 95,000	Crown Americas 5.25% 1/4/2030	91,508	0.01
				USD 973,000	CSC 4.125% 1/12/2030	729,054	0.04
				USD 698,000	CSC 4.5% 15/11/2031	518,709	0.03
				USD 1,965,000	CSC 5.5% 15/4/2027	1,765,798	0.10
				USD 5,960,000	CSC 11.25% 15/5/2028*	6,149,975	0.36
				USD 2,695,000	CSC 11.75% 31/1/2029	2,816,297	0.16

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,099,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	1,081,889	0.06	USD 447,000	Fiesta Purchaser 7.875% 1/3/2031*	461,269	0.03
USD 481,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	500,524	0.03	USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	4,044,453	0.24
USD 1,280,000	Darling Ingredients 6% 15/6/2030*	1,261,513	0.07	USD 690,000	Ford Motor 6.1% 19/8/2032	688,390	0.04
USD 453,000	Dealer Tire / DT Issuer 8% 1/2/2028*	450,347	0.03	USD 813,000	Ford Motor Credit 7.2% 10/6/2030	856,777	0.05
USD 2,131,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,011,531	0.12	USD 1,499,000	Ford Motor Credit 7.35% 6/3/2030	1,590,924	0.09
USD 372,000	Dream Finders Homes 8.25% 15/8/2028	388,137	0.02	USD 593,000	Fortrea 7.5% 1/7/2030	606,295	0.04
USD 1,545,000	DT Midstream 4.125% 15/6/2029*	1,409,723	0.08	USD 125,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	119,715	0.01
USD 1,499,000	DT Midstream 4.375% 15/6/2031	1,348,717	0.08	USD 4,074,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	4,269,166	0.25
USD 2,271,000	Dun & Bradstreet 5% 15/12/2029*	2,090,352	0.13	USD 1,363,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	1,408,094	0.08
USD 624,000	Dycom Industries 4.5% 15/4/2029	575,048	0.03	USD 325,000	Foundation Building Materials 6% 1/3/2029	283,890	0.02
USD 5,318,000	Element Solutions 3.875% 1/9/2028	4,826,551	0.28	USD 179,000	Freedom Mortgage 9.25% 1/2/2029	181,750	0.01
EUR 540,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	618,171	0.04	USD 1,685,000	Frontier Communications 5% 1/5/2028	1,560,403	0.09
EUR 661,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	755,863	0.04	USD 1,037,000	Frontier Communications 5.875% 15/10/2027	1,003,245	0.06
EUR 960,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,096,966	0.06	USD 894,000	Frontier Communications 8.625% 15/3/2031	903,332	0.05
USD 9,109,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	9,147,804	0.54	USD 3,859,000	Frontier Communications 8.75% 15/5/2030	3,928,516	0.23
USD 1,243,000	Enact 6.5% 15/8/2025	1,242,323	0.07	USD 531,000	GCI 4.75% 15/10/2028	477,608	0.02
USD 167,000	Encompass Health 4.5% 1/2/2028	158,128	0.01	USD 382,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	381,914	0.03
USD 1,352,000	Encompass Health 4.75% 1/2/2030	1,253,425	0.08	USD 528,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	536,707	0.03
EUR 1,005,000	Encore Capital 4.875% 15/10/2025	1,087,359	0.06	USD 273,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	283,272	0.02
GBP 700,000	Encore Capital 5.375% 15/2/2026*	848,514	0.05	USD 1,630,000	Global Payments 1.5% 1/3/2031	1,662,106	0.10
USD 1,006,000	EnLink Midstream 5.375% 1/6/2029	976,077	0.06	USD 565,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	468,777	0.03
USD 1,239,000	EnLink Midstream 5.625% 15/1/2028	1,223,115	0.07	USD 304,000	GLP Capital / GLP Financing II 6.75% 1/12/2033	315,667	0.02
USD 652,000	EnLink Midstream 6.5% 1/9/2030	667,903	0.04	USD 1,113,000	GN Bondco 9.5% 15/10/2031*	1,095,376	0.06
USD 375,000	EnLink Midstream Partners 5.6% 1/4/2044	337,758	0.02	USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	424,012	0.02
USD 5,489,000	Entegris 4.75% 15/4/2029	5,185,003	0.30	USD 415,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	400,880	0.02
USD 334,000	EQM Midstream Partners 4.125% 1/12/2026	320,523	0.02	USD 300,000	Goodyear Tire & Rubber 5% 15/7/2029	276,063	0.01
USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	93,542	0.01	USD 47,000	Goodyear Tire & Rubber 5.625% 30/4/2033	42,131	0.00
USD 457,000	EQM Midstream Partners 4.75% 15/1/2031	425,713	0.03	USD 403,000	GrafTech Global Enterprises 9.875% 15/12/2028*	321,896	0.02
USD 1,031,000	EQM Midstream Partners 6.375% 1/4/2029	1,035,103	0.06	USD 2,203,000	Gran Tierra Energy 9.5% 15/10/2029	2,046,532	0.12
USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	349,876	0.02	EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	404,261	0.02
USD 1,490,000	Fair Isaac 4% 15/6/2028	1,384,725	0.08	USD 220,000	Graphic Packaging International 3.5% 15/3/2028	201,635	0.01
USD 484,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	437,860	0.03	USD 227,000	Graphic Packaging International 4.75% 15/7/2027	219,887	0.01
USD 254,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	224,395	0.01	USD 550,000	Gray Television 5.875% 15/7/2026	519,470	0.03
				USD 543,000	Gray Television 7% 15/5/2027	485,961	0.03
				USD 3,412,000	GTCR W-2 Merger Sub 7.5% 15/1/2031	3,554,212	0.21

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[262] 貝萊德全球基金 (BGF)



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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 123,500	Gulfport Energy 8% 17/5/2026	125,295	0.01	USD 960,000	JELD-WEN 4.625% 15/12/2025	936,047	0.05
USD 1,401,000	GYP III 4.625% 1/5/2029	1,299,627	0.08	USD 1,709,000	Kaiser Aluminum 4.5% 1/6/2031	1,461,491	0.08
USD 92,000	H&E Equipment Services 3.875% 15/12/2028	82,937	0.00	USD 696,000	Kaiser Aluminum 4.625% 1/3/2028*	641,624	0.04
USD 586,000	Hanesbrands 4.875% 15/5/2026	565,928	0.03	USD 255,000	KB Home 7.25% 15/7/2030	263,471	0.02
USD 767,000	HAT I / HAT II 3.375% 15/6/2026	715,035	0.04	USD 370,000	Ken Garff Automotive 4.875% 15/9/2028	341,764	0.02
USD 600,000	HAT I / HAT II 8% 15/6/2027	623,215	0.04	USD 926,000	Kinetik 5.875% 15/6/2030	902,249	0.05
USD 249,000	HB Fuller 4.25% 15/10/2028	230,979	0.01	USD 267,000	Kinetik 6.625% 15/12/2028	269,596	0.02
USD 2,304,000	HealthEquity 4.5% 1/10/2029	2,116,547	0.12	USD 1,268,400	Kobe US Midco 2 9.25% 1/11/2026	1,085,750	0.06
USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	360,427	0.02	USD 413,000	Kontoor Brands 4.125% 15/11/2029	372,244	0.02
USD 1,714,000	Herc 5.5% 15/7/2027	1,679,226	0.09	USD 847,000	Korn Ferry 4.625% 15/12/2027	800,714	0.05
USD 620,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	600,029	0.04	USD 1,036,000	Kosmos Energy 7.75% 1/5/2027	984,200	0.06
USD 94,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	91,318	0.01	USD 1,047,000	Kosmos Energy 7.75% 1/5/2027*	994,650	0.06
USD 69,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	68,542	0.00	EUR 341,000	Kronos International 3.75% 15/9/2025	366,631	0.02
USD 1,746,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	1,872,332	0.11	EUR 1,534,000	Kronos International 9.5% 15/3/2029	1,764,302	0.10
USD 550,000	Hilton Domestic Operating 3.75% 1/5/2029	499,501	0.03	USD 889,000	LABL 5.875% 1/11/2028	798,237	0.05
USD 487,000	Hilton Domestic Operating 4.875% 15/1/2030	461,099	0.03	USD 1,658,000	LABL 9.5% 1/11/2028	1,660,900	0.10
USD 369,000	Hilton Domestic Operating 5.75% 1/5/2028	369,043	0.02	USD 476,000	Ladder Capital Finance LLLL / Ladder Capital Finance 4.25% 1/2/2027	438,659	0.03
USD 689,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 6.625% 15/1/2032	689,531	0.04	USD 217,000	Ladder Capital Finance LLLL / Ladder Capital Finance 4.75% 15/6/2029	194,811	0.01
USD 608,000	Howard Hughes 4.125% 1/2/2029	537,556	0.03	USD 155,000	Ladder Capital Finance LLLL / Ladder Capital Finance 5.25% 1/10/2025	152,647	0.01
USD 233,000	Howard Hughes 4.375% 1/2/2031	199,135	0.01	USD 1,082,000	Lamb Weston 4.125% 31/1/2030	979,505	0.06
USD 243,000	Howard Hughes 5.375% 1/8/2028	228,641	0.01	USD 1,234,000	Lamb Weston 4.375% 31/1/2032	1,101,265	0.06
USD 813,000	Howard Midstream Energy Partners 8.875% 15/7/2028	858,599	0.05	USD 817,000	LCM Investments II 4.875% 1/5/2029	734,830	0.04
USD 590,000	HPS Corporate Lending Fund 6.75% 30/1/2029	584,696	0.03	USD 1,173,000	LCM Investments II 8.25% 1/8/2031	1,197,906	0.07
USD 9,664,000	HUB International 7.25% 15/6/2030	9,851,810	0.58	USD 622,000	Legacy LifePoint Health 4.375% 15/2/2027	577,841	0.03
USD 11,913,000	HUB International 7.375% 31/1/2032	11,997,201	0.70	EUR 3,175,926	Lehman Brothers 4.75% 16/1/2014***	17,228	0.00
USD 365,000	Hughes Satellite Systems 5.25% 1/8/2026	313,347	0.02	EUR 537,064	Lehman Brothers 5.375% 17/10/2012***	2,913	0.00
USD 2,418,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	2,399,490	0.14	EUR 1,069,950	Lehman Brothers 6.375% 10/5/2011***	6,036	0.00
USD 1,119,000	Imola Merger 4.75% 15/5/2029	1,037,570	0.06	USD 3,170,000	Level 3 Financing 3.4% 1/3/2027	3,249,250	0.19
USD 98,000	Ingevity 3.875% 1/11/2028	87,097	0.00	USD 326,000	Level 3 Financing 3.625% 15/1/2029	195,600	0.01
USD 191,000	Installed Building Products 5.75% 1/2/2028	187,173	0.01	USD 3,429,000	Level 3 Financing 4.625% 15/9/2027	2,228,850	0.13
EUR 200,000	IQVIA 1.75% 15/3/2026	206,857	0.01	USD 4,202,000	Level 3 Financing 10.5% 15/5/2030	4,343,818	0.25
EUR 100,000	IQVIA 2.25% 15/3/2029	97,728	0.01	USD 505,000	Levi Strauss 3.5% 1/3/2031	436,836	0.02
USD 655,000	IQVIA 5% 15/5/2027	637,206	0.04	USD 261,000	LGI Homes 8.75% 15/12/2028	272,201	0.02
USD 356,000	IQVIA 6.25% 1/2/2029	366,156	0.02	EUR 2,078,000	Liberty Mutual 3.625% 23/5/2059	2,248,506	0.13
USD 516,000	IQVIA 6.5% 15/5/2030	523,058	0.03	USD 1,334,000	Life Time 5.75% 15/1/2026	1,323,428	0.08
USD 465,000	IRB 7% 15/6/2025*	465,656	0.03	USD 1,078,000	Life Time 8% 15/4/2026	1,087,164	0.06
USD 147,000	Iron Mountain 5.625% 15/7/2032	137,310	0.01	USD 553,000	LifePoint Health 9.875% 15/8/2030	574,256	0.03
USD 1,963,000	Iron Mountain 7% 15/2/2029	1,995,414	0.12	USD 1,655,000	LifePoint Health 11% 15/10/2030	1,752,229	0.10
USD 390,000	Iron Mountain Information Management Services 5% 15/7/2032	349,092	0.02				
USD 1,485,000	ITT 6.5% 1/8/2029	1,319,414	0.08				
USD 1,251,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,124,639	0.07				

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 373,000	Light & Wonder International 7.25% 15/11/2029	381,609	0.02	USD 413,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	307,115	0.02
USD 667,000	Light & Wonder International 7.5% 1/9/2031	694,015	0.04	USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026*	59,777	0.00
USD 1,184,000	Lindblad Expeditions 6.75% 15/2/2027	1,189,886	0.07	USD 301,000	Mueller Water Products 4% 15/6/2029	272,146	0.02
USD 854,000	Lindblad Expeditions 9% 15/5/2028	903,577	0.05	USD 158,000	Murphy Oil 5.875% 1/12/2027	156,853	0.01
USD 921,000	Lions Gate Capital 5.5% 15/4/2029*	691,028	0.04	USD 84,000	Murphy Oil 5.875% 1/12/2042	74,272	0.00
USD 1,038,000	Live Nation Entertainment 3.75% 15/1/2028	949,721	0.06	USD 453,000	Nabors Industries 7.375% 15/5/2027	450,033	0.03
USD 839,000	Live Nation Entertainment 4.75% 15/10/2027	797,784	0.05	USD 548,000	Nabors Industries 9.125% 31/1/2030	562,243	0.03
USD 624,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	543,452	0.03	USD 4,685,000	Nationstar Mortgage 5% 1/2/2026	4,554,090	0.27
USD 1,556,000	Lumen Technologies 4% 15/2/2027	944,632	0.06	USD 742,000	Nationstar Mortgage 5.125% 15/12/2030	663,412	0.04
USD 482,000	Lyft 0.625% 1/3/2029	495,766	0.03	USD 54,000	Nationstar Mortgage 5.75% 15/11/2031	49,552	0.00
USD 1,711,000	Madison IAQ 5.875% 30/6/2029	1,516,639	0.09	USD 513,000	Nationstar Mortgage 6% 15/1/2027	504,492	0.03
USD 122,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	119,819	0.01	USD 2,237,000	Nationstar Mortgage 7.125% 1/2/2032	2,207,803	0.13
USD 70,000	MasTec 4.5% 15/8/2028	65,585	0.00	USD 345,000	Navient 5.5% 15/3/2029	312,440	0.02
USD 1,121,000	Matador Resources 6.875% 15/4/2028	1,141,457	0.07	USD 571,000	Navient 9.375% 25/7/2030	598,522	0.04
USD 755,000	Match II 3.625% 1/10/2031	635,793	0.04	USD 719,000	Neogen Food Safety 8.625% 20/7/2030	763,064	0.04
USD 34,000	Match II 4.125% 1/8/2030	29,916	0.00	USD 1,232,000	Neptune Bidco US 9.29% 15/4/2029	1,157,537	0.07
USD 318,000	Match II 4.625% 1/6/2028	296,854	0.02	USD 1,036,000	NESCO II 5.5% 15/4/2029	964,423	0.06
USD 27,000	Match II 5.625% 15/2/2029	25,841	0.00	USD 390,000	New Enterprise Stone & Lime 5.25% 15/7/2028	371,832	0.02
USD 515,000	Mattel 6.2% 1/10/2040	504,940	0.03	USD 444,000	New Enterprise Stone & Lime 9.75% 15/7/2028	448,938	0.03
USD 10,075,000	Mauser Packaging Solutions 7.875% 15/8/2026	10,201,703	0.60	USD 1,889,000	New Fortress Energy 6.75% 15/9/2025	1,859,046	0.11
USD 206,000	Mauser Packaging Solutions 9.25% 15/4/2027*	200,731	0.01	USD 366,000	Newfold Digital 11.75% 15/10/2028	397,847	0.02
USD 676,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	635,996	0.04	USD 248,000	Nexstar Media 5.625% 15/7/2027*	235,605	0.01
USD 2,424,000	McAfee 7.375% 15/2/2030	2,144,425	0.12	USD 137,000	NextEra Energy Operating Partners 3.875% 15/10/2026	128,295	0.01
USD 1,774,000	Medline Borrower 3.875% 1/4/2029	1,584,840	0.09	USD 744,000	NextEra Energy Operating Partners 4.25% 15/7/2024	735,467	0.04
USD 4,905,000	Medline Borrower 5.25% 1/10/2029	4,540,352	0.26	USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,880	0.00
USD 1,091,000	Merlin Entertainments US 7.375% 15/2/2031	1,093,277	0.06	USD 487,000	NextEra Energy Operating Partners 7.25% 15/1/2029	494,739	0.03
USD 205,000	MGIC Investment 5.25% 15/8/2028	198,711	0.01	USD 615,000	NextEra Energy Partners 0% 15/11/2025	546,494	0.03
USD 2,104,000	MicroStrategy 6.125% 15/6/2028	2,026,311	0.12	USD 615,000	NextEra Energy Partners 2.5% 15/6/2026	557,497	0.03
USD 333,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	315,836	0.02	USD 2,039,000	NFP 4.875% 15/8/2028	2,031,333	0.12
USD 640,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	587,416	0.03	USD 5,593,000	NFP 6.875% 15/8/2028	5,693,282	0.33
USD 717,000	Minerals Technologies 5% 1/7/2028	680,928	0.04	USD 384,000	NFP 7.5% 1/10/2030	404,175	0.02
USD 1,362,000	ModivCare 5.875% 15/11/2025	1,323,925	0.08	USD 547,000	NFP 8.5% 1/10/2031	603,185	0.04
USD 278,000	Molina Healthcare 3.875% 15/11/2030	243,707	0.01	USD 1,533,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	1,549,187	0.09
USD 266,000	Molina Healthcare 3.875% 15/5/2032	228,252	0.01	USD 3,101,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	3,148,027	0.18
USD 517,000	Molina Healthcare 4.375% 15/6/2028	482,212	0.03	USD 292,000	Nine Energy Service 13% 1/2/2028	243,626	0.01
GBP 1,042,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026*	1,087,034	0.06	USD 955,000	Noble Finance II 8% 15/4/2030	981,233	0.06
USD 3,041,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	2,030,318	0.12	USD 454,000	Northern Trust 6.125% 2/11/2032	478,763	0.03
				USD 949,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	911,718	0.06

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[264] 貝萊德全球基金 (BGF)

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,934,000	Novelis 3.25% 15/11/2026	2,725,569	0.16	USD 743,000	Permian Resources Operating 7.75% 15/2/2026	752,574	0.04
USD 1,799,000	Novelis 3.875% 15/8/2031	1,519,556	0.09	USD 373,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	350,088	0.02
USD 1,639,000	Novelis 4.75% 30/1/2030	1,497,239	0.09	USD 2,524,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,497,725	0.15
USD 620,000	NRG Energy 7% 15/3/2033	649,300	0.04	USD 2,517,000	PG&E 4.25% 1/12/2027	2,526,737	0.15
USD 81,000	NuStar Logistics 6.375% 1/10/2030	80,872	0.00	USD 260,000	Pike 8.625% 31/1/2031	274,891	0.02
USD 227,000	Oceaneering International 6% 1/2/2028	220,663	0.01	USD 99,000	Post 4.5% 15/9/2031	88,241	0.00
EUR 453,000	Olympus Water US 5.375% 1/10/2029	435,336	0.03	USD 24,000	Post 4.625% 15/4/2030	21,867	0.00
EUR 2,099,000	Olympus Water US 9.625% 15/11/2028	2,453,729	0.14	USD 351,000	Post 5.5% 15/12/2029	335,566	0.02
USD 3,160,000	Olympus Water US 9.75% 15/11/2028	3,358,091	0.20	USD 824,000	Post 6.25% 15/2/2032	829,385	0.05
USD 296,000	OneMain Finance 3.5% 15/1/2027	272,426	0.02	USD 576,000	Prairie Acquiror 9% 1/8/2029	580,285	0.03
USD 332,000	OneMain Finance 4% 15/9/2030	279,838	0.02	USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	381,404	0.02
USD 520,000	OneMain Finance 5.375% 15/11/2029	483,264	0.03	USD 511,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	362,138	0.02
USD 512,000	OneMain Finance 6.625% 15/1/2028	509,061	0.03	USD 350,000	Prestige Brands 3.75% 1/4/2031	301,332	0.02
USD 1,025,000	OneMain Finance 7.125% 15/3/2026	1,042,127	0.06	USD 1,475,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,461,360	0.08
USD 1,170,000	OneMain Finance 7.875% 15/3/2030	1,190,080	0.07	USD 244,000	PTC 3.625% 15/2/2025	238,749	0.01
USD 1,022,000	OneMain Finance 9% 15/1/2029	1,076,358	0.06	USD 67,000	PTC 4% 15/2/2028	62,362	0.00
USD 236,000	Option Care Health 4.375% 31/10/2029	213,695	0.01	USD 1,501,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,173,764	0.07
EUR 1,168,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,177,415	0.07	USD 1,332,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	620,879	0.04
USD 915,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	838,873	0.05	USD 422,000	Raising Cane's Restaurants 9.375% 1/5/2029	449,635	0.03
USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	171,893	0.01	USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	726,881	0.04
USD 556,000	OT Merger 7.875% 15/10/2029	343,932	0.02	USD 284,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	283,788	0.02
USD 1,750,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,559,650	0.09	USD 217,000	Resideo Funding 4% 1/9/2029	190,643	0.01
USD 248,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	219,170	0.01	USD 422,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	391,492	0.02
USD 1,912,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,832,224	0.11	USD 1,347,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,287,591	0.08
USD 867,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	900,750	0.05	USD 1,116,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	1,145,477	0.07
USD 132,000	Owens-Brockway Glass Container 6.625% 13/5/2027	131,531	0.01	USD 260,000	Ritchie Bros 6.75% 15/3/2028	265,474	0.02
USD 535,000	Owens-Brockway Glass Container 7.25% 15/5/2031	540,696	0.03	USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	579,548	0.03
USD 448,000	Pacific Gas and Electric 6.95% 15/3/2034	485,591	0.03	USD 340,000	RLJ Lodging Trust 4% 15/9/2029	296,750	0.02
USD 335,000	Patterson-UTI Energy 7.15% 1/10/2033	355,323	0.02	USD 1,370,000	Rockcliff Energy II 5.5% 15/10/2029	1,260,651	0.07
USD 397,000	PBF / PBF Finance 7.875% 15/9/2030	406,566	0.02	USD 4,028,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,710,291	0.21
USD 813,000	PennyMac Financial Services 7.875% 15/12/2029	833,861	0.05	USD 286,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	245,113	0.01
USD 483,000	Penske Automotive 3.5% 1/9/2025	469,278	0.03	USD 264,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	219,396	0.01
USD 250,000	Periana 5.95% 19/4/2026	246,650	0.01	USD 218,000	Rockies Express Pipeline 4.95% 15/7/2029	203,915	0.01
USD 1,871,000	Permian Resources Operating 5.875% 1/7/2029	1,828,821	0.11	USD 280,000	RXO 7.5% 15/11/2027	289,394	0.02
USD 1,007,000	Permian Resources Operating 7% 15/1/2032	1,035,185	0.06	USD 458,000	Ryan Specialty 4.375% 1/2/2030	424,846	0.03
				USD 1,244,000	Sabre GBLB 8.625% 1/6/2027	1,100,946	0.06
				USD 78,000	Sabre GBLB 11.25% 15/12/2027	73,466	0.00
				USD 508,000	Sasol Financing USA 4.375% 18/9/2026	475,069	0.03

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,402,000	Sasol Financing USA 5.5% 18/3/2031*	1,164,718	0.07	USD 1,842,000	SRS Distribution 6.125% 1/7/2029	1,723,854	0.10
USD 2,128,000	Sasol Financing USA 5.875% 27/3/2024*	2,127,702	0.12	USD 2,719,000	SS&C Technologies 5.5% 30/9/2027	2,648,724	0.15
USD 3,944,000	Sasol Financing USA 8.75% 3/5/2029*	3,957,705	0.23	USD 216,000	Stagwell Global 5.625% 15/8/2029	191,247	0.01
USD 1,713,000	SBA Communications 3.125% 1/2/2029	1,517,232	0.09	EUR 317,000	Standard Industries 2.25% 21/11/2026	322,659	0.02
USD 2,332,000	SBA Communications 3.875% 15/2/2027	2,200,187	0.13	USD 472,000	Standard Industries 3.375% 15/1/2031	392,055	0.02
USD 255,000	Science Applications International 4.875% 1/4/2028	241,038	0.02	USD 1,389,000	Standard Industries 4.375% 15/7/2030	1,239,659	0.07
USD 619,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	579,167	0.03	USD 143,000	Standard Industries 4.75% 15/1/2028	135,451	0.01
EUR 499,000	SCIL IV / SCIL USA 8.272% 1/11/2026*	544,156	0.03	USD 542,000	Standard Industries 5% 15/2/2027	522,323	0.03
EUR 1,102,000	SCIL IV / SCIL USA 9.5% 15/7/2028	1,303,241	0.08	USD 2,822,000	Star Parent 9% 1/10/2030	2,976,468	0.17
USD 43,000	Scotts Miracle-Gro 4% 1/4/2031	36,121	0.00	USD 157,000	Starwood Property Trust 4.375% 15/1/2027	147,128	0.01
USD 122,000	Scotts Miracle-Gro 4.375% 1/2/2032	102,138	0.01	USD 463,000	Station Casinos 4.5% 15/2/2028	431,039	0.03
USD 152,000	Scotts Miracle-Gro 4.5% 15/10/2029	135,265	0.01	USD 686,000	Station Casinos 4.625% 1/12/2031	609,432	0.04
USD 191,000	Sealed Air 5% 15/4/2029	180,857	0.01	USD 72,000	Stericycle 3.875% 15/1/2029	65,115	0.00
USD 59,000	Sensata Technologies 3.75% 15/2/2031	50,623	0.00	USD 4,833,000	Stillwater Mining 4.5% 16/11/2029*	3,765,656	0.22
USD 1,365,000	Sensata Technologies 4.375% 15/2/2030	1,244,061	0.07	USD 364,000	STL 8.75% 15/2/2029	372,757	0.02
USD 246,000	Service International 3.375% 15/8/2030	210,656	0.01	USD 401,000	Suburban Propane Partners/ Suburban Energy Finance 5% 1/6/2031	358,773	0.02
USD 1,642,000	Service International 4% 15/5/2031	1,438,622	0.09	USD 162,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	156,122	0.01
USD 97,000	Service International 5.125% 1/6/2029	93,605	0.01	USD 1,364,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	1,415,812	0.08
USD 1,678,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,609,731	0.09	USD 611,000	Sunoco / Sunoco Finance 7% 15/9/2028	625,667	0.04
USD 2,328,000	SierraCol Energy Andina 6% 15/6/2028	2,019,540	0.12	USD 886,000	Surgery Center 6.75% 1/7/2025*	886,766	0.05
USD 774,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	678,126	0.04	USD 1,341,000	Surgery Center 10% 15/4/2027	1,361,685	0.08
USD 1,004,000	Sirius XM Radio 3.125% 1/9/2026	937,204	0.05	USD 510,000	SWF Escrow Issuer 6.5% 1/10/2029*	359,384	0.02
USD 291,000	Sirius XM Radio 4% 15/7/2028	262,367	0.02	USD 1,154,000	Synaptics 4% 15/6/2029*	1,018,422	0.06
USD 2,667,000	Sirius XM Radio 5% 1/8/2027*	2,545,038	0.15	USD 397,000	Talen Energy Supply 8.625% 1/6/2030	419,217	0.02
USD 2,876,000	Six Flags Entertainment 7.25% 15/5/2031*	2,893,901	0.17	USD 121,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	114,788	0.01
USD 813,000	SLM 3.125% 2/11/2026	747,656	0.04	USD 175,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	172,082	0.01
USD 472,000	SM Energy 6.5% 15/7/2028	473,699	0.03	USD 46,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	42,818	0.00
USD 89,000	SM Energy 6.625% 15/1/2027	88,529	0.01	USD 490,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	450,775	0.03
USD 2,135,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,073,915	0.13	USD 1,405,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	1,400,874	0.08
USD 2,078,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	2,202,663	0.13	USD 550,000	Talos Production 9% 1/2/2029	561,816	0.03
USD 3,679,000	Sotheby's 7.375% 15/10/2027*	3,542,272	0.21	USD 459,000	Talos Production 9.375% 1/2/2031	474,141	0.03
USD 1,833,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,611,280	0.09	USD 78,000	Taylor Morrison Communities 5.125% 1/8/2030	73,850	0.00
USD 4,000	Southwestern Energy 4.75% 1/2/2032	3,639	0.00	USD 127,000	Teleflex 4.625% 15/11/2027	121,383	0.01
USD 777,000	Southwestern Energy 5.375% 1/2/2029	752,625	0.04	USD 342,000	Tempur Sealy International 3.875% 15/10/2031	284,573	0.01
USD 595,000	Spectrum Brands 5% 1/10/2029	578,447	0.03	USD 14,000	Tempur Sealy International 4% 15/4/2029	12,481	0.00
USD 2,383,000	SRS Distribution 4.625% 1/7/2028	2,207,799	0.13				
USD 2,477,000	SRS Distribution 6% 1/12/2029	2,307,078	0.13				

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[266] 貝萊德全球基金 (BGF)

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 147,000	Tenet Healthcare 4.625% 15/6/2028	139,630	0.01	USD 4,042,000	Venture Global LNG 8.375% 1/6/2031*	4,089,635	0.24
USD 871,000	Tenet Healthcare 6.125% 1/10/2028	858,275	0.05	USD 6,520,000	Venture Global LNG 9.5% 1/2/2029	6,955,229	0.41
USD 377,000	Tenet Healthcare 6.125% 15/6/2030	373,540	0.02	USD 3,931,000	Venture Global LNG 9.875% 1/2/2032	4,143,254	0.24
USD 3,375,000	Tenet Healthcare 6.75% 15/5/2031	3,400,313	0.20	USD 1,316,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,205,847	0.07
USD 594,000	Tenneco 8% 17/11/2028	539,402	0.03	USD 6,875,000	Verscend Escrow 9.75% 15/8/2026	6,892,256	0.40
USD 2,156,000	Terex 5% 15/5/2029	2,013,266	0.12	USD 1,891,000	Vertiv 4.125% 15/11/2028	1,742,774	0.10
USD 272,000	Titan International 7% 30/4/2028	270,788	0.02	USD 720,000	Viavi Solutions 3.75% 1/10/2029	619,948	0.04
USD 5,891,000	TK Elevator US Newco 5.25% 15/7/2027	5,664,531	0.33	USD 467,000	VICI Properties 5.625% 15/5/2052	420,529	0.02
USD 37,000	Tri Pointe Homes 5.25% 1/6/2027	36,116	0.00	USD 537,000	VICI Properties / VICI Note 4.125% 15/8/2030	480,313	0.03
USD 163,000	Tri Pointe Homes 5.7% 15/6/2028	160,874	0.01	USD 1,232,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,145,232	0.07
USD 361,000	Trident TPI 12.75% 31/12/2028	385,748	0.02	USD 1,011,000	Vital Energy 9.75% 15/10/2030	1,083,016	0.06
USD 3,698,000	Triumph 9% 15/3/2028	3,870,253	0.23	USD 854,000	Vital Energy 10.125% 15/1/2028	894,264	0.05
USD 524,000	TTMT Escrow Issuer 8.625% 30/9/2027	539,117	0.03	USD 831,000	Wabash National 4.5% 15/10/2028	761,055	0.04
USD 480,000	Twilio 3.625% 15/3/2029	427,225	0.03	USD 90,000	Walgreens Boots Alliance 3.2% 15/4/2030	77,963	0.00
USD 639,000	Twilio 3.875% 15/3/2031	556,492	0.03	USD 421,000	Walgreens Boots Alliance 4.1% 15/4/2050*	308,027	0.02
USD 393,000	Uber Technologies 0% 15/12/2025	447,449	0.03	USD 281,000	Walgreens Boots Alliance 4.8% 18/11/2044	235,389	0.01
USD 1,254,000	Uber Technologies 0.875% 1/12/2028	1,568,683	0.09	USD 1,812,000	Wand NewCo 3 7.625% 30/1/2032	1,858,557	0.11
USD 3,263,000	Uber Technologies 4.5% 15/8/2029	3,049,699	0.17	USD 4,120,000	Waste Pro USA 5.5% 15/2/2026	4,039,576	0.24
EUR 1,422,000	UGI International 2.5% 1/12/2029*	1,374,390	0.08	USD 681,000	WESCO Distribution 6.375% 15/3/2029	681,642	0.04
USD 8,626,000	UKG 6.875% 1/2/2031	8,718,428	0.51	USD 684,000	WESCO Distribution 6.625% 15/3/2032	685,616	0.04
USD 638,000	United Airlines 4.375% 15/4/2026	614,068	0.04	USD 852,000	WESCO Distribution 7.25% 15/6/2028	870,234	0.05
USD 1,766,000	United Airlines 4.625% 15/4/2029	1,627,096	0.09	USD 586,000	Western Midstream Operating 5.25% 1/2/2050	518,014	0.03
USD 265,000	United Natural Foods 6.75% 15/10/2028	221,051	0.02	USD 6,234,000	White Cap Buyer 6.875% 15/10/2028	6,080,178	0.36
USD 3,661,000	United Rentals North America 6% 15/12/2029	3,669,424	0.21	USD 869,000	White Cap Parent 8.25% 15/3/2026	867,590	0.05
USD 3,956,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	4,108,306	0.24	USD 472,000	Williams Scotsman 4.625% 15/8/2028	441,808	0.03
USD 94,000	Univision Communications 6.625% 1/6/2027	91,158	0.01	USD 770,000	Williams Scotsman 7.375% 1/10/2031	798,676	0.05
USD 676,000	Univision Communications 7.375% 30/6/2030*	653,342	0.04	USD 316,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	294,947	0.02
USD 2,713,000	Univision Communications 8% 15/8/2028	2,713,730	0.16	USD 1,343,000	WR Grace 4.875% 15/6/2027	1,277,169	0.07
USD 144,000	US Foods 4.625% 1/6/2030	132,088	0.01	USD 3,471,000	WR Grace 5.625% 15/8/2029	3,043,836	0.18
USD 758,000	US Foods 4.75% 15/2/2029	710,884	0.04	USD 498,000	WR Grace 7.375% 1/3/2031	502,771	0.03
USD 273,000	US Foods 7.25% 15/1/2032	282,094	0.02	USD 156,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	145,092	0.01
USD 1,693,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,689,494	0.10	USD 1,001,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	976,552	0.06
USD 2,066,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,055,177	0.12	USD 3,008,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,840,720	0.17
USD 2,502,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	2,237,946	0.13	USD 1,299,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	1,342,222	0.08
USD 1,942,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,630,061	0.10				
USD 731,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	642,353	0.04				
USD 2,883,000	Venture Global LNG 8.125% 1/6/2028	2,930,495	0.17				

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %	
USD 11,116,000 Zayo 4% 1/3/2027*	9,259,517	0.54	債券	印度 USD 386,831 Videocon Industries 2.8% 31/12/2020**	-	0.00
USD 2,590,000 Zayo 6.125% 1/3/2028	1,971,504	0.12				
USD 1,988,000 ZoomInfo Technologies/ ZoomInfo Finance 3.875% 1/2/2029*	1,782,250	0.10	美國 USD 2,371,659 Level 3 11% 15/11/2029** USD 100,000 Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**	2,371,659	0.14	
	796,807,452	46.58				
總債券	1,612,144,516	94.24	EUR 13,830,000 WinStar Communications 12.75% 15/4/2010**	-	0.00	
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,654,927,458	96.74				
其他可轉讓證券				2,371,659	0.14	
普通股/優先股 (股份)			總債券	2,371,659	0.14	
盧森堡 45,081 ADLER**	10,760	0.00	其他可轉讓證券總額	3,608,227	0.21	
英國 6,177 New Topco**	1	0.00	普通股/優先股 (股份) 總額	1,658,535,685	96.95	
美國 130,287 AMP PIPE**	426,039	0.02	其他淨資產	52,158,003	3.05	
568 Vercend Intermediate**	799,768	0.05	淨資產總額 (美金)	1,710,693,688	100.00	
	1,225,807	0.07				
普通股/優先股 (股份) 總額	1,236,568	0.07				

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
EUR	3,671,258	USD	3,413,424	JP Morgan	4/3/2024	32,060
EUR	454,652	USD	421,917	Bank of America	4/3/2024	3,098
USD	48,017,000	GBP	60,817,849	HSBC Bank	4/3/2024	(31,694)
USD	848,000	GBP	1,074,022	Deutsche Bank	4/3/2024	(606)
USD	331,899,409	EUR	360,735,779	JP Morgan	4/3/2024	648,861
USD	2,711,000	EUR	2,946,326	BNP Paribas	4/3/2024	5,086
USD	1,812,702	GBP	2,290,510	JP Morgan	4/3/2024	(6,637)
USD	521,000	EUR	563,774	Barclays	20/5/2024	(3,292)
USD	3,481,332	EUR	3,740,851	Citigroup	4/3/2024	(36,143)
USD	679,422	GBP	853,958	Bank of America	4/3/2024	(7,039)
USD	1,034,000	EUR	1,114,250	HSBC Bank	4/3/2024	(7,565)
USD	1,477,000	EUR	1,594,237	Barclays	4/3/2024	(8,201)
USD	341,000	GBP	427,813	Barclays	4/3/2024	(4,319)
USD	871,000	EUR	946,145	JP Morgan	2/4/2024	42
USD	1,181,000	EUR	1,283,338	Bank of America	2/4/2024	505
USD	50,719,000	GBP	64,123,914	JP Morgan	2/4/2024	(161,702)
USD	832,000	GBP	1,051,965	BNP Paribas	2/4/2024	(2,583)
USD	323,831,000	EUR	350,550,296	Citigroup	2/4/2024	(1,203,391)
USD	13,712,000	EUR	14,845,105	BNP Paribas	2/4/2024	(49,228)
USD	37,000	EUR	40,139	HSBC Bank	2/4/2024	(52)
未實現淨減值						(832,800)
澳幣避險股份類別						
AUD	25,884,931	USD	39,757,895	BNY Mellon	15/3/2024	72,378
USD	153,158	AUD	100,254	BNY Mellon	15/3/2024	258
未實現淨增值						72,636

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>加拿大幣避險股份類別</b>						
CAD	6,125	USD	8,258	BNY Mellon	15/3/2024	(28)
未實現淨減值						(28)
<b>瑞士法郎避險股份類別</b>						
CHF	4,911	USD	4,254	BNY Mellon	15/3/2024	(64)
USD	33	CHF	38	BNY Mellon	15/3/2024	-
未實現淨減值						(64)
<b>離岸人民幣避險股份類別</b>						
CNY	439,701	USD	3,165,312	BNY Mellon	15/3/2024	(52)
USD	43,164	CNY	5,996	BNY Mellon	15/3/2024	-
未實現淨減值						(52)
<b>歐元避險股份類別</b>						
EUR	476,845,302	USD	442,682,629	BNY Mellon	15/3/2024	3,649,729
USD	23,477,929	EUR	25,228,505	BNY Mellon	15/3/2024	(254,797)
未實現淨增值						3,394,932
<b>英鎊避險股份類別</b>						
GBP	40,074,028	USD	31,860,158	BNY Mellon	15/3/2024	303,586
USD	361,316	GBP	456,145	BNY Mellon	15/3/2024	(1,764)
未實現淨增值						301,822
<b>港幣避險股份類別</b>						
HKD	7,722,209	USD	60,317,250	BNY Mellon	15/3/2024	(13,893)
USD	1,084,293	HKD	138,742	BNY Mellon	15/3/2024	173
未實現淨減值						(13,720)
<b>日圓避險股份類別</b>						
JPY	4,958	USD	731,802	BNY Mellon	15/3/2024	(53)
USD	6,957	JPY	47	BNY Mellon	15/3/2024	1
未實現淨減值						(52)
<b>波蘭幣避險股份類別</b>						
PLN	8,715,956	USD	35,126,299	BNY Mellon	15/3/2024	111,352
USD	384,782	PLN	95,537	BNY Mellon	15/3/2024	(1,159)
未實現淨增值						110,193
<b>瑞典幣避險股份類別</b>						
SEK	3,149,697	USD	33,218,946	BNY Mellon	15/3/2024	71,023
USD	1,750,719	SEK	167,611	BNY Mellon	15/3/2024	(2,129)
未實現淨增值						68,894
<b>新加坡幣避險股份類別</b>						
SGD	6,387,665	USD	8,582,113	BNY Mellon	15/3/2024	4,787
USD	131,737	SGD	98,117	BNY Mellon	15/3/2024	(8)
未實現淨增值						4,779
<b>南非幣避險股份類別</b>						
USD	757,297	ZAR	39,690	BNY Mellon	15/3/2024	270
ZAR	11,411,398	USD	216,795,054	BNY Mellon	15/3/2024	(126,434)
未實現淨減值						(126,164)
未實現淨增值總額						2,980,376

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

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值 (歐元)
60	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	18,661
合計				18,661

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	EUR (893,000)	Fund provides default protection on Forvia SE; and receives 5% Fixed	Barclays	20/12/2028	(1,802)	108,035
CDS	EUR (868,735)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	150,078	(66,184)
CDS	USD (31,876,235)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	1,682,375	2,051,342
CDS	EUR (1,215,000)	Fund provides default protection on UPC; and receives Fixed 5%	Bank of America	20/12/2028	62,368	187,699
CDS	EUR (372,476)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	4,557	32,745
CDS	EUR (775,447)	Fund provides default protection on Elevator Holdcogmbh; and receives Fixed 5%	Goldman Sachs	20/12/2026	19,602	52,796
CDS	EUR (520,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	9,254	57,527
CDS	EUR (393,333)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	42,125	(2,340)
CDS	EUR (617,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2028	32,762	(11,818)
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(24,801)	32,946
CDS	EUR (860,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	104,639	104,123
CDS	EUR (862,080)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	(65,160)	(65,677)
合計					2,015,997	2,481,194

CDS: 信用違約交換

### 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
297	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	22/3/2024	(30,625)	67,289
合計						(30,625)	67,289

### 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
(297)	Put	US Treasury 10 Year Note	Exchange Traded	USD 106	22/3/2024	3,141	(5,680)
合計						3,141	(5,680)



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

## 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				EUR 1,205,000 French Republic Government Bond OAT 0.1% 1/3/2026*				1,516,919	0.69
基金				EUR 1,295,000 French Republic Government Bond OAT 0.1% 1/3/2028				1,610,341	0.73
282,217	愛爾蘭 BlackRock ICS US Dollar Liquidity Fund <sup>~</sup>	282,217	0.13	EUR 1,295,000	French Republic Government Bond OAT 0.1% 1/3/2029*	1,630,328	0.74		
總基金數				EUR 990,000	French Republic Government Bond OAT 0.1% 25/7/2031	1,223,848	0.55		
債券				EUR 510,000	French Republic Government Bond OAT 0.1% 1/3/2032	599,112	0.27		
澳洲				EUR 675,000	French Republic Government Bond OAT 0.1% 1/3/2036	762,148	0.34		
AUD 425,000	Australia Government Bond 0.25% 21/11/2032	282,783	0.13	EUR 1,105,000	French Republic Government Bond OAT 0.1% 25/7/2036	1,340,642	0.61		
AUD 575,000	Australia Government Bond 0.75% 21/11/2027	451,158	0.20	EUR 585,000	French Republic Government Bond OAT 0.1% 25/7/2038	665,461	0.30		
AUD 420,000	Australia Government Bond 1.25% 21/8/2040	319,380	0.14	EUR 255,000	French Republic Government Bond OAT 0.55% 1/3/2039*	276,336	0.12		
AUD 360,000	Australia Government Bond 2% 21/8/2035	319,442	0.15	EUR 295,000	French Republic Government Bond OAT 0.6% 25/7/2034	339,715	0.15		
AUD 630,000	Australia Government Bond 2.5% 20/9/2030	621,497	0.28	EUR 1,480,000	French Republic Government Bond OAT 0.7% 25/7/2030	2,008,155	0.91		
AUD 780,000	Australia Government Bond 3% 20/9/2025	762,223	0.35	EUR 1,075,000	French Republic Government Bond OAT 1.8% 25/7/2040	1,890,394	0.85		
				EUR 1,925,000	French Republic Government Bond OAT 1.85% 25/7/2027	2,876,734	1.30		
				EUR 708,280	French Republic Government Bond OAT 3% 25/5/2054	718,882	0.33		
比利時				EUR 330,000	French Republic Government Bond OAT 3.15% 25/7/2032	659,108	0.30		
EUR 100,000	Elia Transmission Belgium 3.75% 16/1/2036	107,780	0.05	EUR 853,000	French Republic Government Bond OAT 3.4% 25/7/2029	1,563,323	0.71		
EUR 701,280	Kingdom of Belgium Government Bond 3.3% 22/6/2054	742,552	0.34						
				21,661,865 9.80					
巴西				德國					
USD 610,000	Brazilian Government International Bond 6.125% 15/3/2034*	602,985	0.27	EUR 1,745,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	2,304,752	1.05		
加拿大				EUR 885,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033	1,110,234	0.50		
CAD 565,000	Canadian Government Real Return Bond 2% 1/12/2041	602,253	0.27	EUR 1,840,000	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030*	2,500,630	1.13		
CAD 482,000	Canadian Government Real Return Bond 3% 1/12/2036	615,458	0.28						
CAD 627,000	Canadian Government Real Return Bond 4% 1/12/2031	933,853	0.42	5,915,616 2.68					
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	85,416	0.04	國際					
				EUR 170,000	European Union 2.5% 4/10/2052*	155,388	0.07		
				EUR 490,000	European Union 3% 4/3/2053	496,205	0.22		
				651,593 0.29					
丹麥				愛爾蘭					
DKK 3,525,000	Denmark I/L Government Bond 0.1% 15/11/2030	570,452	0.26	EUR 100,000	Linde 3.2% 14/2/2031*	107,503	0.05		
法國				義大利					
EUR 100,000	Banque Federative du Credit Mutuel 3.75% 3/2/2034*	107,533	0.05	EUR 101,000	Eni 3.875% 15/1/2034	108,132	0.05		
EUR 200,000	Banque Federative du Credit Mutuel 4.75% 10/11/2031	227,198	0.10	EUR 1,485,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	1,585,128	0.72		
EUR 100,000	BPCE 3.875% 25/1/2036	108,333	0.05	EUR 1,187,000	Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	1,432,755	0.65		
EUR 100,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036*	107,597	0.05	EUR 860,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	1,080,846	0.49		
EUR 200,000	Credit Agricole 3.75% 22/1/2034	216,802	0.10	EUR 1,200,000	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	1,558,432	0.70		
EUR 100,000	Electricite de France 4.25% 25/1/2032	111,680	0.05	EUR 1,720,000	Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	2,291,083	1.04		
EUR 875,000	French Republic Government Bond OAT 0.1% 1/3/2025	1,101,276	0.50	EUR 370,000	Italy Buoni Poliennali Del Tesoro 1.5% 15/5/2029	410,196	0.18		
				EUR 1,080,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	1,829,291	0.83		

<sup>~</sup> 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。

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

## 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 1,495,000	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	2,335,070	1.06	EUR 1,440,000	Spain Government Inflation Linked Bond 0.65% 30/11/2027	1,905,450	0.86
EUR 1,030,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	1,534,486	0.69	EUR 1,636,000	Spain Government Inflation Linked Bond 0.7% 30/11/2033	2,058,736	0.93
EUR 100,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031	107,266	0.05	EUR 1,470,000	Spain Government Inflation Linked Bond 1% 30/11/2030	1,965,805	0.89
		14,272,685	6.46	EUR 235,000	Spain Government Inflation Linked Bond 2.05% 30/11/2039	274,197	0.13
				EUR 100,000	Telefonica Emisiones 4.055% 24/1/2036	107,968	0.05
						6,743,785	3.05
	<b>日本</b>				<b>瑞典</b>		
JPY 50,600,000	Japanese Government CPI Linked Bond 0.005% 10/3/2031	390,084	0.17	SEK 2,755,000	Sweden Inflation Linked Bond 0.125% 1/6/2026	339,597	0.15
JPY 93,500,000	Japanese Government CPI Linked Bond 0.005% 10/3/2032	707,746	0.32	SEK 2,170,000	Sweden Inflation Linked Bond 0.125% 1/12/2027	261,763	0.12
JPY 78,400,000	Japanese Government CPI Linked Bond 0.005% 10/3/2033	568,815	0.26	SEK 1,235,000	Sweden Inflation Linked Bond 0.125% 1/6/2030	138,166	0.06
JPY 184,100,000	Japanese Government CPI Linked Bond 0.1% 10/3/2025	1,357,627	0.61	SEK 3,205,000	Sweden Inflation Linked Bond 0.125% 1/6/2032	384,881	0.17
JPY 128,800,000	Japanese Government CPI Linked Bond 0.1% 10/3/2026	969,199	0.44	SEK 3,450,000	Sweden Inflation Linked Bond 1% 1/6/2025	432,919	0.20
JPY 111,900,000	Japanese Government CPI Linked Bond 0.1% 10/3/2027	861,895	0.39	SEK 3,155,000	Sweden Inflation Linked Bond 3.5% 1/12/2028	545,574	0.25
JPY 110,400,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	837,624	0.38			2,102,900	0.95
JPY 120,100,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	909,195	0.41				
JPY 50,400,000	Japanese Government CPI Linked Bond 0.2% 10/3/2030	393,271	0.18				
		6,995,456	3.16		<b>瑞士</b>		
				EUR 100,000	UBS 7.75% 1/3/2029	122,836	0.05
	<b>盧森堡</b>						
EUR 50,000	Nestle Finance International 3.25% 23/1/2037	52,704	0.02		<b>英國</b>		
				EUR 100,000	BP Capital Markets 2.822% 7/4/2032	102,437	0.05
	<b>墨西哥</b>			EUR 100,000	HSBC 4.856% 23/5/2033	113,741	0.05
MXN 50,000	Mexican Bonos 8.5% 1/3/2029	283,528	0.13	GBP 390,000	United Kingdom Gilt 3.75% 22/10/2053	427,823	0.19
MXN 100,000	Mexican Bonos 8.5% 31/5/2029	569,516	0.26	GBP 1,200,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	2,193,101	0.99
		853,044	0.39	GBP 1,550,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	2,635,013	1.19
	<b>荷蘭</b>			GBP 1,310,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	2,602,948	1.18
EUR 23,000	EnBW International Finance 3.85% 23/5/2030	25,265	0.01	GBP 935,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	1,503,546	0.68
EUR 100,000	ING Groep 4.75% 23/5/2034	114,382	0.05	GBP 1,170,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	1,986,231	0.90
EUR 100,000	JDE Peet's 4.5% 23/1/2034	110,510	0.05	GBP 850,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,204,440	0.55
EUR 100,000	REWE International Finance 4.875% 13/9/2030*	113,067	0.05	GBP 1,055,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	1,534,895	0.69
EUR 100,000	Sartorius Finance 4.875% 14/9/2035	114,386	0.06	GBP 1,205,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	2,505,907	1.13
		477,610	0.22	GBP 1,050,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	2,168,702	0.98
	<b>紐西蘭</b>			GBP 665,000	United Kingdom Inflation-Linked Gilt 0.75% 22/11/2033	871,951	0.40
NZD 130,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	104,108	0.05	GBP 1,227,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034*	2,562,141	1.16
NZD 590,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	451,157	0.20	GBP 1,074,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	2,632,379	1.19
NZD 431,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	315,949	0.14	GBP 1,190,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	3,034,137	1.37
NZD 525,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	431,203	0.20	GBP 1,255,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	2,957,561	1.34
		1,302,417	0.59	GBP 753,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	2,317,023	1.05
	<b>西班牙</b>			GBP 393,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	1,694,173	0.77
EUR 200,000	Banco de Sabadell 4% 15/1/2030	216,501	0.10			35,048,149	15.86
EUR 200,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	215,128	0.09				

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
	美國			USD 1,940,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042	2,104,245	0.95
EUR 100,000	Goldman Sachs 0.875% 9/5/2029*	93,407	0.05	USD 3,226,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029*	3,733,215	1.69
EUR 220,000	JPMorgan Chase 4.457% 13/11/2031	247,739	0.11	USD 4,140,000	United States Treasury Inflation Indexed Bonds 1.125% 15/1/2033*	3,993,628	1.81
EUR 100,000	McDonald's 3.875% 20/2/2031	110,149	0.05	USD 3,395,000	United States Treasury Inflation Indexed Bonds 1.25% 15/4/2028	3,372,201	1.52
EUR 100,000	National Grid North America 4.668% 12/9/2033	113,589	0.05	USD 4,015,000	United States Treasury Inflation Indexed Bonds 1.375% 15/7/2033	3,886,829	1.76
USD 2,642,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2025	3,057,761	1.38	USD 1,955,000	United States Treasury Inflation Indexed Bonds 1.375% 15/2/2044	2,253,124	1.02
USD 3,040,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025	3,485,415	1.58	USD 3,530,000	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	3,623,526	1.64
USD 115,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	128,891	0.06	USD 1,315,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028	1,910,818	0.86
USD 3,170,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2026*	3,885,952	1.76	USD 1,525,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2034	1,501,503	0.68
USD 3,255,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026*	3,484,936	1.58	USD 1,615,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026	2,488,231	1.12
USD 3,245,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	3,322,415	1.50	USD 1,275,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040	1,834,956	0.83
USD 3,490,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	3,750,958	1.70	USD 2,020,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041	2,869,249	1.30
USD 3,615,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030	3,885,939	1.76	USD 1,405,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027	2,157,250	0.97
USD 3,590,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031	3,753,183	1.70	USD 3,270,000	United States Treasury Inflation Indexed Bonds 2.375% 15/10/2028	3,351,858	1.52
USD 3,985,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031	4,025,363	1.82	USD 1,221,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029*	1,793,751	0.81
USD 4,395,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032	4,238,340	1.92	USD 370,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032	708,050	0.32
USD 3,390,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029*	3,737,796	1.69	USD 1,412,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028	2,850,506	1.29
USD 3,540,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025	4,477,638	2.02	USD 1,665,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029	3,400,946	1.54
USD 3,260,000	United States Treasury Inflation Indexed Bonds 0.375% 15/1/2027	3,949,200	1.79	USD 690,000	United States Treasury Note/ Bond 4% 15/2/2034	677,224	0.31
USD 3,085,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027	3,679,868	1.66	USD 394,000	United States Treasury Note/ Bond 4.125% 15/2/2054	386,705	0.17
USD 440,000	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028	517,904	0.23	EUR 101,000	Wells Fargo 0.625% 25/3/2030*	90,794	0.04
USD 3,080,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026	3,862,649	1.75			116,233,439	52.58
USD 4,100,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	3,918,490	1.77		總債券	219,558,834	99.33
USD 1,940,000	United States Treasury Inflation Indexed Bonds 0.625% 15/2/2043	1,986,292	0.90		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	219,841,051	99.46
USD 3,025,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028*	3,530,956	1.60		普通股 / 優先股 (股份) 總額	219,841,051	99.45
					其他淨資產	1,210,097	0.55
					淨資產總額 (美金)	221,051,148	100.00

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
AUD	42,092	USD	63,610	Deutsche Bank	4/3/2024	(577)
AUD	94,374	USD	144,000	UBS	4/3/2024	(392)
CAD	47,052	USD	63,610	Citigroup	4/3/2024	(96)
EUR	661,413	USD	608,074	Deutsche Bank	4/3/2024	(1,697)
EUR	1,569,561	USD	1,459,332	Morgan Stanley	4/3/2024	13,709
EUR	502,439	USD	466,322	State Street	4/3/2024	3,487
EUR	144,091	USD	133,000	RBS	4/3/2024	204
EUR	332,252	USD	307,000	UBS	4/3/2024	821
EUR	203,630	USD	188,000	Royal Bank of Canada	20/3/2024	471
GBP	2,332,341	USD	1,839,240	Deutsche Bank	4/3/2024	(1,564)
GBP	651,018	USD	517,167	Morgan Stanley	4/3/2024	4,362
GBP	459,525	USD	365,541	Royal Bank of Canada	4/3/2024	3,707
JPY	33,286	USD	4,865,962	BNP Paribas	4/3/2024	(730)
JPY	238,076	USD	35,635,000	Barclays	4/3/2024	341
JPY	84,020	USD	12,584,000	Deutsche Bank	4/3/2024	174
NZD	34,767	USD	56,479	Citigroup	4/3/2024	(269)
SEK	19,896	USD	205,307	Citigroup	4/3/2024	-
SEK	103,052	USD	1,079,000	BNP Paribas	4/3/2024	1,514
USD	2,172,000	NZD	1,331,104	UBS	4/3/2024	4,422
USD	3,978,000	DKK	579,466	Société Générale	4/3/2024	460
USD	4,432,000	AUD	2,926,168	ANZ	4/3/2024	33,624
USD	3,149,000	CAD	2,346,183	Deutsche Bank	4/3/2024	21,624
USD	29,935,000	GBP	37,914,573	Deutsche Bank	4/3/2024	(20,556)
USD	49,013,000	EUR	53,267,524	BNP Paribas	4/3/2024	91,955
USD	23,045,000	SEK	2,217,558	BNP Paribas	4/3/2024	(15,718)
USD	29,063	CAD	21,762	Citigroup	4/3/2024	308
USD	1,064,863,000	JPY	7,319,944	UBS	4/3/2024	195,448
USD	11,381,000	JPY	78,180	Deutsche Bank	4/3/2024	2,035
USD	1,977,290	EUR	2,146,896	State Street	4/3/2024	1,678
USD	727,000	GBP	924,901	Standard Chartered Bank	4/3/2024	3,611
USD	233,828	GBP	295,457	BNP Paribas	4/3/2024	(862)
USD	76,000	CAD	56,817	UBS	4/3/2024	714
USD	576,000	EUR	620,544	BNP Paribas	20/3/2024	(4,787)
USD	393,000	EUR	423,662	UBS	4/3/2024	(2,714)
USD	27,832,000	GBP	35,190,266	BNP Paribas	2/4/2024	(86,401)
USD	3,978,000	DKK	577,982	Bank of America	2/4/2024	(1,927)
USD	3,077,000	CAD	2,267,079	UBS	2/4/2024	(5,359)
USD	2,116,000	NZD	1,290,500	Morgan Stanley	2/4/2024	(1,970)
USD	21,761,000	SEK	2,104,698	Morgan Stanley	2/4/2024	(6,782)
USD	4,218,000	AUD	2,744,125	Morgan Stanley	2/4/2024	(11,368)
USD	48,116,000	EUR	52,092,114	BNP Paribas	2/4/2024	(172,742)
USD	1,023,159,000	JPY	6,824,472	Barclays	2/4/2024	(53,324)
USD	269,000	EUR	291,798	Deutsche Bank	2/4/2024	(397)
未實現淨減值						(5,563)
歐元避險股份類別						
EUR	166,985,024	USD	155,033,952	BNY Mellon	15/3/2024	1,291,379
USD	7,447,644	EUR	8,024,173	BNY Mellon	15/3/2024	(59,622)
未實現淨增值						1,231,757
未實現淨增值總額						1,226,194

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

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (美金)
(9)	EUR	Euro BOBL	2024 年 3 月	19,453
(14)	EUR	Euro Bund	2024 年 3 月	30,725
(2)	EUR	Euro BUXL	2024 年 3 月	2,126
16	EUR	Euro Schatz	2024 年 3 月	(456)
9	EUR	Euro-OAT	2024 年 3 月	3,710
9	EUR	3 Month EURIBOR	2024 年 3 月	(2,563)
6	USD	30 Day Federal Funds	2024 年 4 月	(1,000)
(19)	CAD	Banker's Acceptance	2024 年 6 月	(2,076)
(17)	USD	US Long Bond (CBT)	2024 年 6 月	(26,297)
(24)	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	(7,961)
(86)	USD	US Ultra 10 Year Note	2024 年 6 月	(28,487)
(10)	USD	US Ultra Bond (CBT)	2024 年 6 月	(20,317)
(3)	CAD	Canadian 10 Year Bond	2024 年 6 月	(1,277)
(1)	GBP	Long Gilt	2024 年 6 月	(101)
(11)	USD	US Treasury 2 Year Note (CBT)	2024 年 6 月	(1,827)
(8)	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	(2,500)
19	CAD	Banker's Acceptance	2024 年 12 月	(1,661)
合計				(40,509)

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD (2,939,310)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	29,491	189,154
IFS	EUR 2,202,500	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.0964%	Bank of America	15/2/2025	(1,671)	(1,671)
IFS	USD 1,820,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.129%	Bank of America	9/1/2026	10,387	10,387
IFS	USD 2,390,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.166%	Bank of America	16/1/2026	12,527	12,331
IFS	USD 585,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.2072%	Bank of America	30/1/2026	2,738	2,738
IFS	EUR 2,202,500	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.0717%	Bank of America	15/2/2026	2,853	2,853
IFS	USD 1,160,000	Fund provides default protection US CPIU + 0bps; and receives Fixed 2.37%	Bank of America	28/2/2026	(1,213)	(1,213)
IFS	USD 3,350,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.6065%	Bank of America	12/12/2027	(55)	(55)
IFS	USD 965,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.4275%	Bank of America	28/2/2029	1,141	1,141
IFS	EUR 980,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3452%	Bank of America	15/11/2033	(19,337)	(19,338)
IFS	USD 255,000	Fund provides default protection US CPIU + 0bps; and receives Fixed 2.49625%	Bank of America	28/2/2034	(209)	(209)
IFS	USD 510,000	Fund provides default protection US CPIU + 0bps; and receives Fixed 2.5123%	Bank of America	1/3/2034	288	288
IFS	EUR 80,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.529%	Bank of America	15/11/2053	1,156	1,156
IFS	EUR 85,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.64%	Bank of America	15/11/2053	3,950	4,388
IFS	USD 265,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.4745%	Bank of America	18/12/2053	(196)	(196)
IFS	GBP 145,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.1825%	Bank of America	15/1/2054	4,774	4,308
IFS	USD 205,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.481%	Bank of America	1/3/2054	(251)	(251)

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

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
IRS	USD 223,840	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.73%	Bank of America	15/6/2029	1,424	1,424
IRS	USD 542,296	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.9572%	Bank of America	17/6/2029	(2,016)	(2,016)
IRS	EUR 491,700	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(4,158)	(4,158)
IRS	EUR 491,700	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(5,947)	(5,947)
IRS	EUR 503,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.513%	Bank of America	20/2/2054	(6,930)	(6,930)
合計					28,746	188,184

CDS: 信用違約交換  
IFS: 通膨率交換  
IRS: 利率交換

### 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
178	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	8/3/2024	(37,778)	43,110
合計						(37,778)	43,110

### 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
(178)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 108.5	8/3/2024	20,628	(4,172)
(144)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	14/6/2024	2,410	(20,700)
合計						23,038	(24,872)

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD (6,886,875)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/6/2025; and pays 3.75% Fixed annually from 14/6/2025	Citibank	12/6/2024	49,676	(59,789)
USD (6,886,875)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 14/6/2025; and pays Floating USD SOFR annually from 14/6/2025	Citibank	12/6/2024	7,313	(98,407)
USD (3,457,920)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9025% Fixed semi-annually from 18/11/2025; and pays Floating USD SOFR annually from 18/11/2025	Deutsche Bank	14/11/2024	27,271	(49,494)
USD (3,457,920)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/11/2025; and pays 3.9025% Fixed semi-annually from 18/11/2025	Deutsche Bank	14/11/2024	5,863	(70,903)
USD (3,696,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.59% Fixed annually from 14/2/2026; and pays Floating USD SOFR annually from 14/2/2026	Citibank	12/2/2025	(8,864)	(81,437)
USD (3,696,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2026; and pays 3.59% Fixed annually from 14/2/2026	Citibank	12/2/2025	8,830	(65,793)
合計				90,089	(425,823)

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

### 至 2024 年 2 月 29 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
	美國		
USD 3,816,000	Fannie Mae or Freddie Mac 4.5% TBA	3,615,359	1.63
USD 5,207,260	Fannie Mae or Freddie Mac 5% TBA	5,056,128	2.29
USD 10,606,006	Fannie Mae or Freddie Mac 5.5% TBA	10,499,946	4.75
將予宣佈證券		19,171,433	8.67

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

## 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				美國			
普通股 (股份)				350,687	Amazon.com	61,349,184	4.34
	法國			264,520	American Express	57,855,815	4.09
229,561	Air Liquide	46,872,551	3.31	279,188	Apple	50,672,622	3.58
74,969	LVMH Moët Hennessy Louis Vuitton	68,582,480	4.85	282,175	Applied Materials	56,093,568	3.97
		115,455,031	8.16	1,330,313	Baker Hughes	39,563,509	2.80
	德國			801,099	Boston Scientific	53,104,853	3.76
237,701	Beiersdorf	34,350,740	2.43	841,602	Charles Schwab	56,075,941	3.97
143,720	MTU Aero Engines	34,366,054	2.43	503,423	Ingersoll Rand	45,398,686	3.21
		68,716,794	4.86	440,806	Intercontinental Exchange	61,439,540	4.34
	印度			113,004	Intuitive Surgical	43,715,597	3.09
1,630,674	HDFC Bank	27,599,997	1.95	135,122	Mastercard	64,120,794	4.53
	墨西哥			240,035	Microsoft	98,368,743	6.96
8,358,870	Wal-Mart de Mexico	33,472,719	2.37	500,941	Mondelez International	36,663,872	2.59
	瑞典			630,886	Otis Worldwide	59,940,479	4.24
1,268,215	Assa Abloy	36,526,452	2.58	82,686	ServiceNow	63,857,571	4.51
	英國			156,918	Texas Instruments	25,952,668	1.83
363,629	AstraZeneca	46,643,072	3.30	89,111	Thermo Fisher Scientific	50,831,588	3.59
952,449	Diageo	35,726,933	2.53	123,610	UnitedHealth	61,597,335	4.36
3,009,956	Prudential	29,980,923	2.12	818,362	Williams	29,174,605	2.06
		112,350,928	7.95			1,015,776,970	71.82
				普通股 (股份) 總額			
				1,409,898,891 99.69			
				允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
				1,409,898,891 99.69			
				普通股 / 優先股 (股份) 總額			
				1,409,898,891 99.69			
				其他淨資產			
				4,408,626 0.31			
				淨資產總額 (美金)			
				1,414,307,517 100.00			



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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
新加坡幣避險股份類別						
SGD	57,480	USD	77,324	BNY Mellon	15/3/2024	115
USD	647	SGD	481	BNY Mellon	15/3/2024	(1)
未實現淨增值						114
未實現淨增值總額						114

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	25.65
金融	21.00
科技	20.85
工業	12.46
週期性消費品	7.22
能源	4.86
通訊	4.34
基本材料	3.31
其他淨資產	0.31
<hr/>	
	100.00



## 貝萊德印度基金 (India Fund) 續

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
金融	20.49
科技	18.27
非週期性消費品	14.27
工業	12.78
能源	9.05
週期性消費品	8.03
公共事業	7.89
基本材料	4.50
通訊	2.78
其他淨資產	1.94
	100.00

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

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (日圓)	淨資產 %	持股量	說明	市場價值 (日圓)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			451,200	Murata Manufacturing	1,363,977,600	2.17
				158,300	Nafco	398,916,000	0.63
				115,000	NEC	1,160,350,000	1.84
				73,100	Nichirei*	274,636,700	0.44
				150,400	Nihon Kohden	623,257,600	0.99
	普通股 (股份)			7,584,500	Nippon Telegraph & Telephone	1,382,654,350	2.19
	日本			92,500	Nissan Chemical*	578,402,500	0.92
158,200	Asahi	812,040,600	1.29	51,300	Nitori*	1,127,574,000	1.79
173,000	Asahi Intecc	538,203,000	0.85	508,900	ORIX*	1,596,419,300	2.54
415,800	Bic Camera*	535,134,600	0.85	730,000	Panasonic	1,036,965,000	1.65
148,200	Chugoku Marine Paints*	320,112,000	0.51	300,400	Recruit	1,815,617,600	2.88
1,435,100	Concordia Financial*	1,087,805,800	1.73	516,100	Renesas Electronics	1,266,767,450	2.01
167,600	Dai-Dan	311,233,200	0.49	331,100	Rinnai*	1,155,207,900	1.83
339,600	Dai-ichi Life	1,157,356,800	1.84	226,800	Sekisui House	757,512,000	1.20
388,800	Daiichi Sankyo	1,933,891,200	3.07	363,800	Shin-Etsu Chemical	2,323,590,600	3.69
836,700	Daiwa*	922,043,400	1.46	17,600	SMC	1,586,640,000	2.52
687,400	Denso	1,893,099,600	3.01	197,800	Sony*	2,560,521,000	4.07
50,300	Dentsu Soken	269,608,000	0.43	281,400	Sumitomo Mitsui Financial	2,348,001,600	3.73
288,700	DMG Mori*	998,613,300	1.59	175,300	Suzuki Motor*	1,152,948,100	1.83
71,200	Ebara	898,188,000	1.43	414,900	Tokio Marine*	1,815,602,400	2.88
123,100	Eisai	769,867,400	1.22	68,300	Tokyo Electron	2,518,221,000	4.00
132,700	FUJIFILM	1,263,702,100	2.01	1,064,500	Toyota Motor	3,854,554,500	6.12
300,100	Fukuoka Financial*	1,165,588,400	1.85	194,400	Yokohama Rubber	773,517,600	1.23
34,000	GMO Payment Gateway*	342,890,000	0.54		普通股 (股份) 總額	62,059,436,050	98.54
155,000	Hitachi	1,963,075,000	3.12		允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	62,059,436,050	98.54
490,000	Inpex*	985,390,000	1.56		普通股 / 優先股 (股份) 總額	62,059,436,050	98.54
207,700	Kao*	1,183,059,200	1.88		其他淨資產	918,754,653	1.46
140,000	Kyudenko*	815,080,000	1.29		淨資產總額 (日圓)	62,978,190,703	100.00
212,600	Kyushu Railway*	731,981,800	1.16				
180,900	Makita	706,776,300	1.12				
648,600	Mitsubishi*	2,078,763,000	3.30				
618,700	Mitsubishi Electric*	1,473,434,050	2.34				
356,000	Mitsubishi Gas Chemical*	868,640,000	1.38				
85,600	Mitsubishi Heavy Industries*	1,012,220,000	1.61				
236,500	Mitsui*	1,549,784,500	2.46				

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (日圓)
<b>歐元避險股份類別</b>						
EUR	10,865,140,139	JPY	68,211,141	BNY Mellon	15/3/2024	181,375,051
JPY	2,424,229	EUR	392,538,052	BNY Mellon	15/3/2024	(47,359)
未實現淨增值						181,327,692
<b>港幣避險股份類別</b>						
HKD	844,467	JPY	44,636	BNY Mellon	15/3/2024	6,619
JPY	858	HKD	16,445	BNY Mellon	15/3/2024	93
未實現淨增值						6,712
<b>美金避險股份類別</b>						
JPY	617,970	USD	92,456,078	BNY Mellon	15/3/2024	256,694
USD	4,722,607,006	JPY	31,906,663	BNY Mellon	15/3/2024	37,866,049
未實現淨增值						38,122,743
未實現淨增值總額						219,457,147

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
週期性消費品	28.14
工業	20.67
金融	16.03
非週期性消費品	15.17
科技	8.28
基本材料	6.50
通訊	2.19
能源	1.56
其他淨資產	1.46
	100.00

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

## 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (日圓)	淨資產 %	持股票 說明	市場價值 (日圓)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			57,100 Nagano Keiki	133,842,400	0.54
普通股 (股份)			86,600 Nankai Electric Railway*	253,305,000	1.03
日本			91,800 Nichirei*	344,892,600	1.40
90,600 77 Bank*	356,511,000	1.44	21,700 Nippon Avionics	243,474,000	0.99
101,900 Amvis	254,444,300	1.03	684 NIPPON REIT Investment	224,352,000	0.91
65,000 Anycolor*	211,250,000	0.85	121,100 Nippon Seiki	187,099,500	0.76
100,600 Autobacs Seven	168,505,000	0.68	43,700 Nippon Soda	268,318,000	1.09
200,900 Bic Camera*	258,558,300	1.05	44,600 Nitto Kogyo	204,714,000	0.83
77,200 BIPROGY	357,744,800	1.45	68,500 Nohmi Bosai	151,659,000	0.61
269,500 Chugoku Marine Paints*	582,120,000	2.36	88,400 Nomura Real Estate	329,113,200	1.33
491,500 CMK	305,221,500	1.24	38,500 Otsuka	253,330,000	1.03
319,300 Dai-Dan	592,940,100	2.40	101,500 Plaid	84,651,000	0.34
346,700 Daiwa*	382,063,400	1.55	32,900 Prima Meat Packers	74,584,300	0.30
36,400 Dentsu Soken*	195,104,000	0.79	77,800 Rohto Pharmaceutical*	236,589,800	0.96
89,100 DKS	313,186,500	1.27	40,700 Roland	184,981,500	0.75
46,600 Ebara*	587,859,000	2.38	12,700 Rorze*	267,208,000	1.08
87,700 Fancl	181,758,250	0.74	294,000 Round One*	205,212,000	0.83
69,900 Food & Life	207,358,350	0.84	103,000 Ryohin Keikaku*	243,492,000	0.99
101,400 Fudo Tetra	216,996,000	0.88	55,700 San-A	256,498,500	1.04
55,300 Fuji Oil	138,443,550	0.56	132,100 Seiren	338,440,200	1.37
54,100 Fujimi*	203,145,500	0.82	142,700 Ship Healthcare	310,372,500	1.26
121,800 Fukuoka Financial	473,071,200	1.92	107,600 Sinko Industries	360,460,000	1.46
21,900 GMO Payment Gateway*	220,861,500	0.90	59,100 Sojitz*	224,520,900	0.91
64,100 Gunze*	360,242,000	1.46	76,800 Sundrug*	358,886,400	1.45
225,600 Hokuhoku Financial*	389,160,000	1.58	75,500 SWCC	254,057,500	1.03
96,700 Inpex*	194,463,700	0.79	82,600 T&D*	215,007,800	0.87
294,400 Insource	259,366,400	1.05	58,700 Taiyo Yuden*	191,949,000	0.78
70,700 Isetan Mitsukoshi*	149,459,800	0.60	46,100 Tamron	299,189,000	1.21
52,400 Japan Material*	133,253,200	0.54	63,300 TBS	248,958,900	1.01
3,330 Japan Metropolitan Fund Invest*	294,039,000	1.19	78,600 Tokyo Century	122,851,800	0.50
159,500 Kajima	443,011,250	1.79	104,300 Tokyo Keiki	247,191,000	1.00
82,800 Kanamoto	237,470,400	0.96	158,100 Tokyo Tatemono	343,156,050	1.39
45,900 Kaneka*	165,194,100	0.67	168,100 Tokyu Fudosan	165,175,060	0.67
68,900 Kaonavi	137,317,700	0.56	20,200 Toyo Gosei*	200,788,000	0.81
50,500 Keisei Electric Railway	353,247,500	1.43	29,500 Toyo Tanso	201,780,000	0.82
66,500 KH Neochem	149,758,000	0.60	47,200 Toyoda Gosei*	145,423,200	0.59
193,300 Kinden*	493,398,250	2.00	48,600 Tsumura	134,136,000	0.54
46,400 Kohoku Kogyo	208,104,000	0.84	61,900 UACJ	254,409,000	1.03
199,000 Konoike Transport	369,344,000	1.50	35,700 Union Tool	136,552,500	0.55
91,200 Kyudenko*	530,966,400	2.15	2,148 United Urban Investment	303,942,000	1.23
473,900 Kyushu Financial*	534,085,300	2.16	94,400 Valqua	453,120,000	1.84
86,100 Kyushu Leasing Service	134,143,800	0.54	21,600 Visional*	185,112,000	0.75
70,600 Kyushu Railway*	243,075,800	0.99	54,600 West*	161,506,800	0.65
11,900 Maruwa	405,790,000	1.64	58,000 ZERIA Pharmaceutical	122,960,000	0.50
20,700 Micronics Japan*	155,664,000	0.63	普通股 (股份) 總額	23,987,250,760	97.16
73,100 Mitsubishi Logistics*	335,894,500	1.36	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	23,987,250,760	97.16
31,900 Mitsui High-Tec*	267,609,100	1.08	普通股 / 優先股 (股份) 總額	23,987,250,760	97.16
25,300 Money Forward*	167,233,000	0.68	其他淨資產	700,397,409	2.84
136,200 Morinaga*	366,309,900	1.48	淨資產總額 (日圓)	24,687,648,169	100.00
105,000 Musashi Seimitsu Industry	175,245,000	0.71			

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (日圓)
<b>歐元避險股份類別</b>						
EUR	412,642,366	JPY	2,589,027	BNY Mellon	15/3/2024	6,639,597
JPY	45,506	EUR	7,342,456	BNY Mellon	15/3/2024	(26,994)
未實現淨增值						6,612,603
<b>港幣避險股份類別</b>						
HKD	799,466	JPY	42,274	BNY Mellon	15/3/2024	6,588
JPY	435	HKD	8,345	BNY Mellon	15/3/2024	51
未實現淨增值						6,639
<b>美金避險股份類別</b>						
JPY	223,843	USD	33,537,583	BNY Mellon	15/3/2024	140,993
USD	1,973,591,716	JPY	13,348,684	BNY Mellon	15/3/2024	18,035,365
未實現淨增值						18,176,358
未實現淨增值總額						24,795,600

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
工業	36.22
金融	17.96
非週期性消費品	13.81
週期性消費品	12.99
基本材料	6.80
科技	6.08
通訊	1.86
能源	0.79
公共事業	0.65
其他淨資產	2.84
<hr/>	
	100.00

## 貝萊德拉丁美洲基金 (Latin American Fund)

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				智利			
	普通股 / 優先股 (股份)			508,161	Sociedad Quimica y Minera de Chile*	25,535,090	3.39
巴西				哥倫比亞			
7,894,246	Alpargatas	15,890,047	2.11	648,555	Bancolombia*	21,168,835	2.81
2,706,923	Ambev*	6,753,773	0.90	110,790	Bancolombia	957,706	0.13
11,805,826	Ambev	29,698,475	3.94			22,126,541	2.94
1,469,884	Arezzo Industria e Comercio	17,376,687	2.31	盧森堡			
12,945,823	B3 - Brasil Bolsa Balcao	33,164,965	4.41	56,034	Globant	12,751,097	1.69
11,053,722	Banco Bradesco*	30,563,541	4.06	262,794	Tenaris	9,426,421	1.25
6,114,641	Banco Bradesco	16,808,151	2.23			22,177,518	2.94
8,819,733	CCR	24,137,596	3.21	墨西哥			
3,651,904	Cyrela Brazil Realty Empreendimentos e Participacoes	17,235,064	2.29	453,909	America Movil	8,597,037	1.14
9,000,784	GRUPO DE MODA SOMA	12,651,382	1.68	11,952,165	Fibra Uno Administracion	21,429,973	2.85
34,526,314	Hapvida Participacoes e Investimentos	25,757,552	3.42	231,127	Fomento Economico Mexicano	28,890,875	3.84
4,563,469	Itau Unibanco*	31,214,128	4.15	60,873	Grupo Aeroportuario del Pacifico	9,013,465	1.20
7,058,803	Lojas Renner	22,441,061	2.98	1,452,883	Grupo Aeroportuario del Pacifico	21,446,228	2.85
680,701	Petroleo Brasileiro	11,360,900	1.51	2,016,198	Grupo Financiero Banorte	20,807,222	2.76
1,668,988	Petroleo Brasileiro*	27,070,985	3.60	3,269,087	Grupo Mexico	15,878,862	2.11
1,998,278	Petroleo Brasileiro	16,241,745	2.16	13,240,138	Wal-Mart de Mexico	53,019,537	7.05
1,389,630	Rede D'Or Sao Luiz	7,019,388	0.93			179,083,199	23.80
4,942,854	Rumo	22,502,701	2.99	普通股 / 優先股 (股份) 總額			
7,693,786	Sendas Distribuidora	21,705,922	2.89			749,621,558	99.60
779,710	Vale	10,539,307	1.40	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
4,474,356	Vale	60,359,063	8.02			749,621,558	99.60
		460,492,433	61.19	普通股 / 優先股 (股份) 總額			
加拿大						749,621,558	99.60
1,021,706	First Quantum Minerals	9,435,201	1.26	其他淨資產			
2,250,940	MAG Silver*	19,062,380	2.53			2,999,801	0.40
		28,497,581	3.79	淨資產總額 (美金)			
開曼群島						752,621,359	100.00
491,983	XP	11,709,196	1.55				

\* 本證券全部或部分代表借貸證券。



## 貝萊德拉丁美洲基金 (Latin American Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
<b>澳幣避險股份類別</b>						
AUD	3,005,310	USD	4,615,108	BNY Mellon	15/3/2024	7,820
USD	339,450	AUD	220,942	BNY Mellon	15/3/2024	(678)
未實現淨增值						7,142
<b>瑞士法郎避險股份類別</b>						
CHF	339,213	USD	293,992	BNY Mellon	15/3/2024	(4,275)
USD	16,527	CHF	18,856	BNY Mellon	15/3/2024	27
未實現淨減值						(4,248)
<b>歐元避險股份類別</b>						
EUR	511,250	USD	474,609	BNY Mellon	15/3/2024	3,899
USD	63,155	EUR	67,925	BNY Mellon	15/3/2024	(625)
未實現淨增值						3,274
<b>英鎊避險股份類別</b>						
GBP	1,498,000	USD	1,190,788	BNY Mellon	15/3/2024	11,130
USD	259,139	GBP	326,964	BNY Mellon	15/3/2024	(1,452)
未實現淨增值						9,678
<b>港幣避險股份類別</b>						
HKD	246,520	USD	1,925,585	BNY Mellon	15/3/2024	(438)
USD	480,612	HKD	61,498	BNY Mellon	15/3/2024	78
未實現淨減值						(360)
<b>波蘭幣避險股份類別</b>						
PLN	6,664,651	USD	26,853,830	BNY Mellon	15/3/2024	83,768
USD	14,729,528	PLN	3,649,473	BNY Mellon	15/3/2024	(52,086)
未實現淨增值						31,682
<b>新加坡幣避險股份類別</b>						
SGD	3,831,798	USD	5,148,229	BNY Mellon	15/3/2024	2,902
USD	557,665	SGD	414,667	BNY Mellon	15/3/2024	(716)
未實現淨增值						2,186
未實現淨增值總額						49,354

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
金融	27.24
週期性消費品	19.02
基本材料	18.71
非週期性消費品	16.24
工業	8.29
能源	7.27
科技	1.69
通訊	1.14
其他淨資產	0.40
	100.00



## 貝萊德營養科學基金 (Nutrition Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
<b>歐元避險股份類別</b>						
EUR	7,128,980	USD	6,618,160	BNY Mellon	15/3/2024	54,479
USD	299,619	EUR	322,689	BNY Mellon	15/3/2024	(2,521)
未實現淨增值						51,958
<b>英鎊避險股份類別</b>						
GBP	1,416,586	USD	1,126,196	BNY Mellon	15/3/2024	10,688
USD	37,576	GBP	47,352	BNY Mellon	15/3/2024	(272)
未實現淨增值						10,416
<b>日圓避險股份類別</b>						
JPY	3,387	USD	500,121	BNY Mellon	15/3/2024	(35)
USD	12,456	JPY	83	BNY Mellon	15/3/2024	-
未實現淨減值						(35)
<b>波蘭幣避險股份類別</b>						
PLN	1,148,844	USD	4,629,447	BNY Mellon	15/3/2024	14,544
USD	132,493	PLN	32,911	BNY Mellon	15/3/2024	(383)
未實現淨增值						14,161
<b>新加坡幣避險股份類別</b>						
SGD	7,751,386	USD	10,414,382	BNY Mellon	15/3/2024	5,845
USD	987,903	SGD	734,629	BNY Mellon	15/3/2024	(1,217)
未實現淨增值						4,628
未實現淨增值總額						81,128

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
食品生產商	26.10
化學品	12.64
藥物	11.46
多樣化機械	10.60
包裝與容器	7.41
農業	4.41
運輸	4.24
餐飲服務	3.59
其他製造業	3.53
林業產品與紙張	3.23
家居用品	3.11
零售業	3.07
商業服務	2.50
投資公司	2.09
其他淨資產	2.02
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				韓國			
				254,789	LG Chem	86,677,241	1.44
				425,392	Samsung SDI	120,436,151	2.00
						207,113,392	3.44
基金	愛爾蘭			西班牙			
960,420	BlackRock ICS US Dollar Ultra Short Bond Fund*	114,529,311	1.90	5,897,439	EDP Renovaveis*	81,642,256	1.35
總基金數		114,529,311	1.90	瑞典			
普通股 (股份)				7,031,068	Atlas Copco	122,920,306	2.04
	加拿大			瑞士			
1,767,450	Canadian Pacific Kansas City	151,268,439	2.51	642,189	TE Connectivity	92,577,966	1.54
3,467,918	Canadian Solar*	75,704,650	1.26	英國			
		226,973,089	3.77	9,408,069	ITM Power*	6,557,307	0.11
	中國			900,228	Spirax-Sarco Engineering*	118,074,242	1.96
71,158,000	China Longyuan Power	50,361,846	0.84	5,435,850	SSE	113,179,384	1.88
4,263,992	Contemporary Amperex Technology	96,765,669	1.61			237,810,933	3.95
26,242,691	Shanghai Putailai New Energy Technology	68,328,487	1.13	美國			
		215,456,002	3.58	520,935	Albemarle*	71,889,030	1.20
	丹麥			1,109,686	Analog Devices	210,496,337	3.49
8,919,760	Vestas Wind Systems	250,388,298	4.16	342,053	ANSYS	114,320,954	1.90
	法國			465,024	Autodesk	119,362,360	1.98
744,348	Air Liquide	151,983,524	2.52	504,976	Cadence Design Systems	152,856,235	2.54
1,807,400	Cie de Saint-Gobain	139,615,983	2.32	174,800	Carlisle*	61,075,994	1.01
3,272,049	Dassault Systemes	154,369,017	2.56	1,362,726	Darling Ingredients*	57,043,710	0.95
498,551	McPhy Energy	1,082,866	0.02	312,600	Enphase Energy	40,181,604	0.67
609,484	Schneider Electric	139,060,071	2.31	577,448	First Solar*	88,990,511	1.48
		586,111,461	9.73	1,684,873	Ingersoll Rand	151,941,847	2.52
	德國			4,450,195	NextEra Energy	246,362,795	4.09
2,937,516	Infineon Technologies	106,716,460	1.77	1,859,798	ON Semiconductor*	145,659,380	2.42
7,499,797	RWE	254,110,352	4.22	422,618	Quanta Services*	101,373,380	1.68
		360,826,812	5.99	483,858	Rogers*	56,001,725	0.93
	愛爾蘭			216,007	Silicon Laboratories*	29,970,971	0.50
329,264	Eaton	94,482,305	1.57	2,300,320	Sunnova Energy International*	16,953,358	0.28
1,593,674	Johnson Controls International	95,445,136	1.58	1,769,244	Sunrun*	21,850,164	0.36
1,481,185	Kingspan	134,150,597	2.23	599,237	Union Pacific	152,817,420	2.54
336,885	Linde	150,789,726	2.50			1,839,147,775	30.54
537,128	Trane Technologies	151,829,972	2.52	普通股 (股份) 總額			
		626,697,736	10.40			5,817,990,891	96.60
	義大利			允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
26,114,901	Enel	167,163,425	2.78			5,932,520,202	98.50
1,976,143	Prysmian*	99,458,890	1.65	其他可轉讓證券			
		266,622,315	4.43	普通股 (股份)			
	日本				美國		
8,719,100	Renesas Electronics*	143,184,208	2.38	3,281,600	Enchi**	-	0.00
	荷蘭			普通股 (股份) 總額			
160,232	ASML	151,571,238	2.51			-	0.00
5,335,775	STMicroelectronics	243,742,940	4.05	債券			
		395,314,178	6.56		美國		
	葡萄牙			USD 708,486	Enchi 0% 5/8/2020***	-	0.00
41,187,997	EDP - Energias de Portugal*	165,204,164	2.74	總債券			
						-	0.00
				其他可轉讓證券總額			
						-	0.00
				普通股 / 優先股 (股份) 總額			
						5,932,520,202	98.50
				其他淨資產			
						90,587,373	1.50
				淨資產總額 (美金)			
						6,023,107,575	100.00

- 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>澳幣避險股份類別</b>						
AUD	3,561,780	USD	5,470,180	BNY Mellon	15/3/2024	9,616
USD	209,287	AUD	135,617	BNY Mellon	15/3/2024	(1,023)
未實現淨增值						8,593
<b>加拿大幣避險股份類別</b>						
CAD	1,017,925	USD	1,372,321	BNY Mellon	15/3/2024	(4,717)
USD	56,296	CAD	41,561	BNY Mellon	15/3/2024	(4)
未實現淨減值						(4,721)
<b>離岸人民幣避險股份類別</b>						
CNY	17,016,468	USD	122,510,515	BNY Mellon	15/3/2024	(315)
USD	6,820,849	CNY	946,428	BNY Mellon	15/3/2024	(955)
未實現淨減值						(1,270)
<b>歐元避險股份類別</b>						
EUR	125,454,743	USD	116,463,623	BNY Mellon	15/3/2024	956,796
USD	9,143,996	EUR	9,853,381	BNY Mellon	15/3/2024	(71,664)
未實現淨增值						885,132
<b>英鎊避險股份類別</b>						
GBP	2,639,261	USD	2,098,085	BNY Mellon	15/3/2024	19,724
USD	188,621	GBP	237,844	BNY Mellon	15/3/2024	(1,203)
未實現淨增值						18,521
<b>港幣避險股份類別</b>						
HKD	9,430,444	USD	73,661,098	BNY Mellon	15/3/2024	(16,837)
USD	3,229,323	HKD	413,208	BNY Mellon	15/3/2024	513
未實現淨減值						(16,324)
<b>紐元避險股份類別</b>						
NZD	181,164	USD	298,548	BNY Mellon	15/3/2024	1,192
USD	12,052	NZD	7,334	BNY Mellon	15/3/2024	(27)
未實現淨增值						1,165
<b>新加坡幣避險股份類別</b>						
SGD	71,596,103	USD	96,192,245	BNY Mellon	15/3/2024	53,430
USD	5,542,964	SGD	4,116,129	BNY Mellon	15/3/2024	(12,589)
未實現淨增值						40,841
未實現淨增值總額						931,937

至 2024 年 2 月 29 日止之產業明細

	淨資產 %
工業	28.32
科技	26.10
公共事業	17.90
基本材料	9.72
能源	8.32
週期性消費品	3.61
非週期性消費品	2.63
投資基金	1.90
其他淨資產	1.50
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			30,300 Sysmex 159,600 Toyota Motor*	1,706,928 3,866,534	0.39 0.87
普通股 (股份)				28,889,982	6.54
加拿大			荷蘭		
97,841 Cameco	4,016,373	0.91	25,153 Akzo Nobel	1,839,837	0.42
53,711 Enbridge*	1,854,379	0.42	12,171 ASML	11,513,141	2.60
	5,870,752	1.33		13,352,978	3.02
中國			韓國		
186,000 BYD	4,593,175	1.04	24,463 SK Hynix	2,869,571	0.65
49,300 Contemporary Amperex Technology	1,118,798	0.25	西班牙		
	5,711,973	1.29	99,540 Cellnex Telecom	3,610,230	0.82
古拉索			瑞士		
42,096 Schlumberger	2,048,391	0.46	40,224 Alcon	3,433,653	0.78
丹麥			41,790 Bunge Global	3,928,260	0.89
12,116 Novo Nordisk	1,449,605	0.33	35,128 Nestle	3,706,532	0.84
芬蘭			3,276 TE Connectivity	472,268	0.11
74,966 Neste	2,072,357	0.47	170,387 UBS	4,924,524	1.11
法國				16,465,237	3.73
30,027 Accor	1,297,547	0.29	臺灣		
33,497 BNP Paribas	2,016,972	0.45	41,722 Taiwan Semiconductor Manufacturing	5,319,972	1.20
51,385 Cie de Saint-Gobain	3,969,330	0.90	英國		
21,212 EssilorLuxottica	4,521,690	1.02	34,652 AstraZeneca	4,444,848	1.00
6,113 LVMH Moet Hennessy Louis Vuitton	5,592,241	1.27	45,978 Compass	1,267,277	0.29
18,848 Sanofi	1,808,485	0.41	89,330 RELX	3,922,500	0.89
15,656 Schneider Electric	3,572,078	0.81	83,331 Unilever	4,096,271	0.93
	22,778,343	5.15		13,730,896	3.11
德國			美國		
7,474 adidas	1,525,256	0.34	38,439 Abbott Laboratories	4,586,541	1.04
1,323 Bayerische Motoren Werke*	157,258	0.04	10,435 AbbVie	1,843,760	0.42
36,881 Mercedes-Benz	2,962,179	0.67	27,533 Advanced Micro Devices	5,037,438	1.14
18,510 Siemens	3,669,386	0.83	59,584 Alphabet†	8,323,290	1.89
	8,314,079	1.88	41,513 Amazon.com	7,262,284	1.64
香港			22,866 American Tower	4,484,480	1.01
390,200 AIA	3,170,389	0.72	37,346 Apple†	6,778,299	1.54
印度			33,014 Applied Materials	6,562,853	1.48
83,992 HDFC Bank	1,421,608	0.32	13,003 Autodesk	3,337,610	0.76
愛爾蘭			90,235 Boston Scientific	5,981,678	1.35
52,569 CRH	4,400,789	1.00	7,483 Cadence Design Systems	2,265,104	0.51
12,877 Trane Technologies	3,639,942	0.82	61,100 Carrier Global	3,389,217	0.77
	8,040,731	1.82	18,249 CF Industries	1,450,796	0.33
以色列			60,206 Comcast	2,568,388	0.58
17,280 Nice*	4,229,021	0.96	79,942 Confluent	2,670,463	0.60
義大利			7,047 Costco Wholesale	5,276,512	1.19
1,323,334 Intesa Sanpaolo	4,229,637	0.96	69,371 Delta Air Lines	2,946,186	0.67
92,031 UniCredit	3,109,734	0.70	13,207 Dexcom	1,510,221	0.34
	7,339,371	1.66	17,551 Eli Lilly	13,119,548	2.97
日本			44,242 Fortive	3,791,096	0.85
10,700 Daikin Industries*	1,515,890	0.34	20,785 Freeport-McMoRan	793,987	0.18
135,400 FANUC	3,960,584	0.90	14,707 Hilton Worldwide	2,995,375	0.68
314,700 Honda Motor	3,752,018	0.85	7,147 Humana	2,500,449	0.57
16,054 Hoya	2,092,879	0.47	50,403 Ingersoll Rand	4,545,343	1.03
140,900 Japan Airlines	2,635,776	0.60	3,350 Intuit	2,232,674	0.51
8,228 Keyence	3,855,679	0.87	16,823 Intuitive Surgical	6,507,978	1.47
101,500 Komatsu	2,951,319	0.67	32,447 JPMorgan Chase	6,009,833	1.36
247,400 Mitsubishi UFJ Financial	2,552,375	0.58	108,344 LKQ	5,736,815	1.30
			15,963 LPL Financial	4,263,558	0.97
			33,584 Marsh & McLennan	6,785,647	1.53
			25,217 Mastercard	11,966,475	2.71
			65,847 Merck	8,402,077	1.90
			29,812 Micron Technology	2,661,615	0.60
			54,417 Microsoft	22,300,631	5.04

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

\* 本證券全部或部分代表借貸證券。

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。  
428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %	
58,663	NextEra Energy	3,247,584	0.73		英國			
19,420	NVIDIA	15,435,016	3.50	53,031	NMC Health**	-	0.00	
39,813	Oracle	4,443,131	1.01		美國			
7,713	Palo Alto Networks	2,430,443	0.55	6,147	ByteDance**	990,411	0.22	
20,165	Progressive	3,857,161	0.87	39,321	Databricks**	3,247,521	0.74	
31,118	Salesforce	9,370,252	2.12	5,400	Databricks**	445,986	0.10	
51,167	Sempra	3,625,693	0.82	50,360	Deep Instinct**	231,152	0.05	
2,705	Smith Douglas Homes	78,256	0.02	1,544	Epic Games**	1,026,992	0.23	
25,075	Sun Country	396,185	0.09	11,770	Farmer's Business Network**	42,489	0.01	
8,906	Tesla	1,803,019	0.41	392,536	Included Health**	380,760	0.09	
9,904	Thermo Fisher Scientific	5,649,539	1.28	151,300	JumpCloud**	347,990	0.08	
5,699	Tractor Supply	1,441,049	0.32	30,196	Loadsmart**	217,411	0.05	
8,191	Uber Technologies	645,041	0.14	14,725	Lookout Series F**	31,070	0.01	
14,847	United Parcel Service	2,211,609	0.50	119,463	Lookout Series F**	486,214	0.11	
13,896	UnitedHealth	6,924,655	1.56	278	Mythic**	-	0.00	
44,407	Veralto	3,868,294	0.88	1,700	Neon Payments**	1,035,130	0.24	
1,419	Vertex Pharmaceuticals	601,344	0.14	10,380	SambaNova Systems**	702,000	0.16	
14,106	Visa*	4,005,258	0.91	25,939	Source Global**	480,909	0.11	
3,051	Vulcan Materials	805,922	0.18			9,666,035	2.20	
62,112	Walmart	3,659,018	0.83		普通股/優先股（股份）總額	9,684,188	2.20	
53,689	Walt Disney	6,013,168	1.36		債券			
8,766	Zoetis	1,753,200	0.40		開曼群島			
		263,153,058	59.55		CNY 5,600,000	Fresh Express Delivery 0% 18/10/2010**,**	-	0.00
	普通股（股份）總額	419,838,544	95.01		印度			
	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	419,838,544	95.01		USD 1,215,000	REI Agro 5.5% 13/11/2014**,**	-	0.00
	其他可轉讓證券				總債券		-	0.00
	普通股/優先股（股份）				其他可轉讓證券總額	9,684,188	2.20	
	印度				普通股/優先股（股份）總額	429,522,732	97.21	
	97 Byju's**	7,493	0.00		其他淨資產	12,337,474	2.79	
	138 Byju's**	10,660	0.00		淨資產總額（美金）	441,860,206	100.00	
		18,153	0.00					

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
AUD	9,937,569	USD	14,802,071	State Street	20/3/2024	(271,935)
BRL	3,149,123	USD	15,623,745	Citigroup	20/3/2024	(12,819)
CAD	8,102,539	USD	10,850,865	HSBC Bank	20/3/2024	(90,543)
CHF	2,423,845	USD	2,079,211	UBS	20/3/2024	(53,774)
CHF	622,260	USD	542,792	HSBC Bank	20/3/2024	(3,537)
DKK	3,897,860	USD	26,312,781	HSBC Bank	20/3/2024	(64,686)
DKK	658,578	USD	4,546,257	RBS	20/3/2024	3,709
EUR	892,215	USD	814,128	Citigroup	20/3/2024	(8,361)
EUR	2,591,877	USD	2,362,356	Barclays	20/3/2024	(27,200)
EUR	2,051,707	USD	1,890,229	RBS	20/3/2024	408
EUR	1,928,809	USD	1,790,607	BNP Paribas	20/3/2024	15,153
GBP	1,877,479	USD	1,483,089	HSBC Bank	20/3/2024	2,159
JPY	4,189,907	USD	585,853,002	HSBC Bank	21/3/2024	(259,392)
JPY	1,329,983	USD	197,438,580	JP Morgan	21/3/2024	(5,358)
KRW	4,244,732	USD	5,458,512,497	BNP Paribas	20/3/2024	(145,679)
SEK	4,167,376	USD	42,513,907	Barclays	20/3/2024	(44,540)
SGD	1,681,923	USD	2,224,767	State Street	20/3/2024	(24,403)
TWD	5,697,654	USD	174,917,972	Morgan Stanley	20/3/2024	(161,323)

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

## 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
USD	2,356,640	GBP	3,007,246	Deutsche Bank	20/3/2024	20,488
USD	27,014,626	HKD	3,464,435	Barclays	20/3/2024	11,531
USD	9,126,423	EUR	10,067,175	UBS	20/3/2024	159,128
USD	1,254,318	CAD	939,640	Morgan Stanley	20/3/2024	13,484
USD	1,550,426	GBP	1,973,623	Barclays	20/3/2024	8,644
USD	1,619,122	CHF	1,917,227	Barclays	20/3/2024	71,607
USD	177,613,358	JPY	1,211,406	HSBC Bank	21/3/2024	19,789
USD	2,034,139	EUR	2,208,753	HSBC Bank	20/3/2024	403
USD	330,483,667	JPY	2,199,491	Royal Bank of Canada	21/3/2024	(17,740)
USD	1,936,644	CHF	2,203,908	BNP Paribas	20/3/2024	(3,652)
ZAR	1,711,555	USD	32,093,285	JP Morgan	20/3/2024	(41,689)
未實現淨減值						(910,128)
離岸人民幣避險股份類別						
CNY	101,552	USD	731,105	BNY Mellon	15/3/2024	(4)
USD	18,426	CNY	2,556	BNY Mellon	15/3/2024	(4)
未實現淨減值						(8)
歐元避險股份類別						
EUR	12,421,116	USD	11,529,489	BNY Mellon	15/3/2024	93,182
USD	463,326	EUR	499,662	BNY Mellon	15/3/2024	(3,240)
未實現淨增值						89,942
未實現淨減值總額						(820,194)

## 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (美金)
3	CAD	S&P/TSX 60 Index	2024 年 3 月	27,631
(54)	EUR	CAC 40 Index	2024 年 3 月	(146,172)
(82)	GBP	FTSE 100 Index	2024 年 3 月	(43,355)
(35)	USD	S&P 500 E-Mini Index	2024 年 3 月	(5,505)
9	AUD	KOSPI SPI 200 Index	2024 年 3 月	27,754
9	USD	IFSC NIFTY 50 FUT Mar24	2024 年 3 月	(2,412)
7	JPY	Nikkei 225 (Yen)	2024 年 3 月	4,835
合計				(137,224)

## 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
152	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 505	1/3/2024	15,570	61,636
50	Call	Advanced Micro Devices	Exchange Traded	USD 185	15/3/2024	8,033	29,625
100	Call	Advanced Micro Devices	Exchange Traded	USD 190	15/3/2024	(50,856)	40,750
150	Call	Alphabet	Exchange Traded	USD 160	15/3/2024	(60,559)	525
201	Call	Amazon.com	Exchange Traded	USD 175	15/3/2024	(11,925)	72,862
101	Call	Amazon.com	Exchange Traded	USD 180	15/3/2024	(11,133)	16,766
51	Call	Applied Materials	Exchange Traded	USD 210	15/3/2024	(17,301)	8,568
41	Call	Autodesk	Exchange Traded	USD 280	15/3/2024	(14,646)	11,685
28	Call	Costco Wholesale	Exchange Traded	USD 730	15/3/2024	36,408	80,990
40	Call	Mastercard	Exchange Traded	USD 475	15/3/2024	1,316	25,600
100	Put	Merck	Exchange Traded	USD 125	15/3/2024	2,025	9,200
25	Call	Microsoft	Exchange Traded	USD 410	15/3/2024	5,239	16,875
65	Call	Microsoft	Exchange Traded	USD 420	15/3/2024	(23,787)	18,298
151	Call	Microsoft	Exchange Traded	USD 430	15/3/2024	(60,217)	15,100

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。  
428 頁至 437 頁的附註是這些財務報表不可分割的一部份。



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

### 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
36	Call	Nice	Exchange Traded	USD 250	15/3/2024	(15,200)	14,040
51	Call	Novo Nordisk	Exchange Traded	USD 125	15/3/2024	(3,025)	6,350
23	Call	NVIDIA	Exchange Traded	USD 730	15/3/2024	81,311	162,552
51	Call	NVIDIA	Exchange Traded	USD 725	15/3/2024	185,144	382,372
90	Call	Oracle	Exchange Traded	USD 120	15/3/2024	(15,140)	13,860
42	Call	Salesforce	Exchange Traded	USD 290	15/3/2024	29,504	59,955
27	Call	UnitedHealth	Exchange Traded	USD 520	15/3/2024	(18,395)	4,766
101	Call	Walt Disney	Exchange Traded	USD 115	15/3/2024	(10,123)	9,595
151	Call	Amazon.com	Exchange Traded	USD 180	19/4/2024	(4,489)	72,103
151	Call	AstraZeneca	Exchange Traded	USD 67.5	19/4/2024	(8,805)	16,157
14	Call	Costco Wholesale	Exchange Traded	USD 735	19/4/2024	37,594	48,965
50	Call	Micron Technology	Exchange Traded	USD 95	19/4/2024	(6,036)	17,000
25	Call	Microsoft	Exchange Traded	USD 425	19/4/2024	4,275	16,500
46	Call	Microsoft	Exchange Traded	USD 440	19/4/2024	(17,087)	13,294
45	Call	NVIDIA	Exchange Traded	USD 685	19/4/2024	391,989	557,662
45	Call	NVIDIA	Exchange Traded	USD 820	19/4/2024	(72,888)	177,412
45	Call	NVIDIA	Exchange Traded	USD 840	19/4/2024	(31,600)	144,450
150	Call	Amazon.com	Exchange Traded	USD 190	17/5/2024	7,166	74,250
50	Call	Dexcom	Exchange Traded	USD 120	17/5/2024	(7,817)	32,250
15	Call	Eli Lilly	Exchange Traded	USD 760	17/5/2024	379	58,988
102	Call	Novo Nordisk	Exchange Traded	USD 130	21/6/2024	(2,028)	43,350
253	Call	Apple	Exchange Traded	USD 220	16/8/2024	(15,205)	33,523
合計						327,691	2,367,874

### 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(41)	Put	Autodesk	Exchange Traded	USD 230	15/3/2024	1,241	(6,868)
(28)	Call	Costco Wholesale	Exchange Traded	USD 780	15/3/2024	(8,882)	(18,060)
(36)	Call	Nice	Exchange Traded	USD 270	15/3/2024	2,350	(2,610)
(15)	Call	NVIDIA	Exchange Traded	USD 750	15/3/2024	(69,071)	(81,337)
(151)	Put	AstraZeneca	Exchange Traded	USD 60	19/4/2024	(1,538)	(5,965)
(50)	Put	Dexcom	Exchange Traded	USD 105	19/4/2024	(2,464)	(11,375)
(100)	Call	Micron Technology	Exchange Traded	USD 105	19/4/2024	5,327	(13,350)
(60)	Call	NVIDIA	Exchange Traded	USD 980	19/4/2024	21,316	(42,750)
(45)	Call	NVIDIA	Exchange Traded	USD 800	19/4/2024	(169,076)	(216,450)
(40)	Call	NVIDIA	Exchange Traded	USD 850	19/4/2024	(16,487)	(115,600)
(60)	Call	NVIDIA	Exchange Traded	USD 920	19/4/2024	59,715	(81,150)
(120)	Put	Amazon.com	Exchange Traded	USD 150	17/5/2024	6,213	(21,480)
(50)	Call	Dexcom	Exchange Traded	USD 135	17/5/2024	2,905	(12,000)
(15)	Call	Eli Lilly	Exchange Traded	USD 840	17/5/2024	641	(21,675)
(10)	Put	Eli Lilly	Exchange Traded	USD 650	17/5/2024	2,774	(8,250)
(102)	Put	Novo Nordisk	Exchange Traded	USD 100	21/6/2024	(273)	(13,362)
合計						(165,309)	(672,282)

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。  
428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 1,083,000	OHA Credit Funding 12 8.318% 20/7/2036	1,089,626	0.11
	債券			USD 2,381,000	RR 24 7.077% 15/1/2036	2,390,396	0.24
	澳洲			USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	275,219	0.03
EUR 200,000	AusNet Services 1.5% 26/2/2027	204,612	0.02	USD 1,190,000	Symphony CLO 38 8.219% 24/4/2036	1,197,736	0.12
AUD 580,000	Australia Government Bond 1.75% 21/6/2051	215,929	0.02			5,139,547	0.51
AUD 1,220,000	Australia Government Bond 3% 21/3/2047	625,423	0.06		巴西		
USD 25,000	FMG Resources August 2006 4.375% 1/4/2031	22,451	0.00	USD 400,000	Banco do Brasil 6.25% 18/4/2030*	406,374	0.04
USD 106,000	Mineral Resources 9.25% 1/10/2028	111,362	0.01	BRL 163,000	Brazil Letras do Tesouro Nacional 0% 1/4/2024	3,250,609	0.33
		1,179,777	0.11	BRL 169,260	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	3,401,018	0.34
	奧地利			BRL 141,210	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	2,877,870	0.29
EUR 200,000	ams-OSRAM 10.5% 30/3/2029*	221,262	0.02	BRL 150,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	2,942,005	0.29
EUR 300,000	Republic of Austria Government Bond 0% 20/10/2040	194,880	0.02			12,877,876	1.29
EUR 1,460,000	Republic of Austria Government Bond 0.75% 20/10/2026	1,501,136	0.15		加拿大		
EUR 690,000	Republic of Austria Government Bond 1.5% 2/11/2086	444,239	0.04	USD 22,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	19,851	0.00
EUR 350,000	Republic of Austria Government Bond 1.85% 23/5/2049	295,806	0.03	USD 22,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	20,487	0.00
EUR 990,000	Republic of Austria Government Bond 2.1% 20/9/2117	814,098	0.08	USD 25,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	21,989	0.00
EUR 1,426,000	Republic of Austria Government Bond 2.9% 23/5/2029	1,552,986	0.16	USD 30,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	28,158	0.01
		5,024,407	0.50	USD 25,000	Bombardier 7.125% 15/6/2026	25,192	0.00
	比利時			USD 122,000	Bombardier 7.5% 1/2/2029	123,855	0.01
GBP 100,000	Anheuser-Busch InBev 4% 24/9/2025	124,748	0.01	USD 25,000	Bombardier 8.75% 15/11/2030	26,216	0.01
EUR 100,000	Elia Transmission Belgium 3.75% 16/1/2036	107,780	0.01	CAD 872,000	Canadian Government Bond 1.75% 1/12/2053	445,522	0.04
EUR 900,000	FLUVIUS System Operator CVBA 3.875% 18/3/2031	989,861	0.10	CAD 960,000	Canadian Government Bond 2% 1/12/2051	527,969	0.05
GBP 100,000	KBC 1.25% 21/9/2027	114,505	0.01	CAD 420,000	Canadian Government Bond 2.75% 1/12/2048	274,490	0.03
EUR 2,690,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	2,471,203	0.25	CAD 480,000	Canadian Government Bond 2.75% 1/12/2064	306,825	0.03
EUR 450,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	309,017	0.03	CAD 3,200,000	Canadian Government Bond 3.5% 1/3/2034	2,359,744	0.24
EUR 326,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066*	264,318	0.03	CAD 833,000	Canadian Government Bond 3.5% 1/12/2045	617,001	0.06
EUR 1,581,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	1,620,502	0.16	CAD 510,000	Canadian Government Bond 4% 1/6/2041	400,070	0.04
EUR 320,000	Kingdom of Belgium Government Bond 3.45% 22/6/2043	352,639	0.03	USD 80,000	GFL Environmental 4% 1/8/2028	73,276	0.01
		6,354,573	0.63	USD 25,000	Methanex 5.125% 15/10/2027	23,973	0.00
	百慕達			USD 7,000	Parkland 4.5% 1/10/2029	6,394	0.00
USD 36,651	Digicel 0% 31/12/2030	10,075	0.00	CAD 4,000	Province of New Brunswick Canada 3.05% 14/8/2050	2,305	0.00
USD 82,566	Digicel 0% 31/12/2030	18,578	0.00	CAD 3,345,000	Province of Ontario Canada 2.4% 2/6/2026	2,373,367	0.24
USD 125,000	NCL 8.125% 15/1/2029	131,729	0.01	CAD 900,000	Province of Quebec Canada 3.9% 22/11/2032	653,286	0.07
USD 25,000	NCL 8.375% 1/2/2028	26,188	0.00	CAD 4,598,000	Province of Saskatchewan Canada 2.95% 2/6/2058	2,540,270	0.25
				USD 219,000	Rogers Communications 5.3% 15/2/2034*	215,247	0.02
				GBP 100,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	118,241	0.01
						11,203,728	1.12

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	<b>開曼群島</b>						
USD 350,000	ACAS CLO 2015-1 7.16% 18/10/2028	349,212	0.03	USD 250,000	Pikes Peak CLO 4 6.776% 15/7/2034	250,626	0.03
USD 2,500,000	AGL CLO 3 6.876% 15/1/2033	2,500,909	0.25	USD 300,000	Regatta IX Funding 8.028% 17/4/2030	300,136	0.03
USD 500,000	AGL CLO 3 7.276% 15/1/2033	498,865	0.05	USD 250,000	Regatta XVI Funding 9.476% 15/1/2033	251,826	0.03
USD 1,413,000	AGL CLO 3 8.876% 15/1/2033	1,409,078	0.14	USD 585,000	Regatta XXI Funding 7.279% 20/10/2034	585,371	0.06
USD 500,000	AGL Core CLO 2 6.969% 20/4/2032	501,576	0.05	USD 408,516	Rockford Tower CLO 2018-1 6.681% 20/5/2031	408,509	0.04
USD 585,000	AGL Core CLO 2 7.479% 20/4/2032	585,104	0.06	USD 685,000	RR 5 7.226% 15/10/2031	688,470	0.07
USD 500,000	AGL Core CLO 4 6.649% 20/4/2033	500,957	0.05	USD 200,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033	193,250	0.02
USD 532,445	ANCHORAGE CAPITAL CLO 1-R 6.566% 13/4/2031	532,656	0.05	USD 77,000	Seagate HDD Cayman 9.625% 1/12/2032	87,230	0.01
USD 400,000	Apidos CLO XX 7.126% 16/7/2031	400,429	0.04	USD 250,000	Symphony CLO XXIV 6.777% 23/1/2032	250,328	0.02
USD 597,206	Apidos CLO XXX 6.7% 18/10/2031	599,031	0.06	USD 500,000	TIAA CLO IV 6.809% 20/1/2032	501,186	0.05
USD 2,267,000	Apidos CLO XXXII 6.899% 20/1/2033	2,271,543	0.23	USD 303,715	TICP CLO IX 6.719% 20/1/2031	304,059	0.03
USD 250,000	Apidos CLO XXXII 7.979% 20/1/2033	250,190	0.02	GBP 200,000	Trafford Centre Finance 6.165% 28/7/2035	181,217	0.02
USD 750,000	Apidos CLO XXXIX 6.618% 21/4/2035	750,454	0.08	USD 476,000	Trinitas CLO XII 7.323% 25/4/2033	477,754	0.05
USD 834,000	Bain Capital Credit CLO 2020-4 7.068% 20/10/2036	837,099	0.08	USD 1,750,000	Trinitas CLO XIV 7.586% 25/1/2034	1,750,087	0.18
USD 487,768	Ballyrock CLO 2020-2 6.589% 20/10/2031	487,837	0.05	USD 2,000,000	Trinitas CLO XIV 8.586% 25/1/2034	2,000,100	0.20
USD 698,973	CIFC Funding 2014-III 6.779% 22/10/2031	701,358	0.07	USD 835,000	Voya CLO 2014-4 7.176% 14/7/2031	836,333	0.08
USD 950,000	CIFC Funding 2017-IV 7.13% 24/10/2030	952,645	0.10	USD 241,953	Voya CLO 2018-1 6.521% 19/4/2031	242,254	0.02
USD 1,000,000	Eaton Vance CLO 2015-1 6.829% 20/1/2030	1,000,398	0.10	USD 1,000,000	Voya CLO 2018-2 6.826% 15/7/2031	1,002,750	0.10
USD 250,000	Eaton Vance CLO 2015-1 7.029% 20/1/2030	250,411	0.03			36,667,718	3.67
USD 200,000	Fantasia 0% 9/1/2023***	5,500	0.00		<b>智利</b>		
USD 200,000	Fantasia 11.875% 1/6/2023***	5,500	0.00	USD 200,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	183,387	0.02
USD 200,000	Gaci First Investment 5% 13/10/2027	198,963	0.02	USD 200,000	Chile Government International Bond 2.45% 31/1/2031	170,201	0.02
USD 200,000	Gaci First Investment 5.25% 13/10/2032*	200,500	0.02	USD 500,000	Chile Government International Bond 3.1% 7/5/2041*	365,913	0.04
USD 1,250,000	Galaxy XXII CLO 6.776% 16/4/2034	1,250,885	0.13	USD 200,000	Chile Government International Bond 3.125% 21/1/2026	193,587	0.02
USD 320,000	Goldentree Loan Management US CLO 5 7.129% 20/10/2032	320,851	0.03	USD 1,176,000	Chile Government International Bond 3.5% 25/1/2050*	849,489	0.08
USD 1,000,000	KKR CLO 17 6.656% 15/4/2034	996,228	0.10	USD 2,500,000	Chile Government International Bond 4.85% 22/1/2029	2,480,638	0.25
USD 400,000	KSA Sukuk 3.628% 20/4/2027	385,654	0.04	USD 500,000	Inversiones CMPC 4.375% 4/4/2027	481,737	0.05
USD 706,695	Madison Park Funding XXVI 6.781% 29/7/2030	708,886	0.07	USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	154,175	0.01
USD 400,000	MAF Sukuk 4.5% 3/11/2025	393,674	0.04			4,879,127	0.49
USD 3,000,000	Neuberger Berman Loan Advisers CLO 35 6.911% 19/1/2033	3,014,147	0.30		<b>中國</b>		
USD 500,000	OCP CLO 2020-18 6.669% 20/7/2032	500,275	0.05	CNY 36,900,000	China Government Bond 1.99% 9/4/2025	5,133,400	0.51
USD 645,411	Octagon Investment Partners 18-R 6.536% 16/4/2031	646,301	0.06	CNY 14,520,000	China Government Bond 2.29% 25/12/2024	2,027,509	0.20
USD 600,000	OZLM VI 7.328% 17/4/2031	600,300	0.06	CNY 61,000,000	China Government Bond 2.37% 20/1/2027	8,535,452	0.85
USD 625,270	Palmer Square CLO 2018-2 6.676% 16/7/2031	626,020	0.06	CNY 50,000,000	China Government Bond 2.5% 25/7/2027	7,018,653	0.70
USD 320,000	Palmer Square CLO 2020-3 7.607% 15/11/2036	321,046	0.03	CNY 6,700,000	China Government Bond 2.6% 1/9/2032	946,394	0.10
USD 800,000	Peace Park CLO 6.709% 20/10/2034	801,750	0.08				

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

至 2024 年 2 月 29 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
CNY 25,000,000	China Government Bond 2.62% 25/9/2029	3,532,734	0.35	CZK 41,160,000	Czech Republic Government Bond 5% 30/9/2030	1,900,331	0.19
CNY 67,400,000	China Government Bond 2.68% 21/5/2030	9,553,855	0.96			4,233,537	0.42
CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,408,551	0.14		丹麥		
CNY 90,000,000	China Government Bond 2.75% 17/2/2032	12,833,680	1.29	EUR 450,000	AP Moller - Maersk 3.75% 5/3/2032	485,957	0.05
CNY 60,000,000	China Government Bond 2.79% 15/12/2029	8,554,712	0.86	EUR 1,002,000	Carlsberg Breweries 4.25% 5/10/2033*	1,138,594	0.11
CNY 27,700,000	China Government Bond 2.8% 24/3/2029	3,951,047	0.40	EUR 2,219,000	Danske Bank 4.125% 10/1/2031	2,442,363	0.25
CNY 21,800,000	China Government Bond 2.8% 15/11/2032	3,128,484	0.31	DKK 4,800,000	Denmark Government Bond 0.5% 15/11/2027	650,339	0.06
CNY 26,000,000	China Government Bond 2.85% 4/6/2027	3,694,180	0.37	DKK 4,300,000	Denmark Government Bond 4.5% 15/11/2039	778,328	0.08
CNY 10,000,000	China Government Bond 2.89% 18/11/2031	1,440,358	0.14			5,495,581	0.55
CNY 28,350,000	China Government Bond 3.39% 16/3/2050	4,551,144	0.46		芬蘭		
CNY 1,900,000	China Government Bond 3.4% 15/7/2072	320,028	0.03	EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	101,796	0.01
CNY 6,900,000	China Government Bond 3.72% 12/4/2051	1,170,304	0.12	EUR 630,000	Finland Government Bond 0.125% 15/9/2031	560,176	0.05
CNY 2,950,000	China Government Bond 3.73% 25/5/2070	527,424	0.05	EUR 150,000	Finland Government Bond 0.125% 15/4/2052	75,233	0.01
CNY 2,000,000	China Government Bond 3.74% 22/9/2035	317,485	0.03	EUR 80,000	Finland Government Bond 1.375% 15/4/2047	62,721	0.01
CNY 1,500,000	China Government Bond 3.81% 14/9/2050	257,891	0.03	EUR 170,000	Finland Government Bond 2.625% 4/7/2042	171,875	0.02
CNY 8,800,000	China Government Bond 3.97% 23/7/2048	1,526,174	0.15	EUR 500,000	Finland Government Bond 3% 15/9/2033	547,078	0.05
CNY 3,000,000	China Government Bond 4% 24/6/2069	565,940	0.06			1,518,879	0.15
CNY 4,800,000	China Government Bond 4.03% 21/6/2040	806,798	0.08		法國		
CNY 2,300,000	China Government Bond 4.05% 24/7/2047	400,996	0.04	EUR 100,000	Altice France 4.25% 15/10/2029*	85,305	0.01
CNY 6,000,000	China Government Bond 4.08% 22/10/2048	1,059,572	0.11	USD 200,000	Altice France 8.125% 1/2/2027	183,483	0.02
CNY 3,000,000	China Government Bond 4.5% 23/6/2041	538,635	0.05	EUR 100,000	Altice France 11.5% 1/2/2027	110,934	0.01
USD 200,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	183,004	0.02	EUR 100,000	AXA 6.375% 16/7/2033	111,129	0.01
		83,984,404	8.41	EUR 100,000	Banjay Entertainment 7% 1/5/2029	113,888	0.01
	哥倫比亞			EUR 1,700,000	Banque Federative du Credit Mutuel 3.625% 14/9/2032*	1,832,509	0.18
USD 800,000	Colombia Government International Bond 3.875% 25/4/2027	753,508	0.07	EUR 1,100,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	1,196,923	0.12
COP 5,091,500,000	Colombian TES 6% 28/4/2028	1,159,604	0.12	EUR 700,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	779,882	0.08
COP 4,912,300,000	Colombian TES 7% 26/3/2031	1,088,879	0.11	EUR 100,000	Banque Federative du Credit Mutuel 4.125% 14/6/2033	111,646	0.01
COP 1,074,000,000	Colombian TES 7.25% 26/10/2050	194,052	0.02	EUR 300,000	Banque Federative du Credit Mutuel 4.375% 11/1/2034*	318,236	0.03
COP 4,606,000,000	Colombian TES 13.25% 9/2/2033	1,388,196	0.14	EUR 2,500,000	BNP Paribas 0.5% 19/2/2028	2,458,851	0.25
USD 100,000	Ecopetrol 5.375% 26/6/2026*	98,546	0.01	GBP 100,000	BNP Paribas 1.875% 14/12/2027*	112,285	0.01
USD 100,000	Ecopetrol 5.875% 28/5/2045	73,970	0.01	GBP 100,000	BNP Paribas 3.375% 23/1/2026	122,147	0.01
		4,756,755	0.48	EUR 600,000	BNP Paribas 4.042% 10/1/2032*	649,469	0.07
	克羅埃西亞			EUR 1,500,000	BNP Paribas 4.25% 13/4/2031*	1,666,766	0.17
EUR 630,000	Croatia Government International Bond 1.125% 4/3/2033*	565,986	0.06	EUR 200,000	BNP Paribas 6.875% 6/12/2029*	222,958	0.02
	捷克共和國			EUR 2,100,000	BPCE 3.5% 25/1/2028*	2,267,032	0.23
CZK 9,800,000	Czech Republic Government Bond 1.75% 23/6/2032	361,641	0.03	EUR 200,000	BPCE 3.875% 25/1/2036	216,666	0.02
CZK 47,990,000	Czech Republic Government Bond 2.75% 23/7/2029	1,971,565	0.20	EUR 2,200,000	Credit Agricole 0.375% 20/4/2028*	2,086,528	0.21
				EUR 100,000	Crown European 3.375% 15/5/2025	107,930	0.01
				EUR 200,000	Electricite de France 3.375% 15/6/2030*	193,063	0.02
				EUR 300,000	Electricite de France 3.75% 5/6/2027	326,469	0.03

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[298] 貝萊德全球基金 (BGF)

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 400,000	Electricite de France 4.25% 25/1/2032	446,719	0.05	EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	616,032	0.06
EUR 300,000	Electricite de France 4.625% 25/1/2043*	336,327	0.03	EUR 200,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	229,759	0.02
GBP 200,000	Electricite de France 6% 29/1/2026	248,318	0.03	EUR 100,000	Commerzbank 4.625% 17/1/2031	109,170	0.01
EUR 1,400,000	Engie 3.875% 6/1/2031	1,528,263	0.15	EUR 400,000	Commerzbank 5.25% 25/3/2029	447,554	0.05
EUR 400,000	Engie 4.5% 6/9/2042	448,114	0.05	EUR 200,000	Commerzbank 6.125% 9/10/2025	210,096	0.02
EUR 100,000	Forvia 3.75% 15/6/2028*	104,107	0.01	EUR 200,000	Commerzbank 6.5% 9/10/2029*	203,522	0.02
EUR 25,000	French Republic Government Bond OAT 0% 25/3/2025	26,174	0.00	EUR 160,000	Deutsche Bahn Finance 4% 23/11/2043*	183,181	0.02
EUR 2,449,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,758,395	0.18	EUR 700,000	Deutsche Bank 1.875% 23/2/2028	707,152	0.07
EUR 2,720,000	French Republic Government Bond OAT 0.5% 25/6/2044	1,765,401	0.18	GBP 100,000	Deutsche Bank 2.625% 16/12/2024	123,673	0.01
EUR 390,000	French Republic Government Bond OAT 0.5% 25/5/2072	161,950	0.02	EUR 600,000	Deutsche Bank 3.25% 24/5/2028*	629,074	0.07
EUR 4,320,000	French Republic Government Bond OAT 0.75% 25/2/2028	4,336,075	0.43	GBP 100,000	Deutsche Bank 4% 24/6/2026	123,237	0.01
EUR 880,000	French Republic Government Bond OAT 1.5% 25/5/2050	654,567	0.07	EUR 100,000	Deutsche Bank 4% 24/6/2032	103,394	0.01
EUR 240,000	French Republic Government Bond OAT 2% 25/5/2048	204,726	0.02	EUR 281,000	E.ON 3.75% 15/1/2036*	300,604	0.03
EUR 2,900,000	French Republic Government Bond OAT 2.75% 25/2/2029	3,142,201	0.31	EUR 100,000	EnBW Energie Baden- Wuerttemberg 5.25% 23/1/2084	109,573	0.01
EUR 897,000	French Republic Government Bond OAT 3% 25/6/2049	927,290	0.09	EUR 200,000	Eurogrid 3.279% 5/9/2031	212,047	0.02
EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	10,804	0.00	EUR 1,100,000	Eurogrid 3.722% 27/4/2030	1,196,402	0.12
EUR 1,030,000	French Republic Government Bond OAT 3.5% 25/11/2033	1,173,550	0.12	EUR 300,000	Eurogrid 3.915% 1/2/2034	324,265	0.03
EUR 519,000	French Republic Government Bond OAT 4% 25/4/2060	642,505	0.06	EUR 167,652	FCT Autonomia DE 2023 5.014% 26/1/2043	182,411	0.02
EUR 100,000	iliad 5.375% 15/2/2029	110,122	0.01	EUR 100,000	Gruenthal 3.625% 15/11/2026*	107,166	0.01
EUR 300,000	iliad 5.625% 15/2/2030*	334,074	0.03	EUR 100,000	HT Troplast 9.375% 15/7/2028*	112,415	0.01
EUR 100,000	Loxam 3.75% 15/7/2026	107,504	0.01	EUR 132,456	IHO Verwaltungs 8.75% 15/5/2028*	156,222	0.02
EUR 200,000	Orange 2.375% 15/1/2025	212,355	0.02	EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028	2,389,654	0.24
EUR 100,000	Paprec 7.25% 17/11/2029	115,494	0.01	EUR 5,000	Kreditanstalt fuer Wiederaufbau 0.375% 23/4/2030	4,688	0.00
EUR 200,000	Picard Groupe 3.875% 1/7/2026*	212,121	0.02	EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	2,006,797	0.20
EUR 400,000	RCI Banque 2.625% 18/2/2030	426,377	0.05	EUR 200,000	Merck 1.625% 25/6/2079	212,550	0.02
EUR 400,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	437,799	0.04	EUR 100,000	Red & Black Auto Germany 10 UG 5.062% 15/9/2032	109,015	0.01
EUR 2,100,000	Societe Des Grands Projets EPIC 1.125% 25/5/2034	1,855,510	0.19	EUR 100,000	Schaeffler 4.5% 14/8/2026	109,506	0.01
GBP 100,000	Societe Generale 1.875% 3/10/2024	124,132	0.01	EUR 640,000	State of North Rhine-Westphalia Germany 1.65% 16/5/2047	522,588	0.05
EUR 300,000	Teleperformance 5.75% 22/11/2031*	333,067	0.03	EUR 124,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	132,824	0.01
GBP 100,000	TotalEnergies Capital International 1.66% 22/7/2026	118,221	0.01	EUR 100,000	Tele Columbus 3.875% 2/5/2025	67,646	0.01
EUR 200,000	Veolia Environnement 1.625% 1/6/2026*	201,037	0.02	EUR 200,000	ZF Finance 5.75% 3/8/2026	222,469	0.02
		37,777,398	3.78			69,768,279	6.98
	<b>德國</b>				<b>香港</b>		
EUR 500,000	Bayer 1.375% 6/7/2032*	427,369	0.04	USD 200,000	Hong Kong Government International Bond 4.625% 11/1/2033	202,058	0.02
EUR 1,170,000	Bayer 4% 26/8/2026	1,268,407	0.13	USD 200,000	Lenovo 6.536% 27/7/2032	209,197	0.02
EUR 100,000	Bayer 4.5% 25/3/2082*	101,609	0.01	USD 200,000	Xiaomi Best Time International 4.1% 14/7/2051	141,327	0.01
EUR 856,000	Bayer 4.625% 26/5/2033*	934,564	0.10			552,582	0.05
EUR 100,000	Bayer 5.375% 25/3/2082	100,562	0.01				
EUR 100,000	Bayer 7% 25/9/2083	109,144	0.01				
EUR 17,407,000	Bundesobligation 0% 10/10/2025*	18,032,371	1.80				
EUR 31,780,000	Bundesobligation 1.3% 15/10/2027	33,062,647	3.31				
EUR 3,300,000	Bundesobligation 2.4% 19/10/2028*	3,566,920	0.36				
					<b>匈牙利</b>		
				HUF 168,640,000	Hungary Government Bond 3% 21/8/2030	390,500	0.04

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
HUF 257,850,000	Hungary Government Bond 6.75% 22/10/2028	731,748	0.07	EUR 500,000	Ares European CLO VII 5.442% 15/10/2030	540,581	0.05
EUR 1,315,000	Hungary Government International Bond 1.75% 5/6/2035	1,059,531	0.11	EUR 255,000	Avoca CLO XXII 5.242% 15/4/2035	270,399	0.03
		2,181,779	0.22	EUR 200,000	CRH SMW Finance 4% 11/7/2031	221,342	0.02
	<b>印度</b>			EUR 350,000	CRH SMW Finance 4.25% 11/7/2035	390,463	0.04
EUR 200,000	Power Finance 1.841% 21/9/2028	192,230	0.02	EUR 318,000	CVC Cordatus Loan Fund IV 5.243% 22/2/2034	336,914	0.03
USD 200,000	REC 3.875% 7/7/2027	189,363	0.02	EUR 250,000	CVC Cordatus Loan Fund V 5.47% 21/7/2030	268,062	0.03
		381,593	0.04	EUR 150,000	Henley CLO IV 5.298% 25/4/2034	159,145	0.01
	<b>印尼</b>			EUR 172,000	Invesco Euro CLO III 5.692% 15/7/2032	184,582	0.02
USD 400,000	Indonesia Government International Bond 5.125% 15/1/2045*	389,426	0.04	EUR 250,000	Invesco Euro CLO IV 5.642% 15/4/2033	266,895	0.03
IDR 4,374,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	274,436	0.03	EUR 500,000	Invesco Euro CLO V 7.742% 15/1/2034	534,346	0.05
IDR 7,535,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	474,444	0.05	EUR 990,000	Ireland Government Bond 1.7% 15/5/2037	927,682	0.09
IDR 20,159,000,000	Indonesia Treasury Bond 7% 15/5/2027	1,305,320	0.13	EUR 551,000	Ireland Government Bond 3% 18/10/2043	598,004	0.06
IDR 18,605,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	1,221,903	0.12	GBP 400,000	Last Mile Logistics CMBS 2023- 1 UK 7.57% 17/8/2033	510,427	0.05
IDR 19,728,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	1,333,821	0.13	EUR 499,897	Last Mile PE 2021 4.815% 17/8/2031	537,862	0.05
IDR 17,000,000,000	Indonesia Treasury Bond 8.125% 15/5/2024	1,087,719	0.11	EUR 151,968	Last Mile PE 2021 5.115% 17/8/2031	163,032	0.02
IDR 25,876,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	1,771,390	0.18	EUR 136,971	Last Mile PE 2021 5.515% 17/8/2031	146,952	0.02
IDR 27,431,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	1,967,840	0.20	EUR 500,000	Linde 1.375% 31/3/2031	476,244	0.05
IDR 6,894,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	459,966	0.04	EUR 200,000	Linde 3.2% 14/2/2031*	215,006	0.02
USD 350,000	Pertamina Persero 4.175% 21/1/2050	269,281	0.02	EUR 1,100,000	Linde 3.375% 12/6/2029*	1,195,819	0.13
USD 200,000	Pertamina Persero 5.625% 20/5/2043	191,073	0.02	EUR 200,000	LT Autorahoitus III 6.627% 18/12/2032	222,394	0.02
USD 880,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	863,302	0.09	EUR 200,626	Lt Autorahoitus IV 4.567% 18/7/2033	218,495	0.02
USD 1,000,000	Perusahaan Penerbit SBSN Indonesia III 5.6% 15/11/2033*	1,038,275	0.10	EUR 250,000	Northwoods Capital 19 Euro 6.445% 25/11/2033	265,922	0.03
		12,648,196	1.26	EUR 527,000	Rockford Tower Europe CLO 2019-1 5.57% 20/1/2033	563,737	0.06
	<b>國際</b>			EUR 999,000	RRE 5 Loan Management 5.692% 15/1/2037	1,074,817	0.11
EUR 660,000	Asian Development Bank 1.95% 22/7/2032*	663,998	0.06	EUR 250,000	Sound Point Euro CLO III Funding 6.242% 15/4/2033	268,879	0.03
USD 2,260,000	Asian Development Bank 4.875% 26/9/2028	2,266,686	0.23	GBP 110,191	Taurus 2021-1 UK 6.52% 17/5/2031	138,419	0.01
EUR 550,000	European Investment Bank 0.25% 15/6/2040	378,452	0.04	GBP 99,271	Taurus 2021-1 UK 6.87% 17/5/2031	124,580	0.01
EUR 2,622,000	European Investment Bank 2.75% 28/7/2028*	2,833,245	0.28	GBP 145,928	Taurus 2021-1 UK 7.82% 17/5/2031	183,203	0.02
EUR 5,400,000	European Union 0.4% 4/2/2037	4,188,906	0.42	GBP 100,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	113,078	0.01
EUR 1,580,000	European Union 1.25% 4/2/2043	1,223,843	0.12	EUR 158,000	Voya Euro CLO III 5.592% 15/4/2033	168,943	0.02
USD 3,630,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	2,887,794	0.29	EUR 1,186,000	Voya Euro CLO IV 5.692% 15/10/2034	1,268,557	0.13
		14,442,924	1.44		<b>義大利</b>		
	<b>愛爾蘭</b>			EUR 900,000	ASTM 1.5% 25/1/2030	832,777	0.08
EUR 200,000	AIB 5.25% 9/10/2024	214,110	0.02	EUR 149,000	Azzurra Aeroporti 2.125% 30/5/2024	160,578	0.02
EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	196,242	0.02	EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	102,428	0.01
				EUR 100,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027*	113,855	0.01

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至 2024 年 2 月 29 日止之投資組合

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<b>葡萄牙</b>				<b>斯洛維尼亞</b>			
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	208,360	0.02	EUR 110,000	Slovenia Government Bond 1.75% 3/11/2040*	94,068	0.01
EUR 610,000	Portugal Obrigacoes do Tesouro OT 1.95% 15/6/2029	637,366	0.06	EUR 520,000	Slovenia Government Bond 3.625% 11/3/2033	581,697	0.06
EUR 1,570,000	Portugal Obrigacoes do Tesouro OT 2.125% 17/10/2028	1,663,905	0.17			675,765	0.07
EUR 357,000	Portugal Obrigacoes do Tesouro OT 4.1% 15/4/2037*	419,389	0.04	<b>南非</b>			
		2,929,020	0.29	ZAR 15,561,000	Republic of South Africa Government Bond 7% 28/2/2031	669,392	0.07
<b>卡達</b>				ZAR 23,248,831	Republic of South Africa Government Bond 8% 31/1/2030*	1,099,663	0.11
USD 500,000	Qatar Government International Bond 3.25% 2/6/2026	484,375	0.05	ZAR 3,520,484	Republic of South Africa Government Bond 8.75% 31/1/2044	133,607	0.01
USD 280,000	Qatar Government International Bond 3.75% 16/4/2030	268,100	0.02	ZAR 17,769,139	Republic of South Africa Government Bond 9% 31/1/2040*	710,600	0.07
USD 200,000	Qatar Government International Bond 4.625% 2/6/2046*	182,575	0.02	ZAR 36,981,813	Republic of South Africa Government Bond 10.5% 21/12/2026*	2,001,866	0.20
USD 200,000	Qatar Government International Bond 5.103% 23/4/2048	192,951	0.02			4,615,128	0.46
		1,128,001	0.11	<b>韓國</b>			
<b>羅馬尼亞</b>				USD 600,000	Korea International Bond 2.75% 19/1/2027	569,262	0.06
RON 1,870,000	Romania Government Bond 4.15% 26/1/2028*	381,041	0.04	KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	539,191	0.05
EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027*	2,597,619	0.26	KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,200,046	0.12
		2,978,660	0.30	KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,934,559	0.19
<b>沙烏地阿拉伯</b>				KRW 3,290,120,000	Korea Treasury Bond 1.5% 10/3/2025	2,422,663	0.24
USD 270,000	Saudi Government International Bond 3.25% 22/10/2030	243,000	0.02	KRW 4,904,750,000	Korea Treasury Bond 1.875% 10/6/2029	3,416,897	0.34
USD 770,000	Saudi Government International Bond 3.45% 2/2/2061*	502,506	0.05	KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	708,882	0.07
USD 400,000	Saudi Government International Bond 3.625% 4/3/2028	381,200	0.04	KRW 1,702,290,000	Korea Treasury Bond 2% 10/3/2049	992,621	0.10
USD 400,000	Saudi Government International Bond 4.5% 17/4/2030*	388,810	0.04	KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	253,215	0.03
		1,515,516	0.15	KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,596,620	0.16
<b>新加坡</b>				KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	351,856	0.04
USD 315,000	Pfizer Investment Enterprises 5.3% 19/5/2053	309,189	0.03	KRW 1,552,320,000	Korea Treasury Bond 3.25% 10/6/2033	1,150,046	0.12
USD 1,432,000	Pfizer Investment Enterprises 5.34% 19/5/2063*	1,381,138	0.14	KRW 17,854,400,000	Korea Treasury Bond 3.625% 10/9/2025	13,438,610	1.34
SGD 830,000	Singapore Government Bond 2.625% 1/8/2032	597,216	0.06	USD 200,000	POSCO 2.75% 15/7/2024	198,312	0.02
SGD 700,000	Singapore Government Bond 2.75% 1/4/2042	500,305	0.05			28,772,780	2.88
SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	790,594	0.08	<b>西班牙</b>			
		3,578,442	0.36	EUR 50,911	Autonomia Spain 2021 FT 7.764% 31/1/2039	54,352	0.00
<b>斯洛伐克</b>				EUR 74,237	Autonomia Spain 2022 FT 6.664% 27/1/2040	81,642	0.01
EUR 580,000	Slovakia Government Bond 0.75% 9/4/2030	539,205	0.05	EUR 76,438	Autonomia Spain 2022 FT 10.864% 29/1/2040	86,545	0.01
EUR 530,000	Slovakia Government Bond 3.625% 8/6/2033	574,207	0.06	EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	99,342	0.01
		1,113,412	0.11	EUR 100,000	Banco de Sabadell 2% 17/1/2030	105,479	0.01
				EUR 400,000	Banco de Sabadell 4% 15/1/2030	433,001	0.04
				EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	111,613	0.01

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428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[304] 貝萊德全球基金 (BGF)



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

至 2024 年 2 月 29 日止之投資組合

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EUR 972,000	British Telecommunications 4.25% 6/1/2033	1,077,339	0.11	EUR 480,000	Motability Operations 24/1/2034	520,870	0.05
GBP 100,000	British Telecommunications 8.375% 20/12/2083*	133,577	0.01	EUR 234,000	National Grid Electricity Transmission 0.19%	245,975	0.02
GBP 115,000	Canada Square Funding 6 6.671% 17/1/2059	143,821	0.02	GBP 200,000	Nationwide Building Society 5.75% 20/6/2027*	234,952	0.02
GBP 130,000	Canada Square Funding 6 7.071% 17/1/2059	160,081	0.02	GBP 100,000	NatWest 2.875% 19/9/2026	121,545	0.01
EUR 350,000	Channel Link Enterprises Finance 2.706% 30/6/2050	351,327	0.04	GBP 100,000	NatWest 3.125% 28/3/2027	120,517	0.01
GBP 110,000	CMF 2020-1 6.199% 16/1/2057	139,557	0.01	GBP 128,000	Newday Funding Master Issuer - Series 2021-1 6.748%	162,268	0.02
GBP 100,000	Dowson 2022-2 10.448% 20/8/2029	128,302	0.01	GBP 136,000	Newday Funding Master Issuer - Series 2021-3 6.548%	172,713	0.02
EUR 100,000	EC Finance 3% 15/10/2026	105,321	0.01	GBP 100,000	Newday Funding Master Issuer - Series 2022-2 10.198%	131,089	0.01
GBP 221,611	Friary No 8 5.771% 21/10/2071	281,948	0.03	EUR 38,041	Paragon Mortgages No 12 4.381% 15/11/2038	39,411	0.00
GBP 500,000	Funding VI 6.598% 15/7/2026	636,102	0.07	GBP 396,027	Parkmore Point RMBS 2022-1 6.721% 25/7/2045	503,883	0.05
GBP 100,000	Funding VI 8.298% 15/7/2026	127,610	0.01	GBP 100,000	Pinewood Finance 3.25% 30/9/2025	124,376	0.01
GBP 100,000	Gemgarto 2021-1 6.521% 16/12/2067	126,438	0.01	GBP 100,000	Pinnacle Bidco 10% 11/10/2028	133,539	0.01
GBP 160,000	Gemgarto 2023-1 6.688% 16/12/2073	204,929	0.02	GBP 226,000	PMF 2024-1 6.185% 16/7/2060	287,038	0.03
GBP 179,437	Greene King Finance 4.064% 15/3/2035	205,528	0.02	GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	121,029	0.01
GBP 181,000	Harben Finance 6.371% 28/9/2055	225,606	0.02	GBP 100,000	Residential Mortgage 32 7.421% 20/6/2070	127,043	0.01
GBP 179,000	Harben Finance 6.721% 28/9/2055	220,283	0.02	GBP 150,000	Sage AR Funding No 1 7.37% 17/11/2030	184,307	0.02
GBP 200,000	Heathrow Finance 3.875% 1/3/2027	239,627	0.02	GBP 100,000	Santander UK 3.625% 14/1/2026*	122,143	0.01
GBP 100,000	Hermitage 2023 7.648% 21/9/2033	129,109	0.01	EUR 3,470,000	Standard Chartered 0.8% 17/11/2029	3,256,614	0.33
GBP 99,996	Hops Hill No 1 7.048% 27/5/2054	127,222	0.01	EUR 1,316,000	Standard Chartered 4.874% 10/5/2031	1,479,742	0.15
GBP 99,997	Hops Hill No 1 7.548% 27/5/2054	127,000	0.01	GBP 308,983	Together Asset Backed Securitisation 2023-1ST2 6.428% 20/4/2065	394,494	0.04
GBP 100,000	Hops Hill No2 7.448% 27/11/2054	129,136	0.01	GBP 124,000	Tower Bridge Funding 2021-1 7.071% 21/7/2064	157,357	0.02
GBP 100,000	Hops Hill No2 8.048% 27/11/2054	129,420	0.01	GBP 106,000	Tower Bridge Funding 2021-1 7.371% 21/7/2064	134,454	0.01
GBP 1,604,000	HSBC 1.75% 24/7/2027*	1,858,785	0.19	GBP 246,563	Tower Bridge Funding 2022-1 5.941% 20/12/2063	312,618	0.03
EUR 3,242,000	HSBC 4.752% 10/3/2028*	3,596,842	0.36	GBP 100,000	Tower Bridge Funding 2024-1 9.188% 20/1/2066	129,620	0.01
EUR 1,620,000	HSBC 4.856% 23/5/2033	1,842,597	0.18	GBP 115,000	Twin Bridges 2020-1 7.47% 12/12/2054	146,146	0.02
GBP 740,000	HSBC 6.8% 14/9/2031	990,050	0.10	GBP 125,000	Twin Bridges 2020-1 8.22% 12/12/2054	158,836	0.02
EUR 100,000	INEOS Finance 6.375% 15/4/2029	108,857	0.01	GBP 138,000	Twin Bridges 2021-1 6.82% 12/3/2055	174,821	0.02
EUR 100,000	INEOS Quattro Finance 2 8.5% 15/3/2029	113,858	0.01	GBP 100,000	Twin Bridges 2021-1 7.32% 12/3/2055	125,507	0.01
EUR 118,000	Informa 2.125% 6/10/2025	124,278	0.01	GBP 100,000	Twin Bridges 2022-2 7.22% 12/6/2055	128,307	0.01
GBP 100,000	Informa 3.125% 5/7/2026	120,278	0.01	GBP 437,945	Unique Pub Finance 5.659% 30/6/2027	550,831	0.06
GBP 358,000	Jupiter Mortgage NO 1 6.189% 20/7/2055	454,388	0.05	GBP 2,780,000	United Kingdom Gilt 0.875% 31/7/2033	2,642,181	0.26
GBP 130,000	Jupiter Mortgage NO 1 7.439% 20/7/2055	166,090	0.02	GBP 840,000	United Kingdom Gilt 0.875% 31/1/2046	525,507	0.05
GBP 100,000	Jupiter Mortgage NO 1 8.189% 20/7/2055	126,869	0.01	GBP 2,170,000	United Kingdom Gilt 1.125% 22/10/2073*	1,002,818	0.10
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.47% 12/6/2057	177,859	0.02	GBP 1,140,000	United Kingdom Gilt 1.5% 31/7/2053	734,822	0.07
GBP 200,000	Lloyds Banking 2.25% 16/10/2024	248,202	0.03	GBP 1,460,000	United Kingdom Gilt 1.625% 22/10/2028*	1,664,713	0.17
EUR 200,000	Lloyds Banking 4.947% 27/6/2025*	211,290	0.02				
GBP 139,000	Market Bidco Finco 5.5% 4/11/2027	160,560	0.02				
GBP 50,000	Mitchells & Butlers Finance 7.584% 15/6/2036	52,000	0.01				
EUR 703,000	Mobico 4.875% 26/9/2031	752,869	0.08				
GBP 100,000	Mortimer BTL 2021-1 6.671% 23/6/2053	125,408	0.01				

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[306] 貝萊德全球基金 (BGF)

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至 2024 年 2 月 29 日止之投資組合

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GBP 1,998,000	United Kingdom Gilt 1.75% 22/1/2049	1,480,845	0.15	USD 736,000	American Tower 2.1% 15/6/2030	607,613	0.06
GBP 2,370,000	United Kingdom Gilt 3.5% 22/10/2025	2,952,370	0.30	USD 1,210,000	American Tower 2.3% 15/9/2031	978,175	0.10
GBP 1,760,000	United Kingdom Gilt 4.5% 7/6/2028*	2,260,124	0.23	USD 125,000	American Tower 4.05% 15/3/2032	113,743	0.01
USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	169,695	0.02	USD 25,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	25,343	0.00
GBP 300,000	Vmed O2 UK Financing I 4.5% 15/7/2031	314,971	0.03	USD 774,000	Amgen 2% 15/1/2032	622,351	0.06
EUR 450,000	Vodafone 3% 27/8/2080*	434,973	0.05	USD 2,092,000	Amgen 2.45% 21/2/2030	1,819,130	0.18
		54,532,835	5.47	GBP 645,000	Amgen 4% 13/9/2029	780,112	0.08
				USD 2,545,000	Amgen 5.25% 2/3/2030	2,568,048	0.26
				GBP 100,000	Amgen 5.5% 7/12/2026	128,374	0.01
				USD 25,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	23,858	0.00
USD 881,000	美國 1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	848,880	0.08	USD 70,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	69,817	0.01
USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	695,267	0.07	USD 343,000	Aon / Aon Global 2.6% 2/12/2031	285,643	0.03
USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	795,713	0.08	USD 94,000	Aon / Aon Global 5% 12/9/2032	91,909	0.01
USD 613,000	245 Park Avenue Trust 2017- 245P 3.657% 5/6/2037	501,116	0.05	USD 25,000	Aramark Services 5% 1/2/2028	24,008	0.00
USD 870,000	245 Park Avenue Trust 2017- 245P 3.657% 5/6/2037	763,840	0.08	USD 25,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	24,401	0.00
USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 7.158% 15/9/2034	772,415	0.08	EUR 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	189,071	0.02
USD 4,640,000	AbbVie 3.2% 21/11/2029	4,255,217	0.43	USD 333,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	288,777	0.03
USD 285,000	AbbVie 5.05% 15/3/2034	286,690	0.03	USD 1,104,000	AREIT 2022-CRE7 7.562% 17/6/2039	1,099,360	0.11
USD 75,000	AbbVie 5.4% 15/3/2054	76,177	0.01	USD 15,000	Asbury Automotive 4.625% 15/11/2029	13,685	0.00
USD 25,000	AdaptHealth 4.625% 1/8/2029	20,805	0.00	USD 297,000	Astrazeneca Finance 2.25% 28/5/2031	250,203	0.03
USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	23,758	0.00	USD 1,164,000	AT&T 1.7% 25/3/2026	1,083,286	0.11
USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	25,152	0.00	EUR 349,000	AT&T 2.35% 5/9/2029	354,896	0.04
USD 15,000	Allegiant Travel 7.25% 15/8/2027	14,613	0.00	EUR 170,000	AT&T 2.45% 15/3/2035	159,586	0.02
USD 25,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	23,156	0.00	USD 1,048,000	AT&T 2.55% 1/12/2033*	829,785	0.08
USD 110,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	109,260	0.01	GBP 200,000	AT&T 2.9% 4/12/2026	238,914	0.02
USD 191,000	Allied Universal Holdco 7.875% 15/2/2031	189,558	0.02	USD 1,132,000	AT&T 3.65% 1/6/2051	814,082	0.08
USD 823,307	Alternative Loan Trust 2005-76 5.955% 25/1/2046	710,217	0.07	USD 815,000	AT&T 3.65% 15/9/2059	555,317	0.06
USD 794,000	Amazon.com 2.5% 3/6/2050	501,495	0.05	EUR 1,339,000	AT&T 3.95% 30/4/2031*	1,474,357	0.15
USD 419,000	Amazon.com 4.7% 1/12/2032	417,363	0.04	EUR 580,000	AT&T 4.3% 18/11/2034*	645,402	0.07
USD 95,000	AMC Networks 4.25% 15/2/2029	61,600	0.01	GBP 708,000	AT&T 4.375% 14/9/2029	863,402	0.09
USD 14,250	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	14,126	0.00	USD 220,000	AT&T 5.4% 15/2/2034	220,675	0.02
USD 25,000	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	24,449	0.00	GBP 200,000	AT&T 5.5% 15/3/2027	255,146	0.03
USD 32,000	American Axle & Manufacturing 5% 1/10/2029	27,749	0.00	USD 25,000	Avantor Funding 4.625% 15/7/2028	23,575	0.00
USD 271,000	American Express 4.42% 3/8/2033	257,308	0.03	USD 22,000	Avient 7.125% 1/8/2030	22,474	0.00
USD 1,196,918	American Homes 4 Rent 2015- SFR2 Trust 3.732% 17/10/2052	1,165,539	0.12	USD 15,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	13,621	0.00
EUR 640,000	American Tower 0.4% 15/2/2027	627,741	0.06	USD 11,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	10,030	0.00
EUR 775,000	American Tower 0.875% 21/5/2029	722,125	0.07	USD 25,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	24,216	0.00
				USD 25,000	Ball 5.25% 1/7/2025	25,007	0.00
				USD 96,000	Ball 6.875% 15/3/2028	98,426	0.01
				USD 505,000	Baltimore Gas and Electric 5.4% 1/6/2053	497,596	0.05

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至 2024 年 2 月 29 日止之投資組合

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USD 450,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	417,493	0.04	USD 15,000	Builders FirstSource 6.375% 15/6/2032	15,015	0.00
USD 922,024	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	913,187	0.09	USD 756,000	Burlington Northern Santa Fe 3.05% 15/2/2051	517,484	0.05
EUR 2,333,000	Bank of America 0.654% 26/10/2031	2,057,131	0.21	USD 440,000	BXP Trust 2017-GM 3.379% 13/6/2039	408,127	0.04
EUR 375,000	Bank of America 0.694% 22/3/2031	337,503	0.03	USD 1,220,000	BXP Trust 2017-GM 3.425% 13/6/2039	1,108,410	0.11
USD 99,000	Bank of America 0.981% 25/9/2025	96,424	0.01	USD 730,000	BXP Trust 2017-GM 3.425% 13/6/2039	657,697	0.07
EUR 400,000	Bank of America 1.776% 4/5/2027*	415,074	0.04	USD 25,000	Calpine 4.625% 1/2/2029	22,995	0.00
USD 2,589,000	Bank of America 1.922% 24/10/2031	2,091,721	0.21	USD 543,000	Cameron LNG 3.302% 15/1/2035	450,201	0.05
USD 128,000	Bank of America 2.299% 21/7/2032	103,791	0.01	USD 280,000	Cameron LNG 3.402% 15/1/2038	230,249	0.03
EUR 506,000	Bank of America 2.824% 27/4/2033	506,611	0.05	EUR 200,000	Carrier Global 4.5% 29/11/2032	227,482	0.02
USD 1,080,000	Bank of America 2.972% 4/2/2033	909,449	0.09	EUR 200,000	Catalent Pharma Solutions 2.375% 1/3/2028	209,218	0.02
USD 1,706,000	Bank of America 3.194% 23/7/2030	1,537,938	0.16	USD 180,000	CCO / CCO Capital 4.25% 1/2/2031	145,061	0.01
EUR 2,155,000	Bank of America 4.134% 12/6/2028*	2,374,095	0.24	USD 169,000	CCO / CCO Capital 4.5% 15/8/2030	140,542	0.01
USD 889,000	Bank of America 4.271% 23/7/2029	854,833	0.09	USD 25,000	CCO / CCO Capital 4.5% 1/5/2032	19,795	0.00
USD 98,000	Bank of America 5.015% 22/7/2033	95,585	0.01	USD 169,000	CCO / CCO Capital 4.75% 1/3/2030	143,915	0.01
USD 2,171,000	Bank of America 5.202% 25/4/2029	2,162,662	0.22	USD 25,000	CCO / CCO Capital 5.125% 1/5/2027	23,648	0.00
USD 70,000	Bath & Body Works 6.625% 1/10/2030	70,485	0.01	USD 210,000	CCO / CCO Capital 5.375% 1/6/2029	189,784	0.02
USD 496,000	Bayer US Finance 6.5% 21/11/2033	498,133	0.05	USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	30,049	0.00
USD 1,295,134	Bayview Commercial Asset Trust 2006-1 5.84% 25/4/2036	1,188,418	0.12	USD 711,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	707,310	0.07
USD 414,025	Bayview Commercial Asset Trust 2007-4 6.11% 25/9/2037	382,505	0.04	USD 25,000	Charles River Laboratories International 3.75% 15/3/2029	22,586	0.00
USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 6.237% 15/3/2037	1,938,941	0.19	USD 33,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	27,857	0.00
USD 200,000	BBCMS 2018-TALL Mortgage Trust 6.486% 15/3/2037	184,412	0.02	USD 335,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	194,620	0.02
USD 549,995	BDS 2022-FL12 7.452% 19/8/2038	546,492	0.05	USD 756,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	449,260	0.05
USD 1,182,119	Bear Stearns ALT-A Trust 2007-1 5.755% 25/1/2047	948,771	0.09	USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	20,152	0.00
EUR 200,000	Belden 3.875% 15/3/2028*	211,535	0.02	USD 164,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	295,818	0.03
USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	359,108	0.04	EUR 200,000	Chemours 4% 15/5/2026*	199,701	0.02
USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	597,765	0.06	USD 49,000	Chemours 4.625% 15/11/2029	40,934	0.00
USD 25,000	Block 2.75% 1/6/2026	23,289	0.00	USD 3,419	CHL Mortgage Pass-Through Trust 2004-29 5.705% 25/2/2035	3,125	0.00
EUR 150,000	Booking 4% 1/3/2044	161,157	0.02	USD 25,000	CHS/Community Health Systems 4.75% 15/2/2031	18,958	0.00
EUR 600,000	Booking 4.5% 15/11/2031	685,197	0.07				
EUR 200,000	Boxer Parent 6.5% 2/10/2025*	215,749	0.02				
USD 455,000	Bristol-Myers Squibb 5.1% 22/2/2031	456,706	0.05				
USD 205,000	Broadcom 2.45% 15/2/2031	171,461	0.02				
USD 159,000	Broadcom 3.137% 15/11/2035	126,412	0.01				
USD 1,042,000	Broadcom 3.419% 15/4/2033	890,732	0.09				
USD 834,000	Broadcom 3.469% 15/4/2034	704,127	0.07				
USD 217,000	Broadcom 4% 15/4/2029	205,967	0.02				
USD 558,000	Broadcom 4.15% 15/11/2030*	523,062	0.05				
USD 289,000	Broadcom 4.15% 15/4/2032	265,871	0.03				

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至 2024 年 2 月 29 日止之投資組合

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USD 155,000	CHS/Community Health Systems 5.25% 15/5/2030	123,347	0.01	USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.555% 15/11/2048	313,424	0.03
USD 25,000	CHS/Community Health Systems 5.625% 15/3/2027	22,883	0.00	USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	199,915	0.02
USD 25,000	CHS/Community Health Systems 8% 15/3/2026	24,807	0.00	USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 4.878% 15/11/2051	822,487	0.08
USD 895,000	Cisco Systems 4.95% 26/2/2031	897,633	0.09	USD 200,000	CSC 4.5% 15/11/2031	148,627	0.02
GBP 200,000	Citigroup 1.75% 23/10/2026	231,659	0.02	USD 200,000	CSC 5.5% 15/4/2027	179,725	0.02
USD 135,000	Citigroup 2.561% 1/5/2032	111,387	0.01	USD 544,000	CSX 4.1% 15/11/2032	509,045	0.06
USD 136,000	Citigroup 2.572% 3/6/2031	115,348	0.01	USD 307,000	CVS Health 4.3% 25/3/2028	298,208	0.03
USD 210,000	Citigroup 2.666% 29/1/2031	180,471	0.02	USD 1,279,000	CVS Health 5.125% 20/7/2045	1,166,761	0.12
USD 130,000	Citigroup 2.976% 5/11/2030	114,948	0.01	USD 291,472	CWABS Asset-Backed Certificates Trust 2006-25 5.575% 25/6/2037	268,459	0.03
USD 278,000	Citigroup 3.057% 25/1/2033	233,975	0.02	USD 65,000	DaVita 3.75% 15/2/2031	53,156	0.01
USD 246,000	Citigroup 3.785% 17/3/2033	218,175	0.02	USD 26,000	DaVita 4.625% 1/6/2030	22,886	0.00
USD 124,000	Citigroup 3.98% 20/3/2030	116,424	0.01	USD 700,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	600,832	0.06
USD 289,000	Citigroup 4.412% 31/3/2031	273,422	0.03	USD 25,000	Delta Air Lines 7.375% 15/1/2026	25,775	0.00
USD 941,000	Citigroup 4.91% 24/5/2033*	902,471	0.09	USD 43,000	Directv Financing 8.875% 1/2/2030	43,267	0.00
USD 1,195,000	Citigroup 5.174% 13/2/2030	1,183,987	0.12	USD 22,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	20,767	0.00
USD 708,000	Citigroup 6.031% 30/10/2024	708,904	0.07	USD 25,000	DT Midstream 4.125% 15/6/2029*	22,811	0.00
USD 1,117,000	Citigroup 6.27% 17/11/2033*	1,174,403	0.12	USD 25,000	Edgewell Personal Care 4.125% 1/4/2029	22,478	0.00
USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	180,271	0.02	USD 1,976,000	Edison International 6.95% 15/11/2029	2,111,966	0.21
USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	867,476	0.09	USD 252,000	Elevance Health 3.6% 15/3/2051	188,805	0.02
USD 219,733	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	122,179	0.01	USD 484,000	Elevance Health 5.125% 15/2/2053	460,183	0.05
USD 446,591	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	397,145	0.04	EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	114,267	0.01
USD 25,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	25,312	0.00	USD 25,000	Encompass Health 4.5% 1/2/2028	23,672	0.00
USD 92,000	Clear Channel Outdoor 9% 15/9/2028	96,135	0.01	EUR 200,000	Encore Capital 4.875% 15/10/2025	216,390	0.02
USD 85,000	Cleveland-Cliffs 6.75% 15/4/2030	84,787	0.01	USD 32,000	Energizer 4.375% 31/3/2029	28,270	0.00
USD 712,000	Cloud Software 6.5% 31/3/2029	662,267	0.07	USD 50,000	Entegris 4.75% 15/4/2029	47,231	0.00
EUR 1,400,000	Comcast 0.75% 20/2/2032	1,239,996	0.12	USD 25,000	EQM Midstream Partners 6.5% 1/7/2027	25,257	0.00
USD 1,374,000	Comcast 1.5% 15/2/2031	1,098,050	0.11	USD 840,000	Equinix 3.9% 15/4/2032	764,013	0.08
USD 276,000	Comcast 3.4% 15/7/2046	202,968	0.02	USD 470,000	Eversource Energy 1.65% 15/8/2030	375,090	0.04
USD 1,179,000	Comcast 3.969% 1/11/2047	938,153	0.09	USD 226,000	Eversource Energy 3.375% 1/3/2032	194,617	0.02
USD 716,000	Comcast 4.25% 15/1/2033	672,687	0.07	USD 338,000	Eversource Energy 5.125% 15/5/2033	326,892	0.03
USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.337% 10/10/2048	1,751,307	0.18	USD 977,000	Exelon 4.7% 15/4/2050	850,709	0.09
USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	594,605	0.06	USD 613,584	Fannie Mae Pool 1.5% 1/11/2041	489,481	0.05
USD 584,000	Commonwealth Edison 5.3% 1/2/2053	564,662	0.06	USD 1,385,363	Fannie Mae Pool 1.5% 1/12/2041	1,105,158	0.11
USD 25,000	Compass Diversified 5.25% 15/4/2029	23,540	0.00	USD 195,924	Fannie Mae Pool 1.5% 1/11/2050	146,862	0.01
USD 4,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	4,051	0.00	USD 263,257	Fannie Mae Pool 1.5% 1/3/2051	197,300	0.02
USD 170,000	Covanta 4.875% 1/12/2029	149,157	0.02	USD 218,954	Fannie Mae Pool 2% 1/11/2031	201,546	0.02
USD 1,095,000	Credit Suisse USA 7.125% 15/7/2032	1,224,978	0.12	USD 593,322	Fannie Mae Pool 2% 1/4/2036	526,058	0.05
USD 25,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	24,467	0.00	USD 127,874	Fannie Mae Pool 2% 1/3/2037	113,602	0.01
USD 122,000	Crown Castle 2.5% 15/7/2031	100,097	0.01	USD 728,754	Fannie Mae Pool 2% 1/6/2041	611,124	0.06
USD 148,000	Crown Castle 3.1% 15/11/2029	131,312	0.01	USD 850,235	Fannie Mae Pool 2% 1/2/2042	707,142	0.07
USD 872,000	Crown Castle 3.3% 1/7/2030	770,135	0.08				
USD 25,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	24,861	0.00				

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USD 109,628	Fannie Mae Pool 2% 1/4/2042	90,862	0.01	USD 69,924	Fannie Mae Pool 2.5% 1/2/2052	58,913	0.01
USD 1,814,431	Fannie Mae Pool 2% 1/8/2042	1,507,215	0.15	USD 29,870	Fannie Mae Pool 3% 1/7/2029	28,633	0.00
USD 166,946	Fannie Mae Pool 2% 1/9/2050	132,514	0.01	USD 162,756	Fannie Mae Pool 3% 1/7/2029	156,018	0.02
USD 300,695	Fannie Mae Pool 2% 1/10/2050	239,048	0.02	USD 170,730	Fannie Mae Pool 3% 1/10/2029	163,348	0.02
USD 88,170	Fannie Mae Pool 2% 1/12/2050	70,769	0.01	USD 85,263	Fannie Mae Pool 3% 1/1/2030	81,319	0.01
USD 287,512	Fannie Mae Pool 2% 1/12/2050	230,780	0.02	USD 38,099	Fannie Mae Pool 3% 1/6/2030	36,406	0.00
USD 312,388	Fannie Mae Pool 2% 1/1/2051	248,065	0.02	USD 1,018,009	Fannie Mae Pool 3% 1/3/2047	890,922	0.09
USD 239,507	Fannie Mae Pool 2% 1/2/2051	190,402	0.02	USD 382,845	Fannie Mae Pool 3% 1/8/2050	332,349	0.03
USD 189,445	Fannie Mae Pool 2% 1/3/2051	152,055	0.02	USD 375,149	Fannie Mae Pool 3% 1/11/2051	323,837	0.03
USD 104,970	Fannie Mae Pool 2% 1/3/2051	84,238	0.01	USD 166,345	Fannie Mae Pool 3% 1/12/2051	144,547	0.01
USD 95,452	Fannie Mae Pool 2% 1/4/2051	76,744	0.01	USD 648,313	Fannie Mae Pool 3% 1/3/2052	562,134	0.06
USD 143,638	Fannie Mae Pool 2% 1/4/2051	115,224	0.01	USD 55,469	Fannie Mae Pool 3% 1/4/2052	48,254	0.00
USD 165,930	Fannie Mae Pool 2% 1/4/2051	133,179	0.01	USD 87,307	Fannie Mae Pool 3% 1/5/2052	75,521	0.01
USD 51,661	Fannie Mae Pool 2% 1/4/2051	41,463	0.00	USD 208,759	Fannie Mae Pool 3.5% 1/10/2030	201,651	0.02
USD 727,347	Fannie Mae Pool 2% 1/8/2051	575,507	0.06	USD 5,135	Fannie Mae Pool 3.5% 1/11/2032	4,922	0.00
USD 336,991	Fannie Mae Pool 2% 1/11/2051	269,559	0.03	USD 272,590	Fannie Mae Pool 3.5% 1/12/2047	246,941	0.02
USD 107,122	Fannie Mae Pool 2% 1/11/2051	85,878	0.01	USD 164,988	Fannie Mae Pool 3.5% 1/1/2048	149,770	0.01
USD 88,604	Fannie Mae Pool 2% 1/11/2051	71,048	0.01	USD 125,167	Fannie Mae Pool 3.5% 1/2/2048	113,621	0.01
USD 195,176	Fannie Mae Pool 2% 1/11/2051	156,292	0.02	USD 12,313	Fannie Mae Pool 4% 1/9/2033	11,954	0.00
USD 305,193	Fannie Mae Pool 2% 1/11/2051	241,799	0.02	USD 33,081	Fannie Mae Pool 4% 1/10/2033	32,341	0.00
USD 65,769	Fannie Mae Pool 2% 1/11/2051	51,958	0.01	USD 112,675	Fannie Mae Pool 4% 1/4/2045	106,287	0.01
USD 121,279	Fannie Mae Pool 2% 1/12/2051	96,960	0.01	USD 124,229	Fannie Mae Pool 4% 1/8/2049	116,611	0.01
USD 52,779	Fannie Mae Pool 2% 1/12/2051	42,999	0.00	USD 135,552	Fannie Mae Pool 4% 1/9/2050	127,664	0.01
USD 79,559	Fannie Mae Pool 2% 1/12/2051	62,782	0.01	USD 33,837	Fannie Mae Pool 4% 1/9/2050	31,415	0.00
USD 180,318	Fannie Mae Pool 2% 1/12/2051	144,325	0.01	USD 180,690	Fannie Mae Pool 4% 1/8/2052	168,712	0.02
USD 269,723	Fannie Mae Pool 2% 1/12/2051	214,942	0.02	USD 90,365	Fannie Mae Pool 4.5% 1/8/2042	88,241	0.01
USD 273,033	Fannie Mae Pool 2% 1/12/2051	218,366	0.02	USD 30,432	Fannie Mae Pool 4.5% 1/1/2043	29,706	0.00
USD 247,858	Fannie Mae Pool 2% 1/1/2052	198,544	0.02	USD 75,572	Fannie Mae Pool 4.5% 1/8/2045	73,411	0.01
USD 251,056	Fannie Mae Pool 2% 1/1/2052	201,092	0.02	USD 54,091	Fannie Mae Pool 4.5% 1/7/2049	51,968	0.01
USD 216,520	Fannie Mae Pool 2% 1/1/2052	173,419	0.02	USD 70,349	Fannie Mae Pool 4.5% 1/7/2052	66,652	0.01
USD 332,865	Fannie Mae Pool 2% 1/1/2052	269,331	0.03	USD 1,011,373	Fannie Mae Pool 5% 1/10/2035	1,005,077	0.10
USD 66,016	Fannie Mae Pool 2% 1/1/2052	52,180	0.01	USD 123,509	Fannie Mae Pool 5% 1/3/2050	121,899	0.01
USD 127,264	Fannie Mae Pool 2% 1/2/2052	101,960	0.01	USD 62,723	Fannie Mae Pool 5% 1/9/2052	61,459	0.01
USD 292,328	Fannie Mae Pool 2% 1/2/2052	234,017	0.02	USD 4,748	Fannie Mae Pool 5.5% 1/2/2035	4,797	0.00
USD 151,645	Fannie Mae Pool 2% 1/2/2052	121,393	0.01	USD 355,719	Fannie Mae Pool 5.5% 1/8/2037	361,515	0.04
USD 277,245	Fannie Mae Pool 2% 1/3/2052	221,528	0.02	USD 248,228	Fannie Mae Pool 5.5% 1/8/2037	252,207	0.03
USD 193,764	Fannie Mae Pool 2% 1/3/2052	155,067	0.02	USD 599,934	Fannie Mae Pool 5.5% 1/7/2053	595,498	0.06
USD 461,776	Fannie Mae Pool 2.5% 1/6/2031	432,372	0.04	USD 143,165	Fannie Mae Pool 5.5% 1/10/2053	142,481	0.01
USD 342,959	Fannie Mae Pool 2.5% 1/7/2050	287,482	0.03	USD 334,608	Fannie Mae Pool 6% 1/5/2041	345,238	0.03
USD 337,431	Fannie Mae Pool 2.5% 1/7/2050	282,849	0.03	USD 289,491	Fannie Mae Pool 6.5% 1/10/2053	295,414	0.03
USD 347,341	Fannie Mae Pool 2.5% 1/7/2050	291,156	0.03	USD 247,562	Fannie Mae-Aces 3.547% 25/9/2028	236,361	0.02
USD 373,461	Fannie Mae Pool 2.5% 1/8/2050	313,049	0.03	USD 700,226	FBR Securitization Trust 6.14% 25/11/2035	683,765	0.07
USD 115,245	Fannie Mae Pool 2.5% 1/8/2050	96,498	0.01	USD 1,500,000	Federal Farm Credit Banks Funding 2.1% 19/11/2040	968,771	0.10
USD 260,688	Fannie Mae Pool 2.5% 1/11/2050	220,024	0.02	USD 1,130,000	Federal Home Loan Banks 2% 4/5/2035	848,512	0.08
USD 64,920	Fannie Mae Pool 2.5% 1/1/2051	54,381	0.01	USD 1,230,000	Federal Home Loan Banks 2.125% 14/9/2029	1,100,059	0.11
USD 700,404	Fannie Mae Pool 2.5% 1/10/2051	590,444	0.06	USD 500,000	Federal Home Loan Mortgage 4% 18/11/2024	495,335	0.05
USD 171,886	Fannie Mae Pool 2.5% 1/11/2051	144,132	0.01	USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,750,102	0.27
USD 557,943	Fannie Mae Pool 2.5% 1/11/2051	470,635	0.05				
USD 571,092	Fannie Mae Pool 2.5% 1/1/2052	480,944	0.05				
USD 1,007,828	Fannie Mae Pool 2.5% 1/1/2052	839,440	0.08				
USD 145,871	Fannie Mae Pool 2.5% 1/1/2052	122,022	0.01				
USD 102,383	Fannie Mae Pool 2.5% 1/2/2052	86,019	0.01				
USD 371,172	Fannie Mae Pool 2.5% 1/2/2052	309,935	0.03				
USD 438,884	Fannie Mae Pool 2.5% 1/2/2052	366,302	0.04				



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至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	408,128	0.04	USD 308,512	Freddie Mac Pool 2.5% 1/5/2051	261,427	0.03
USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	1,894	0.00	USD 461,832	Freddie Mac Pool 2.5% 1/5/2051	387,117	0.04
EUR 128,000	Fiserv 1.625% 1/7/2030	122,304	0.01	USD 303,586	Freddie Mac Pool 2.5% 1/11/2051	255,197	0.03
EUR 1,659,000	Fiserv 4.5% 24/5/2031	1,849,788	0.19	USD 222,779	Freddie Mac Pool 2.5% 1/12/2051	185,909	0.02
USD 115,000	Fiserv 5.6% 2/3/2033	116,162	0.01	USD 647,531	Freddie Mac Pool 3% 1/8/2050	564,619	0.06
USD 1,412,000	Florida Power & Light 2.45% 3/2/2032	1,181,856	0.12	USD 131,659	Freddie Mac Pool 3% 1/8/2050	113,826	0.01
USD 955,000	Florida Power & Light 3.15% 1/10/2049	662,725	0.07	USD 335,935	Freddie Mac Pool 3% 1/9/2050	295,755	0.03
USD 155,000	Florida Power & Light 3.99% 1/3/2049	126,310	0.01	USD 86,008	Freddie Mac Pool 3% 1/7/2051	74,896	0.01
USD 330,000	Florida Power & Light 4.8% 15/5/2033	323,573	0.03	USD 112,026	Freddie Mac Pool 3% 1/10/2051	97,000	0.01
USD 200,000	Ford Motor 3.25% 12/2/2032*	164,465	0.02	USD 63,428	Freddie Mac Pool 3% 1/2/2052	55,412	0.01
USD 456,000	Ford Motor 6.1% 19/8/2032	454,936	0.05	USD 626,194	Freddie Mac Pool 3% 1/8/2052	543,633	0.05
USD 400,000	Ford Motor Credit 7.122% 7/11/2033	427,163	0.04	USD 70,716	Freddie Mac Pool 3.5% 1/1/2034	67,231	0.01
USD 372,668	Freddie Mac Gold Pool 2.5% 1/12/2027	355,396	0.04	USD 2,032,465	Freddie Mac Pool 3.5% 1/9/2046	1,836,638	0.18
USD 932,147	Freddie Mac Gold Pool 4% 1/8/2044	881,004	0.09	USD 165,447	Freddie Mac Pool 3.5% 1/1/2048	150,213	0.01
USD 489,141	Freddie Mac Gold Pool 4% 1/2/2045	466,320	0.05	USD 514,949	Freddie Mac Pool 4% 1/1/2045	485,784	0.05
USD 274,559	Freddie Mac Gold Pool 4% 1/6/2045	259,525	0.03	USD 9,243	Freddie Mac Pool 4% 1/7/2048	8,686	0.00
USD 176,368	Freddie Mac Gold Pool 4.5% 1/9/2039	172,254	0.02	USD 147,947	Freddie Mac Pool 4% 1/5/2050	139,555	0.01
USD 71,789	Freddie Mac Gold Pool 4.5% 1/2/2040	69,794	0.01	USD 365,940	Freddie Mac Pool 4.5% 1/10/2047	353,937	0.04
USD 39,645	Freddie Mac Gold Pool 5% 1/10/2036	39,443	0.00	USD 66,584	Freddie Mac Pool 4.5% 1/7/2052	63,114	0.01
USD 451	Freddie Mac Gold Pool 6.5% 1/8/2032	462	0.00	USD 404,331	Freddie Mac Pool 4.5% 1/7/2052	383,236	0.04
USD 86,850	Freddie Mac Pool 1.5% 1/8/2050	65,219	0.01	USD 129,973	Freddie Mac Pool 4.5% 1/8/2052	123,143	0.01
USD 215,839	Freddie Mac Pool 1.5% 1/10/2050	161,951	0.02	USD 36,590	Freddie Mac Pool 4.5% 1/12/2052	34,672	0.00
USD 95,306	Freddie Mac Pool 2% 1/2/2036	84,768	0.01	USD 459,167	Freddie Mac Pool 4.5% 1/6/2053	437,907	0.04
USD 588,802	Freddie Mac Pool 2% 1/1/2037	523,664	0.05	USD 347,289	Freddie Mac Pool 5% 1/7/2053	337,536	0.03
USD 121,115	Freddie Mac Pool 2% 1/3/2042	100,357	0.01	USD 127,000	Freddie Mac Pool 5.5% 1/3/2054	125,868	0.01
USD 56,693	Freddie Mac Pool 2% 1/8/2050	45,411	0.00	USD 1,039,954	Freddie Mac Pool 6% 1/10/2053	1,047,862	0.10
USD 87,683	Freddie Mac Pool 2% 1/11/2050	70,516	0.01	USD 304,216	Freddie Mac Pool 6% 1/11/2053	306,114	0.03
USD 534,984	Freddie Mac Pool 2% 1/3/2051	423,183	0.04	USD 221,651	Freddie Mac Pool 6.5% 1/1/2054	226,172	0.02
USD 269,908	Freddie Mac Pool 2% 1/4/2051	216,853	0.02	USD 221,821	Freddie Mac Pool 6.5% 1/1/2054	226,428	0.02
USD 158,182	Freddie Mac Pool 2% 1/5/2051	126,910	0.01	USD 33,000	Freedom Mortgage 9.25% 1/2/2029	33,507	0.00
USD 45,634	Freddie Mac Pool 2% 1/9/2051	36,564	0.00	USD 30,000	Freedom Mortgage 12% 1/10/2028	32,505	0.00
USD 212,720	Freddie Mac Pool 2% 1/9/2051	169,732	0.02	USD 7,000	Freedom Mortgage 12.25% 1/10/2030	7,707	0.00
USD 44,035	Freddie Mac Pool 2% 1/10/2051	34,737	0.00	USD 1,265,000	FREMF 2018-K72 Mortgage Trust 3.994% 25/12/2050	1,193,055	0.12
USD 589,480	Freddie Mac Pool 2% 1/10/2051	465,547	0.05	USD 80,000	Frontier Communications 5% 1/5/2028	74,084	0.01
USD 70,574	Freddie Mac Pool 2% 1/12/2051	56,403	0.01	USD 162,000	Frontier Communications 8.75% 15/5/2030	164,918	0.02
USD 151,348	Freddie Mac Pool 2% 1/12/2051	120,990	0.01	USD 875,000	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	879,162	0.09
USD 188,533	Freddie Mac Pool 2% 1/12/2051	151,015	0.02	USD 99,000	Gap 3.625% 1/10/2029	83,652	0.01
USD 29,054	Freddie Mac Pool 2% 1/12/2051	23,509	0.00	USD 313,000	Gen Digital 6.75% 30/9/2027	314,714	0.03
USD 449,072	Freddie Mac Pool 2% 1/1/2052	359,704	0.04	USD 25,000	Genesis Energy / Genesis Energy Finance 8% 15/1/2027	25,237	0.00
USD 328,127	Freddie Mac Pool 2% 1/1/2052	265,497	0.03	USD 25,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	25,941	0.01
USD 240,185	Freddie Mac Pool 2% 1/1/2052	192,327	0.02				
USD 81,586	Freddie Mac Pool 2% 1/2/2052	64,372	0.01				
USD 61,932	Freddie Mac Pool 2.5% 1/7/2050	51,765	0.01				
USD 531,909	Freddie Mac Pool 2.5% 1/2/2051	447,216	0.04				

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至 2024 年 2 月 29 日止之投資組合

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USD 932,000	Gilead Sciences 2.8% 1/10/2050	601,913	0.06	USD 159,084	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	127,294	0.01
USD 375,000	Gilead Sciences 4.75% 1/3/2046	341,761	0.04	USD 1,499,887	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,414,338	0.14
USD 713	Ginnie Mae I Pool 6.5% 15/4/2031	726	0.00	USD 80,000	Goodyear Tire & Rubber 5% 15/7/2029	73,617	0.01
USD 2,366	Ginnie Mae I Pool 6.5% 15/7/2031	2,428	0.00	USD 103,000	Gray Television 4.75% 15/10/2030	65,101	0.01
USD 982,434	Ginnie Mae II Pool 2% 20/8/2050	800,763	0.08	USD 1,260,000	GS Mortgage II Series 2005- ROCK 5.515% 3/5/2032	1,250,571	0.13
USD 124,242	Ginnie Mae II Pool 2% 20/11/2050	101,267	0.01	USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,086,131	0.11
USD 368,311	Ginnie Mae II Pool 2.5% 20/4/2051	312,508	0.03	USD 710,241	GSMPs Mortgage Loan Trust 2005-RP1 3.986% 25/1/2035	604,567	0.06
USD 492,912	Ginnie Mae II Pool 2.5% 20/10/2051	417,816	0.04	USD 486,546	GSMPs Mortgage Loan Trust 2005-RP3 3.986% 25/9/2035	404,769	0.04
USD 343,543	Ginnie Mae II Pool 2.5% 20/12/2051	291,202	0.03	USD 25,000	H&E Equipment Services 3.875% 15/12/2028	22,537	0.00
USD 283,569	Ginnie Mae II Pool 2.5% 20/7/2052	240,167	0.02	USD 33,000	Hanesbrands 4.875% 15/5/2026	31,870	0.00
USD 89,609	Ginnie Mae II Pool 3% 20/4/2050	79,105	0.01	USD 25,000	Hanesbrands 9% 15/2/2031	24,951	0.00
USD 112,681	Ginnie Mae II Pool 3% 20/5/2050	99,439	0.01	USD 123,000	HCA 2.375% 15/7/2031	100,368	0.01
USD 523,586	Ginnie Mae II Pool 3% 20/6/2051	458,986	0.05	USD 971,000	HCA 3.5% 1/9/2030	868,036	0.09
USD 166,355	Ginnie Mae II Pool 3% 20/12/2051	145,818	0.01	USD 1,616,000	HCA 3.625% 15/3/2032	1,412,797	0.14
USD 103,079	Ginnie Mae II Pool 3% 20/1/2052	90,360	0.01	USD 739,000	HCA 5.5% 1/6/2033	736,760	0.08
USD 939,331	Ginnie Mae II Pool 3.5% 20/11/2046	861,504	0.09	USD 84,000	Hertz 5% 1/12/2029	63,910	0.01
USD 670,458	Ginnie Mae II Pool 4% 20/6/2047	632,980	0.06	USD 25,000	Hess Midstream Operations 5.625% 15/2/2026	24,655	0.00
USD 573,713	Ginnie Mae II Pool 4.5% 20/5/2041	563,046	0.06	USD 25,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	24,195	0.00
USD 42,188	Ginnie Mae II Pool 4.5% 20/9/2048	40,845	0.00	USD 44,000	Hilton Domestic Operating 4% 1/5/2031	39,106	0.01
USD 16,458	Ginnie Mae II Pool 4.5% 20/4/2050	15,942	0.00	USD 73,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	67,673	0.01
USD 231,087	Ginnie Mae II Pool 5% 20/7/2040	229,395	0.02	USD 22,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	21,486	0.00
USD 1,249,000	Global Payments 2.15% 15/1/2027	1,147,464	0.12	USD 25,000	Hologic 3.25% 15/2/2029	22,289	0.00
EUR 1,414,000	Global Payments 4.875% 17/3/2031	1,580,231	0.16	USD 206,000	Home Depot 2.7% 15/4/2030	182,361	0.02
USD 340,000	Goldman Sachs 1.992% 27/1/2032	273,337	0.03	USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	658,808	0.07
USD 2,152,000	Goldman Sachs 2.383% 21/7/2032	1,754,291	0.18	USD 44,000	Howard Hughes 5.375% 1/8/2028	41,400	0.00
USD 306,000	Goldman Sachs 2.615% 22/4/2032	255,251	0.02	USD 1,939,227	HSI Asset Securitization Trust 2007-NC1 5.715% 25/4/2037	1,286,644	0.13
USD 160,000	Goldman Sachs 2.65% 21/10/2032	132,330	0.01	USD 25,000	Imola Merger 4.75% 15/5/2029	23,181	0.00
USD 211,000	Goldman Sachs 3.102% 24/2/2033	179,345	0.02	USD 561,044	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.675% 25/7/2036	542,410	0.05
GBP 1,119,000	Goldman Sachs 3.625% 29/10/2029	1,313,797	0.13	USD 600,000	Intel 5.15% 21/2/2034	595,937	0.06
EUR 3,536,000	Goldman Sachs 4% 21/9/2029*	3,891,266	0.39	USD 960,000	Intel 5.2% 10/2/2033	962,181	0.10
USD 672,000	Goldman Sachs 4.223% 1/5/2029	644,650	0.07	USD 154,000	Iron Mountain 4.5% 15/2/2031	136,702	0.01
USD 1,906,000	Goldman Sachs 6.484% 24/10/2029	2,000,005	0.20	USD 69,000	Iron Mountain 7% 15/2/2029	70,139	0.01
USD 736,000	Goldman Sachs 6.561% 24/10/2034	796,325	0.08	USD 4,839,004	IXIS Real Estate Capital Trust 2006-HE2 5.955% 25/8/2036	1,372,835	0.14
GBP 100,000	Goldman Sachs 7.25% 10/4/2028	135,546	0.01	USD 460,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.723% 15/1/2049	408,321	0.04
				USD 527,570	JP Morgan Mortgage Trust 2017-2 3.649% 25/5/2047	465,144	0.05
				USD 425,000	JPMBB Commercial Mortgage Trust 2016-C1 4.202% 17/3/2049	363,039	0.04

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GBP 200,000	JPMorgan Chase 0.991% 28/4/2026	241,228	0.02	USD 2,356,000	Morgan Stanley 2.239% 21/7/2032	1,904,149	0.20
USD 139,000	JPMorgan Chase 2.545% 8/11/2032	114,784	0.01	USD 522,000	Morgan Stanley 2.511% 20/10/2032	429,021	0.05
USD 2,411,000	JPMorgan Chase 2.963% 25/1/2033	2,040,410	0.20	USD 450,000	Morgan Stanley 2.943% 21/1/2033	379,008	0.04
EUR 1,800,000	JPMorgan Chase 4.457% 13/11/2031	2,026,864	0.20	USD 167,000	Morgan Stanley 3.622% 1/4/2031	152,015	0.02
USD 1,549,000	JPMorgan Chase 4.565% 14/6/2030	1,502,204	0.15	EUR 1,471,000	Morgan Stanley 4.656% 2/3/2029	1,638,109	0.16
USD 464,000	JPMorgan Chase 4.912% 25/7/2033	451,208	0.04	EUR 2,161,000	Morgan Stanley 4.813% 25/10/2028*	2,422,207	0.24
USD 631,000	JPMorgan Chase 5.012% 23/1/2030	625,340	0.06	USD 3,307,000	Morgan Stanley 4.889% 20/7/2033	3,187,788	0.32
USD 5,000	JPMorgan Chase 5.299% 24/7/2029	5,023	0.00	USD 377,000	Morgan Stanley 5.164% 20/4/2029	375,339	0.04
USD 1,574,000	JPMorgan Chase 5.336% 23/1/2035	1,569,368	0.16	USD 1,071,000	Morgan Stanley 5.173% 16/1/2030	1,065,377	0.11
USD 815,000	JPMorgan Chase 6.07% 22/10/2027	831,309	0.08	USD 281,000	Morgan Stanley 5.25% 21/4/2034	276,464	0.03
USD 311,000	JPMorgan Chase 6.087% 23/10/2029	322,085	0.03	USD 27,000	Morgan Stanley 5.424% 21/7/2034	26,884	0.00
USD 379,000	KLA 5.25% 15/7/2062	372,698	0.04	USD 262,000	Morgan Stanley 5.449% 20/7/2029	263,631	0.03
USD 58,000	Kohl's 4.625% 1/5/2031	45,889	0.01	USD 10,000	Morgan Stanley 5.466% 18/1/2035*	10,005	0.00
GBP 100,000	Kraft Heinz Foods 4.125% 1/7/2027	123,661	0.01	USD 223,000	Morgan Stanley 6.407% 1/11/2029	233,069	0.02
USD 30,000	Lamar Media 3.75% 15/2/2028	27,979	0.00	USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	517,524	0.05
USD 25,000	Lamar Media 4.875% 15/1/2029	23,709	0.00	USD 1,000,000	Morgan Stanley Capital I 2017- HR2 3.89% 15/12/2050	936,131	0.09
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	108,205	0.01	USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,309,237	0.13
USD 43,000	Lithia Motors 3.875% 1/6/2029	38,498	0.01	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.709% 15/10/2051	264,902	0.03
USD 59,000	Lithia Motors 4.375% 15/1/2031	52,286	0.01	USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	561,032	0.06
USD 25,000	Live Nation Entertainment 4.75% 15/10/2027	23,772	0.00	USD 111,579	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	97,355	0.01
USD 26,000	Live Nation Entertainment 6.5% 15/5/2027	26,214	0.00	USD 297,563	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	246,209	0.03
USD 682,000	Lowe's 4.25% 1/4/2052	551,050	0.06	USD 180,489	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	145,196	0.01
USD 124,000	Lowe's 5.125% 15/4/2050	114,911	0.01	USD 204,724	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	193,350	0.02
USD 7,000	Macy's Retail 5.875% 1/4/2029	6,743	0.00	USD 315,000	Nasdaq 5.55% 15/2/2034	318,523	0.03
USD 170,000	Marsh & McLennan 5.45% 15/3/2053	169,827	0.02	USD 235,000	Nasdaq 6.1% 28/6/2063	246,165	0.03
USD 216,000	Marsh & McLennan 6.25% 1/11/2052	240,251	0.02	EUR 1,030,000	National Grid North America 4.668% 12/9/2033	1,169,964	0.12
USD 916,731	Mastr Asset Backed Trust 2004-OPT2 6.135% 25/9/2034	840,403	0.08	USD 25,000	Navient 11.5% 15/3/2031	27,327	0.00
USD 312,324	Mastr Asset Backed Trust 2005-WF1 7.16% 25/6/2035	317,070	0.03	USD 560,438	Navient Private Education Refi Loan Trust 2020-C 7.032% 15/11/2068	567,416	0.06
USD 398,000	Mauser Packaging Solutions 7.875% 15/8/2026	403,005	0.04	USD 25,000	Neptune Bidco US 9.29% 15/4/2029	23,489	0.00
EUR 450,000	McDonald's 4.125% 28/11/2035*	495,472	0.05	USD 454,072	New Century Home Equity Loan Trust Series 2005-B 6.155% 25/10/2035	436,511	0.04
USD 101,000	Medline Borrower 3.875% 1/4/2029	90,230	0.01	USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	105,316	0.01
USD 25,000	Medline Borrower 5.25% 1/10/2029	23,141	0.00	GBP 150,000	New York Life Global Funding 4.35% 16/9/2025	187,781	0.02
EUR 100,000	Metropolitan Life Global Funding I 0.375% 9/4/2024	108,099	0.01	USD 776,272	Newcastle Mortgage Trust 2007-1 5.665% 25/4/2037	758,192	0.08
USD 853,000	MF1 2022-FL10 7.951% 17/9/2037	858,788	0.09				
USD 75,000	MidAmerican Energy 5.3% 1/2/2055	73,354	0.01				
EUR 658,000	Moody's 0.95% 25/2/2030	613,045	0.06				
EUR 1,400,000	Moody's 1.75% 9/3/2027*	1,451,836	0.15				
USD 286,000	Moody's 3.1% 29/11/2061	183,714	0.02				
EUR 1,155,000	Morgan Stanley 0.497% 7/2/2031	1,029,719	0.10				

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 25,000	Newell Brands 5.2% 1/4/2026	24,217	0.00	USD 77,000	Outfront Media Capital /		
USD 37,000	Newell Brands 6.375%				Outfront Media Capital		
	15/9/2027	35,931	0.01		4.25% 15/1/2029	68,625	0.01
USD 11,000	Newell Brands 6.625%			USD 450,000	Pacific Gas and Electric		
	15/9/2029	10,537	0.00		4.55% 1/7/2030	423,352	0.04
USD 25,000	News 3.875% 15/5/2029	22,616	0.00	USD 755,000	Pacific Gas and Electric		
USD 25,000	Nexstar Media 4.75%				4.95% 1/7/2050	645,844	0.07
	1/11/2028	22,216	0.00	USD 25,000	Pactiv Evergreen Group Issuer/		
USD 1,851,000	NextEra Energy Capital 2.25%				Pactiv Evergreen Issuer		
	1/6/2030	1,558,150	0.16		4% 15/10/2027	23,213	0.00
USD 352,000	NextEra Energy Capital 2.75%			USD 77,000	Park Intermediate / PK		
	1/11/2029	310,998	0.03		Domestic Property / PK		
USD 223,000	NextEra Energy Capital 5.05%				Finance Co-Issuer 4.875%		
	28/2/2033	217,986	0.02		15/5/2029	70,974	0.01
USD 425,000	NextEra Energy Capital 5.749%			USD 204,000	PECO Energy 2.85%		
	1/9/2025	427,320	0.04		15/9/2051	131,592	0.01
USD 40,000	Nordstrom 4.25% 1/8/2031	33,897	0.00	USD 490,000	PECO Energy 4.375%		
USD 454,000	Norfolk Southern 2.3%				15/8/2052	421,019	0.04
	15/5/2031	379,901	0.04	USD 104,000	PECO Energy 4.6% 15/5/2052	92,739	0.01
USD 656,000	Norfolk Southern 3%			USD 25,000	PennyMac Financial Services		
	15/3/2032	565,626	0.06		7.875% 15/12/2029	25,641	0.00
USD 26,000	Novelis 3.875% 15/8/2031	21,961	0.00	USD 31,000	Penske Truck Leasing / PTL		
USD 25,000	NRG Energy 3.375%				Finance 4% 15/7/2025	30,313	0.00
	15/2/2029	21,869	0.00	USD 350,000	Penske Truck Leasing / PTL		
USD 11,000	NuStar Logistics 6.375%				Finance 5.35% 12/1/2027	349,208	0.04
	1/10/2030	10,983	0.00	USD 200,000	Periama 5.95% 19/4/2026	197,320	0.02
USD 254,000	NVIDIA 2% 15/6/2031	212,555	0.02	USD 25,000	Pilgrim's Pride 4.25% 15/4/2031	22,371	0.00
USD 741,000	Ohio Power 5% 1/6/2033	728,598	0.07	USD 25,000	Pilgrim's Pride 6.25% 1/7/2033	25,274	0.00
USD 1,010,000	Olympic Tower 2017-OT			USD 30,000	PNC Financial Services		
	Mortgage Trust 3.566%				5.676% 22/1/2035*	30,114	0.00
	10/5/2039	871,672	0.09	USD 92,000	Post 4.5% 15/9/2031	82,001	0.01
USD 690,000	Olympic Tower 2017-OT			USD 25,000	Post 4.625% 15/4/2030	22,778	0.00
	Mortgage Trust 3.945%			USD 25,000	Prime Security Services		
	10/5/2039	516,397	0.05		Borrower / Prime Finance		
EUR 100,000	Olympus Water US 9.625%				6.25% 15/1/2028*	24,769	0.00
	15/11/2028*	116,900	0.01	USD 1,179,000	Prologis 5.125% 15/1/2034	1,171,889	0.12
USD 159,000	Oncor Electric Delivery 3.1%			USD 209,000	Public Service Electric and		
	15/9/2049	109,298	0.01		Gas 3.1% 15/3/2032	183,051	0.02
USD 37,000	Oncor Electric Delivery 3.8%			USD 9,000	Public Service Electric and		
	30/9/2047	28,566	0.00		Gas 3.6% 1/12/2047	6,900	0.00
USD 949,000	Oncor Electric Delivery 4.15%			USD 914,000	Public Service Electric and		
	1/6/2032	890,191	0.09		Gas 3.7% 1/5/2028	875,023	0.09
USD 551,000	Oncor Electric Delivery 4.55%			USD 475,000	Public Service Electric and		
	15/9/2032	530,158	0.05		Gas 4.65% 15/3/2033	460,478	0.05
USD 25,000	OneMain Finance 7.125%			USD 490,000	Public Service Electric and		
	15/3/2026	25,418	0.00		Gas 4.9% 15/12/2032	485,276	0.05
USD 195,000	OneMain Finance 7.875%			USD 651,000	QUALCOMM 2.15% 20/5/2030	558,443	0.06
	15/3/2030	198,347	0.02	USD 424,113	Ready Capital Mortgage		
USD 25,000	OneMain Finance 9%				Financing 2022-FL9 7.788%		
	15/1/2029	26,330	0.00		25/6/2037	425,059	0.04
USD 150,000	OneMain Financial Issuance			USD 171,261	Renaissance Home Equity Loan		
	Trust 2021-1 2.22%				Trust 2005-3 5.14%		
	16/6/2036	128,348	0.01		25/11/2035	168,815	0.02
USD 170,000	OneMain Financial Issuance			USD 313,000	Republic Services 2.375%		
	Trust 2021-1 2.47%				15/3/2033	251,218	0.03
	16/6/2036	142,523	0.01	USD 1,052,000	Ryder System 5.25% 1/6/2028	1,055,775	0.11
USD 132,000	Oracle 1.65% 25/3/2026	122,755	0.01	USD 25,000	Sabre GBLB 8.625% 1/6/2027	22,125	0.00
USD 1,158,000	Oracle 2.875% 25/3/2031	1,000,680	0.10	USD 15,000	Sabre GBLB 11.25%		
USD 2,621,000	Oracle 2.95% 1/4/2030*	2,315,668	0.23		15/12/2027	14,128	0.00
EUR 200,000	Oracle 3.125% 10/7/2025	214,914	0.02	USD 269,000	Salesforce 1.95% 15/7/2031	221,587	0.02
USD 832,000	Oracle 3.85% 15/7/2036	702,643	0.07	USD 2,425,000	San Diego County Water		
USD 200,000	Oracle 3.95% 25/3/2051	149,467	0.02		Authority 5% 1/5/2052	2,703,024	0.27
USD 230,000	Oracle 4.3% 8/7/2034*	209,101	0.02	USD 299,000	San Diego Gas & Electric 1.7%		
USD 169,000	Oracle 6.15% 9/11/2029	177,289	0.02		1/10/2030	243,999	0.02
USD 739,000	Oracle 6.25% 9/11/2032	781,058	0.08	USD 415,000	San Diego Gas & Electric 3%		
EUR 100,000	Organon & Co / Organon				15/3/2032	359,146	0.04
	Foreign Debt Co-Issuer			USD 85,000	SBA Communications 3.125%		
	2.875% 30/4/2028	100,806	0.01		1/2/2029	75,286	0.01
				EUR 100,000	SCIL IV / SCIL USA 9.5%		
					15/7/2028*	118,262	0.01

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至 2024 年 2 月 29 日止之投資組合

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USD 18,000	Scotts Miracle-Gro 4.375% 1/2/2032	15,070	0.00	USD 1,188,000	Southern California Edison 2.75% 1/2/2032	1,001,454	0.10
USD 25,000	Scotts Miracle-Gro 4.5% 15/10/2029	22,247	0.00	USD 806,000	Southern California Edison 5.2% 1/6/2034	790,980	0.08
USD 25,000	Sealed Air 5.5% 15/9/2025	24,904	0.00	USD 1,224,000	Southern California Edison 5.95% 1/11/2032	1,277,550	0.13
USD 22,000	Sensata Technologies 3.75% 15/2/2031	18,876	0.00	USD 1,414,000	Sprint Capital 8.75% 15/3/2032	1,706,917	0.17
USD 22,000	Service International 4% 15/5/2031	19,275	0.00	USD 25,000	SS&C Technologies 5.5% 30/9/2027	24,354	0.00
USD 496,600	Sesac Finance 5.216% 25/7/2049	484,180	0.05	USD 25,000	Standard Industries 3.375% 15/1/2031	20,766	0.00
USD 168,000	Sherwin-Williams 2.9% 15/3/2052	109,150	0.01	USD 22,000	Standard Industries 4.375% 15/7/2030	19,635	0.00
USD 25,000	Sirius XM Radio 3.875% 1/9/2031	20,688	0.00	USD 25,000	Starwood Property Trust 4.375% 15/1/2027	23,428	0.00
USD 140,000	Sirius XM Radio 4% 15/7/2028	126,225	0.01	USD 25,000	Sunoco / Sunoco Finance 7% 15/9/2028	25,600	0.01
USD 33,000	Sirius XM Radio 4.125% 1/7/2030	28,451	0.00	USD 25,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	24,926	0.00
USD 25,000	Sirius XM Radio 5% 1/8/2027*	23,857	0.00	USD 11,000	TEGNA 5% 15/9/2029	9,686	0.00
USD 25,000	Sirius XM Radio 5.5% 1/7/2029	23,609	0.00	USD 4,000	Tempur Sealy International 3.875% 15/10/2031	3,328	0.00
USD 78,000	Six Flags Entertainment 7.25% 15/5/2031	78,485	0.01	USD 25,000	Tenet Healthcare 4.875% 1/1/2026	24,987	0.00
USD 326,526	SLM Private Credit Student Loan Trust 2004-A 6.046% 15/6/2033	324,588	0.03	USD 235,000	Tenet Healthcare 6.125% 15/6/2030	232,843	0.02
USD 1,326,831	SLM Private Credit Student Loan Trust 2005-B 5.976% 15/6/2039	1,299,977	0.13	USD 25,000	Tenet Healthcare 6.75% 15/5/2031	25,188	0.00
USD 1,686,154	SLM Private Credit Student Loan Trust 2006-A 5.936% 15/6/2039	1,637,740	0.16	USD 130,000	Texas Instruments 4.9% 14/3/2033	130,445	0.01
USD 346,075	SLM Private Credit Student Loan Trust 2006-B 5.846% 15/12/2039	334,088	0.03	USD 692,000	Thermo Fisher Scientific 1.75% 15/10/2028	608,496	0.06
USD 937,500	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	1,008,582	0.10	USD 475,000	Thermo Fisher Scientific 2.6% 1/10/2029	424,311	0.04
USD 489,554	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	474,961	0.05	USD 136,000	Time Warner Cable 6.55% 1/5/2037	128,540	0.01
USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	758,327	0.08	USD 2,379,000	T-Mobile USA 3.875% 15/4/2030	2,211,555	0.22
USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,294,774	0.13	USD 1,320,000	T-Mobile USA 5.05% 15/7/2033	1,296,104	0.13
USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	881,408	0.09	USD 972,000	T-Mobile USA 5.15% 15/4/2034	957,895	0.10
USD 1,617,512	SMB Private Education Loan Trust 2021-A 6.162% 15/1/2053	1,603,385	0.16	USD 210,000	Toyota Motor Credit 4.8% 5/1/2034	205,357	0.02
USD 1,633,068	SMB Private Education Loan Trust 2022-B 6.775% 16/2/2055	1,641,523	0.16	USD 4,000	Travel + Leisure 4.5% 1/12/2029	3,663	0.00
USD 1,348,556	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,308,522	0.13	USD 25,000	Travel + Leisure 6.625% 31/7/2026	25,148	0.00
USD 182,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	164,465	0.02	USD 1,383,014	Tricon American Homes 2019- SFR1 Trust 2.75% 17/3/2038	1,307,257	0.13
USD 292,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	267,914	0.03	USD 22,000	Uber Technologies 4.5% 15/8/2029	20,562	0.00
USD 312,794	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	304,643	0.03	USD 25,000	Uber Technologies 7.5% 15/9/2027	25,583	0.00
USD 314,000	Southern California Edison 2.5% 1/6/2031	264,118	0.03	USD 186,000	Union Pacific 3.799% 6/4/2071	137,175	0.01
				USD 919,000	Union Pacific 3.839% 20/3/2060	701,307	0.07
				USD 25,000	United Airlines 4.375% 15/4/2026	24,062	0.00
				USD 37,000	United Airlines 4.625% 15/4/2029	34,090	0.00
				USD 25,000	United Rentals North America 3.75% 15/1/2032	21,644	0.00
				USD 96,000	United Rentals North America 5.25% 15/1/2030	92,868	0.01
				USD 25,000	United Rentals North America 5.5% 15/5/2027	24,876	0.00

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至 2024 年 2 月 29 日止之投資組合

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USD 4,795,000	United States Treasury Floating Rate Note 5.545% 31/1/2026†	4,802,213	0.48	USD 2,146,546	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.931% 25/10/2046	1,681,144	0.17
USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,380	0.00	EUR 803,000	Wells Fargo 1.625% 2/6/2025*	846,506	0.09
USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	2,783,667	0.28	EUR 530,000	Wells Fargo 2.125% 4/6/2024	572,214	0.06
USD 2,060,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031†	2,153,637	0.22	USD 1,207,000	Wells Fargo 3.35% 2/3/2033	1,038,438	0.10
USD 111,000	United States Treasury Note/ Bond 1.125% 15/2/2031	90,621	0.01	USD 70,000	Wells Fargo 5.389% 24/4/2034	68,938	0.01
USD 640,000	United States Treasury Note/ Bond 1.375% 15/11/2040	407,050	0.04	USD 592,000	Wells Fargo 5.499% 23/1/2035	588,734	0.06
USD 26,000	United Wholesale Mortgage 5.5% 15/4/2029	24,357	0.00	USD 1,260,000	Wells Fargo 5.557% 25/7/2034	1,258,875	0.13
USD 765,000	UnitedHealth 2.875% 15/8/2029	694,370	0.07	USD 296,000	Wells Fargo 5.574% 25/7/2029	298,245	0.03
USD 388,000	UnitedHealth 3.875% 15/12/2028	373,036	0.04	USD 1,116,000	Wells Fargo 6.303% 23/10/2029*	1,160,646	0.12
USD 1,674,000	UnitedHealth 5.3% 15/2/2030*	1,707,818	0.18	USD 163,000	Wells Fargo 6.491% 23/10/2034*	173,721	0.02
USD 78,000	Uniti Group / Uniti Finance / CSL Capital 4.75% 15/4/2028	67,888	0.01	USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	229,961	0.02
USD 43,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	44,655	0.00	USD 257,000	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	225,913	0.02
USD 148,000	Univision Communications 4.5% 1/5/2029	129,679	0.01	USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	1,213,956	0.12
USD 25,000	Univision Communications 8% 15/8/2028	25,007	0.00	USD 25,000	Western Digital 4.75% 15/2/2026	24,388	0.00
USD 25,000	US Foods 6.875% 15/9/2028	25,415	0.00	USD 440,000	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	422,647	0.04
USD 52,000	US Foods 7.25% 15/1/2032	53,732	0.01	USD 307,386	WinWater Mortgage Loan Trust 2014-1 3.92% 20/6/2044	287,169	0.03
USD 99,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	98,981	0.01	USD 25,000	WMG Acquisition 3.875% 15/7/2030	22,157	0.00
GBP 100,000	Verizon Communications 1.125% 3/11/2028	107,754	0.01	USD 25,000	Xerox 5.5% 15/8/2028	22,684	0.00
USD 2,664,000	Verizon Communications 1.45% 20/3/2026	2,472,725	0.25	USD 73,000	Yum! Brands 3.625% 15/3/2031	64,134	0.01
USD 692,000	Verizon Communications 1.5% 18/9/2030	556,234	0.06			313,952,352	31.41
USD 596,000	Verizon Communications 1.68% 30/10/2030	480,860	0.05		烏拉圭		
USD 108,000	Verizon Communications 2.355% 15/3/2032	87,782	0.01	USD 200,000	Uruguay Government International Bond 4.375% 27/10/2027	198,175	0.02
USD 389,000	Verizon Communications 3.7% 22/3/2061	277,746	0.03	USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050	190,979	0.02
USD 1,486,000	Verizon Communications 4.329% 21/9/2028	1,445,350	0.15			389,154	0.04
USD 1,047,000	Verizon Communications 4.4% 1/11/2034	975,882	0.10	總債券		949,960,904	95.06
USD 15,000	Walgreens Boots Alliance 3.2% 15/4/2030	12,994	0.00	商業票據			
USD 836,000	Walt Disney 2% 1/9/2029	722,652	0.07		澳洲		
USD 237,000	Walt Disney 3.8% 22/3/2030	223,954	0.02	USD 910,000	Macquarie Bank 0% 13/5/2024	899,677	0.09
USD 1,295,510	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 6.041% 25/9/2046	1,017,678	0.10	USD 1,395,000	Macquarie Bank 0% 20/8/2024	1,359,096	0.14
USD 2,325,267	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 5.961% 25/10/2046	1,918,075	0.19	USD 1,395,000	Westpac Banking 0% 6/6/2024	1,374,588	0.14
USD 1,461,697	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.879% 25/6/2047	1,149,616	0.12			3,633,361	0.37
					法國		
				USD 1,000,000	BPCE 0% 5/4/2024	994,517	0.10
				USD 1,320,000	LVMH Moët 0% 5/2/2025	1,257,610	0.13
				USD 955,000	Societe Generale 0% 24/4/2024	947,099	0.09
						3,199,226	0.32
					德國		
				USD 1,320,000	Bayer 0% 9/7/2024	1,292,598	0.13
				USD 1,000,000	Bayer 0% 12/8/2024	973,980	0.10
				USD 1,395,000	Bayer 0% 10/9/2024	1,352,621	0.13
						3,619,199	0.36

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

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

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,395,000	挪威 DNB Bank 0% 13/6/2024	1,373,305	0.14	USD 1,320,000	美國 Bank of America 5.22% 6/2/2025	1,318,245	0.13
USD 1,395,000	英國 Natwest Markets 0% 20/5/2024	1,377,484	0.14	USD 1,405,000	Citibank (New York Branch) 5.89% 10/5/2024	1,405,808	0.14
USD 2,000,000	美國 HSBC USA 0% 22/8/2024	1,945,997	0.19			2,724,053	0.27
USD 1,395,000	HSBC USA 0% 9/9/2024	1,353,471	0.14	定期存單總額		10,236,876	1.02
USD 1,395,000	HSBC USA 0% 11/10/2024	1,346,607	0.13	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		981,833,358	98.25
USD 925,000	HSBC USA 0% 27/11/2024	885,766	0.09				
USD 975,000	HSBC USA 0% 12/2/2025	922,395	0.09	其他可轉讓證券			
USD 1,990,000	Walgreens Boots Alliance 0% 1/4/2024	1,978,767	0.20	債券			
		8,433,003	0.84	USD 633,000	百慕達 Trinitas CLO XXIV 7.128% 25/4/2037**	633,000	0.06
總商業票據		21,635,578	2.17	USD 474,000	澤西島 Bain Capital CLO 2024-1 0% 16/4/2037**	474,000	0.05
定期存單				USD 468,000	CarVal CLO IX-C 0% 20/4/2037**	468,000	0.05
加拿大						942,000	0.10
USD 1,100,000	Bank of Nova Scotia (Houston Branch) 6% 18/10/2024	1,103,475	0.11	美國			
USD 1,395,000	Toronto Dominion Bank (New York Branch) 5.93% 15/8/2024	1,397,411	0.14	USD 1,280,000	MF1 2024-FL14 7.055% 19/3/2039**	1,276,800	0.13
USD 1,840,000	Toronto Dominion Bank (New York Branch) 6% 9/9/2024	1,844,833	0.18	總債券		2,851,800	0.29
		4,345,719	0.43	其他可轉讓證券總額		2,851,800	0.29
法國				普通股/優先股(股份)總額		984,685,158	98.54
USD 955,000	Natixis (New York Branch) 5.97% 20/5/2024	955,804	0.10	其他淨資產		14,540,609	1.46
USD 2,205,000	Natixis (New York Branch) 5.99% 17/10/2024	2,211,300	0.22	淨資產總額(美金)		999,225,767	100.00
		3,167,104	0.32				

\*\* 證券附註 2(j) 詳列之公平計價調整。

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
AUD	664,535	NZD	617,000	State Street	20/3/2024	(3,008)
AUD	384,266	USD	580,000	ANZ	20/3/2024	(5,530)
AUD	646,201	USD	982,000	BNY Mellon	14/3/2024	(5,089)
AUD	73,342	EUR	120,000	UBS	20/3/2024	(1,265)
AUD	128,986	NZD	120,000	UBS	20/3/2024	(427)
AUD	993,985	NZD	930,000	JP Morgan	20/3/2024	147
AUD	279,147	NZD	260,000	Morgan Stanley	20/3/2024	(728)
AUD	182,686	NZD	170,000	Standard Chartered Bank	20/3/2024	(578)
AUD	928,599	NZD	870,000	Barclays	20/3/2024	906
AUD	183,663	USD	280,000	Bank of America	20/3/2024	(825)
BRL	12,260,346	USD	61,092,078	Toronto-Dominion	20/3/2024	3,251
BRL	191,294	USD	959,877	Goldman Sachs	14/3/2024	1,516
BRL	503,448	USD	2,490,000	Barclays	20/3/2024	(3,607)
BRL	229,709	USD	1,139,000	Citigroup	14/3/2024	(919)
BRL	1,693,772	USD	8,440,000	Goldman Sachs	20/3/2024	470
BRL	62,563	USD	310,000	Citigroup	20/3/2024	(334)
CAD	2,180,000	USD	2,954,371	Morgan Stanley	20/3/2024	1,430
CAD	381,998	USD	510,000	Bank of America	20/3/2024	(5,427)
CAD	4,092,414	EUR	5,965,000	Royal Bank of Canada	5/3/2024	(36,787)

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至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
CHF	670,000	USD	579,533	BNP Paribas	20/3/2024	(9,396)
CHF	266,830	EUR	250,000	UBS	20/3/2024	(4,710)
CLP	528,746	USD	467,782,000	Goldman Sachs	14/3/2024	(46,205)
CLP	452,096	USD	414,871,000	Citigroup	14/3/2024	(24,136)
CNH	3,160,512	USD	22,559,472	Deutsche Bank	20/3/2024	(26,030)
COP	705,406	USD	3,096,026,000	BNP Paribas	17/5/2024	72,090
COP	554,646	USD	2,362,374,280	Barclays	15/8/2024	30,021
COP	1,404,842	USD	6,074,676,720	BNP Paribas	15/8/2024	98,587
COP	1,375,583	USD	5,591,881,275	Citigroup	14/3/2024	43,606
COP	3,051,542	USD	12,247,090,000	Citigroup	20/3/2024	53,391
COP	2,127,477	USD	8,850,000,000	BNP Paribas	23/10/2024	41,851
COP	371,079	USD	1,465,454,631	BNY Mellon	14/3/2024	846
COP	1,084,056	USD	4,496,666,000	HSBC Bank	24/2/2025	132
COP	63,387	USD	250,000,000	Goldman Sachs	20/3/2024	(6)
CZK	1,866,789	USD	42,303,170	Deutsche Bank	20/3/2024	(54,549)
CZK	56,359	EUR	1,400,000	Bank of America	20/3/2024	(1,210)
CZK	113,325	EUR	2,850,000	BNP Paribas	20/3/2024	(938)
CZK	55,908	EUR	1,400,000	HSBC Bank	20/3/2024	(721)
CZK	57,122	EUR	1,450,000	UBS	20/3/2024	103
CZK	57,128	EUR	1,450,000	JP Morgan	20/3/2024	97
EUR	3,313,236	USD	3,060,000	Barclays	20/3/2024	8,836
EUR	1,267,463	GBP	1,470,000	BNP Paribas	20/3/2024	(10,461)
EUR	5,063,336	USD	4,650,000	Société Générale	20/3/2024	(15,092)
EUR	2,967,320,650	JPY	19,150,000	Morgan Stanley	21/3/2024	883,049
EUR	9,437,649	USD	8,700,000	State Street	20/3/2024	7,455
EUR	703,100,000	JPY	4,434,714	UBS	21/3/2024	97,589
EUR	136,000,000	JPY	888,959	Deutsche Bank	21/3/2024	52,702
EUR	362,900,000	JPY	2,333,545	Bank of America	21/3/2024	98,790
EUR	2,336,729	NOK	205,000	Barclays	14/3/2024	1,576
EUR	76,745	USD	70,000	Deutsche Bank	20/3/2024	(750)
EUR	355,077	GBP	409,000	BNP Paribas	14/3/2024	(6,082)
EUR	5,349,478	USD	4,940,000	JP Morgan	20/3/2024	13,603
EUR	120,000	AUD	73,979	Barclays	20/3/2024	1,956
EUR	74,000,000	HUF	190,736	JP Morgan	20/3/2024	3,082
EUR	1,500,000	THB	39,624	Barclays	20/3/2024	1,139
EUR	7,175,449	USD	6,600,000	Morgan Stanley	20/3/2024	(10,197)
EUR	250,000	CHF	270,181	HSBC Bank	20/3/2024	8,348
EUR	1,400,000	CZK	56,669	Deutsche Bank	20/3/2024	1,547
EUR	1,400,000	CZK	56,561	HSBC Bank	20/3/2024	1,430
EUR	112,000,000	HUF	289,887	Morgan Stanley	20/3/2024	5,975
EUR	105,500,000	HUF	272,089	Deutsche Bank	20/3/2024	4,569
EUR	250,000	PLN	56,665	HSBC Bank	20/3/2024	(1,303)
EUR	770,000	PLN	176,199	Deutsche Bank	20/3/2024	(2,201)
EUR	15,300,000	THB	394,828	JP Morgan	20/3/2024	1,478
EUR	21,500,000	HUF	54,892	HSBC Bank	20/3/2024	326
EUR	3,170,000	THB	82,698	HSBC Bank	20/3/2024	1,276
EUR	3,170,000	THB	82,993	UBS	20/3/2024	1,597
EUR	500,000	PLN	115,061	Barclays	20/3/2024	(727)
EUR	1,110,000	AUD	674,017	Citigroup	5/3/2024	6,825
EUR	113,000,000	HUF	290,953	Goldman Sachs	20/3/2024	4,375
EUR	1,957,977	USD	1,800,000	Deutsche Bank	5/3/2024	(5,026)
EUR	1,400,000	CZK	56,046	Goldman Sachs	20/3/2024	871
EUR	83,288,606	HUF	216,000	UBS	14/3/2024	4,723
EUR	760,000	PLN	175,156	Morgan Stanley	20/3/2024	(819)
EUR	461,841	USD	428,000	Citigroup	14/3/2024	2,700
EUR	231,000,000	JPY	1,452,854	Goldman Sachs	21/3/2024	27,558



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至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
EUR	182,000,000	JPY	1,134,784	HSBC Bank	21/3/2024	10,975
EUR	161,744	USD	150,000	Royal Bank of Canada	20/3/2024	1,102
EUR	5,646,880	USD	5,240,000	BNP Paribas	20/3/2024	41,894
EUR	1,676,049	USD	1,550,000	UBS	5/3/2024	5,660
EUR	500,000	PLN	115,723	UBS	20/3/2024	(8)
EUR	500,000	PLN	116,256	Nomura	20/3/2024	571
GBP	14,970,000	EUR	12,909,215	Deutsche Bank	20/3/2024	108,791
GBP	1,470,000	EUR	1,269,339	Citigroup	20/3/2024	12,838
GBP	621,347	USD	490,000	Morgan Stanley	20/3/2024	(331)
GBP	4,793,826	EUR	4,100,000	Nomura	5/3/2024	(5,411)
GBP	1,515,856	USD	1,190,000	Deutsche Bank	5/3/2024	(7,818)
GBP	2,490,129	USD	1,970,000	BNP Paribas	20/3/2024	6,610
GBP	188,250	USD	150,000	BNY Mellon	5/3/2024	1,839
GBP	1,302,413	USD	1,030,000	Royal Bank of Canada	5/3/2024	2,863
HUF	437,900	USD	156,002,000	Citigroup	14/3/2024	(7,632)
HUF	69,917	EUR	27,000,000	Nomura	20/3/2024	(1,477)
HUF	903,221	USD	323,507,755	State Street	14/3/2024	(10,957)
HUF	424,426	EUR	165,000,000	JP Morgan	20/3/2024	(5,936)
HUF	38,561	EUR	15,000,000	Société Générale	20/3/2024	(514)
HUF	339,669	EUR	131,500,000	BNP Paribas	20/3/2024	(6,264)
HUF	55,911	EUR	21,500,000	Goldman Sachs	20/3/2024	(1,433)
HUF	170,336	EUR	66,500,000	Citigroup	20/3/2024	(1,610)
HUF	113,895	EUR	44,500,000	Morgan Stanley	20/3/2024	(979)
HUF	214,000	EUR	83,367,980	UBS	14/3/2024	(2,334)
HUF	59,470	EUR	23,000,000	Barclays	20/3/2024	(1,161)
HUF	115,043	EUR	45,000,000	Deutsche Bank	20/3/2024	(848)
IDR	6,106,943	USD	95,193,188,718	Deutsche Bank	20/3/2024	(53,049)
IDR	223,297	USD	3,448,824,000	Citigroup	14/3/2024	(3,918)
IDR	1,706,946	USD	26,730,000,000	BNP Paribas	20/3/2024	(7,028)
INR	831,155	USD	69,497,000	JP Morgan	14/3/2024	6,672
INR	62,085	USD	5,150,000	BNP Paribas	20/3/2024	(14)
JPY	1,586,399	USD	226,000,000	Barclays	21/3/2024	(70,155)
JPY	6,305,966	EUR	987,000,000	Barclays	21/3/2024	(224,489)
JPY	39,186,178	USD	5,597,530,000	State Street	21/3/2024	(1,632,089)
JPY	795,550	USD	114,000,000	Société Générale	21/3/2024	(30,719)
JPY	800,981	USD	115,000,000	HSBC Bank	21/3/2024	(29,440)
JPY	1,647,942	USD	230,000,000	Deutsche Bank	21/3/2024	(104,862)
JPY	1,018,820	EUR	158,025,000	Goldman Sachs	21/3/2024	(45,924)
JPY	2,085,000	USD	293,590,101	Nomura	21/3/2024	(115,290)
JPY	1,835,987	USD	262,000,000	Goldman Sachs	21/3/2024	(78,217)
JPY	2,323,223	EUR	369,000,000	UBS	21/3/2024	(46,659)
JPY	11,680,385	EUR	1,863,845,000	State Street	5/3/2024	(200,759)
JPY	2,998,285	USD	441,000,000	Morgan Stanley	21/3/2024	(39,596)
JPY	224,000	USD	33,541,040	BNY Mellon	22/3/2024	1,065
JPY	620,731	EUR	100,975,000	Bank of America	21/3/2024	3,525
KRW	385,604	USD	495,000,000	Citibank	20/6/2024	(12,328)
KRW	1,284,706	USD	1,678,618,000	Citigroup	14/3/2024	(24,136)
KRW	747,994	USD	975,000,000	Royal Bank of Canada	20/3/2024	(15,821)
KRW	1,265,229	USD	1,654,160,000	BNP Paribas	20/3/2024	(23,043)
MXN	243,833	USD	4,300,000	Morgan Stanley	20/3/2024	7,542
MXN	11,003,362	USD	193,745,002	Citigroup	20/3/2024	322,773
MXN	450,473	USD	7,722,000	Goldman Sachs	14/3/2024	1,394
MXN	1,696,341	USD	29,100,000	Goldman Sachs	20/3/2024	4,816
MXN	61,265	USD	1,050,000	JP Morgan	20/3/2024	117
MYR	1,483,791	USD	6,901,854	Barclays	14/3/2024	(29,036)
NOK	447,783	USD	4,857,000	RBS	20/3/2024	11,494
NOK	17,155	EUR	202,018	Citigroup	14/3/2024	480
NOK	187,845	EUR	2,211,662	Barclays	14/3/2024	5,219

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貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
NOK	856,179	SEK	900,000	Bank of America	20/3/2024	2,075
NOK	36,476	USD	400,000	JP Morgan	20/3/2024	1,348
NOK	775,780	SEK	800,000	UBS	20/3/2024	416
NOK	36,506	USD	400,000	Deutsche Bank	20/3/2024	1,318
NOK	413,000	EUR	4,648,563	BNP Paribas	14/3/2024	(8,763)
NOK	1,463,847	SEK	1,480,000	Morgan Stanley	20/3/2024	(2,010)
NOK	2,678,563	SEK	2,710,000	JP Morgan	20/3/2024	(3,501)
NOK	424,331	SEK	430,000	BNP Paribas	20/3/2024	(489)
NOK	881,302	SEK	890,000	Barclays	20/3/2024	(1,308)
NOK	423,850	SEK	430,000	Goldman Sachs	20/3/2024	(443)
NZD	580,000	AUD	621,777	Barclays	20/3/2024	1,052
NZD	190,000	AUD	205,247	Standard Chartered Bank	20/3/2024	1,299
NZD	120,000	AUD	129,170	JP Morgan	20/3/2024	539
NZD	80,000	AUD	85,913	Morgan Stanley	20/3/2024	237
NZD	120,000	AUD	127,602	Royal Bank of Canada	20/3/2024	(419)
NZD	185,007	USD	300,000	Goldman Sachs	20/3/2024	(1,764)
NZD	470,000	AUD	499,837	Goldman Sachs	20/3/2024	(1,601)
PEN	463,722	USD	1,764,000	Citigroup	14/3/2024	2,801
PEN	234,253	USD	900,000	Deutsche Bank	14/3/2024	3,769
PLN	1,918,094	USD	7,735,478	Citigroup	14/3/2024	25,870
PLN	180,493	USD	725,000	State Street	20/3/2024	1,689
PLN	2,181,039	USD	8,760,000	BNP Paribas	20/3/2024	20,214
PLN	1,171,069	USD	4,650,000	UBS	20/3/2024	(2,596)
PLN	114,509	EUR	500,000	JP Morgan	20/3/2024	1,326
PLN	57,392	EUR	250,000	Morgan Stanley	20/3/2024	514
PLN	2,016,459	USD	8,127,467	Morgan Stanley	14/3/2024	26,013
PLN	2,014,582	USD	8,110,000	Morgan Stanley	5/3/2024	23,747
PLN	57,478	EUR	250,000	HSBC Bank	20/3/2024	420
PLN	145,015	EUR	630,000	Goldman Sachs	20/3/2024	875
PLN	1,245,772	USD	5,000,000	UBS	5/3/2024	10,905
PLN	149,753	EUR	650,000	State Street	20/3/2024	756
PLN	459,691	USD	1,828,000	BNP Paribas	14/3/2024	(306)
PLN	115,726	EUR	500,000	Deutsche Bank	20/3/2024	5
PLN	115,970	EUR	500,000	Barclays	20/3/2024	(260)
RON	428,084	USD	1,980,000	BNP Paribas	14/3/2024	3,901
SEK	57,717	USD	600,000	BNP Paribas	20/3/2024	469
SEK	400,000	NOK	387,958	Deutsche Bank	20/3/2024	(201)
SEK	1,900,000	NOK	1,864,695	UBS	20/3/2024	1,167
SEK	245,765	USD	2,500,000	JP Morgan	20/3/2024	(3,325)
SEK	157,815	USD	1,600,000	Barclays	20/3/2024	(2,653)
SEK	68,019	USD	698,000	Morgan Stanley	20/3/2024	(330)
SEK	4,780,000	NOK	4,744,746	JP Morgan	20/3/2024	8,132
SEK	1,380,000	NOK	1,366,549	Standard Chartered Bank	20/3/2024	2,030
SEK	880,000	NOK	873,130	Morgan Stanley	20/3/2024	1,460
SEK	440,000	NOK	436,701	Goldman Sachs	20/3/2024	743
SEK	1,061,378	USD	11,110,000	Morgan Stanley	5/3/2024	15,332
SEK	780,000	NOK	773,966	Royal Bank of Canada	20/3/2024	1,299
SGD	1,189,638	USD	1,600,000	Barclays	5/3/2024	1,582
THB	98,245	EUR	3,730,000	JP Morgan	20/3/2024	(2,520)
THB	146,388	EUR	5,610,000	HSBC Bank	20/3/2024	(2,298)
THB	2,274,959	USD	80,717,819	Barclays	14/3/2024	(22,493)
THB	361,398	EUR	13,800,000	Barclays	20/3/2024	(7,064)
TRY	310,817	USD	12,085,710	Goldman Sachs	4/12/2024	(22,034)
TRY	129,982	USD	5,204,290	Barclays	4/12/2024	(5,628)
TRY	5,229	USD	164,000	BNP Paribas	5/3/2024	17
TWD	1,431,139	USD	44,400,000	State Street	20/3/2024	(25,834)
TWD	390,263	USD	11,800,000	BNP Paribas	20/6/2024	(13,832)
USD	15,494,177	BRL	2,976,614	BNY Mellon	2/4/2024	(129,327)

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USD	11,800,000	TWD	384,490	Bank of America	20/6/2024	8,058
USD	510,000	CAD	375,959	Barclays	20/3/2024	(612)
USD	4,658,000	SEK	448,381	RBS	20/3/2024	(3,334)
USD	4,630,000	EUR	4,998,106	Société Générale	20/3/2024	(28,426)
USD	2,460,000	EUR	2,670,764	UBS	20/3/2024	79
USD	272,180,570	JPY	1,869,090	HSBC Bank	21/3/2024	43,017
USD	412,076,000	CLP	450,559	Citigroup	14/3/2024	25,481
USD	47,363,003	CZK	2,087,107	Barclays	14/3/2024	57,945
USD	48,490,380	ZAR	2,525,628	State Street	14/3/2024	1,283
USD	22,919,448	MXN	1,296,650	Barclays	14/3/2024	(44,523)
USD	21,412,704	BRL	4,283,280	Goldman Sachs	14/3/2024	(17,874)
USD	8,655,575	PLN	2,146,242	Citigroup	14/3/2024	(28,947)
USD	12,778,765,689	COP	3,145,375	Citigroup	14/3/2024	(97,806)
USD	44,462,430,530	IDR	2,834,685	UBS	14/3/2024	6,435
USD	3,130,000	EUR	3,380,914	BNP Paribas	20/3/2024	(17,152)
USD	676,500,000	JPY	4,716,944	Morgan Stanley	21/3/2024	178,273
USD	217,146,010,480	IDR	13,923,453	Standard Chartered Bank	20/3/2024	113,866
USD	186,290,000	INR	2,227,194	HSBC Bank	20/3/2024	(18,106)
USD	5,255,000	CNH	736,240	HSBC Bank	20/3/2024	6,094
USD	504,270,000	HUF	1,411,551	State Street	20/3/2024	21,475
USD	20,305,500	EUR	22,029,104	Deutsche Bank	20/3/2024	(15,442)
USD	14,460,000	GBP	18,207,789	Morgan Stanley	20/3/2024	(118,527)
USD	2,814,878,736	JPY	19,704,295	BNY Mellon	21/3/2024	819,143
USD	18,341,656,000	KRW	14,055,697	JP Morgan	20/3/2024	282,090
USD	43,664,410	MXN	2,478,468	Goldman Sachs	20/3/2024	(74,109)
USD	16,417,771	CNH	2,300,000	State Street	20/3/2024	18,865
USD	13,077,930,000	COP	3,258,558	Citigroup	20/3/2024	(57,013)
USD	4,468,504	PLN	1,111,739	HSBC Bank	14/3/2024	(11,218)
USD	79,235,883	BRL	15,901,560	Toronto-Dominion	20/3/2024	(4,218)
USD	16,530,000	MYR	3,550,639	Barclays	20/3/2024	65,973
USD	370,000	SEK	35,556	BNP Paribas	20/3/2024	(326)
USD	370,000	SEK	35,525	Goldman Sachs	20/3/2024	(356)
USD	600,000	NOK	54,973	Goldman Sachs	20/3/2024	(1,762)
USD	247,500,000	JPY	1,725,337	Goldman Sachs	21/3/2024	64,849
USD	2,950,000	EUR	3,207,143	Barclays	20/3/2024	4,492
USD	4,460,000	EUR	4,858,019	Morgan Stanley	20/3/2024	16,047
USD	2,200,000	ZAR	117,367	JP Morgan	20/3/2024	2,898
USD	86,680,000	MXN	4,912,116	Deutsche Bank	20/3/2024	(155,109)
USD	900,000	NOK	86,197	Morgan Stanley	20/3/2024	1,094
USD	1,800,000	NOK	173,293	JP Morgan	20/3/2024	3,086
USD	1,500,000	MXN	85,906	Barclays	20/3/2024	(1,782)
USD	1,700,000	NOK	165,716	Barclays	20/3/2024	4,965
USD	2,490,000	BRL	505,909	Barclays	20/3/2024	6,068
USD	1,005,000	AUD	683,326	Goldman Sachs	14/3/2024	27,198
USD	1,654,160,000	KRW	1,265,229	BNP Paribas	20/3/2024	23,043
USD	1,400,000	MXN	81,085	JP Morgan	20/3/2024	(757)
USD	8,559,000	ZAR	452,211	Citigroup	14/3/2024	6,641
USD	657,000	NOK	63,438	BNP Paribas	20/3/2024	1,313
USD	175,000,000	JPY	1,215,839	Toronto-Dominion	21/3/2024	41,756
USD	1,100,000	ZAR	58,400	UBS	20/3/2024	1,165
USD	1,754,658,000	COP	446,024	BNP Paribas	14/3/2024	701
USD	7,655,000	MXN	448,093	Goldman Sachs	14/3/2024	147
USD	495,000,000	KRW	378,527	Morgan Stanley	20/6/2024	5,251
USD	87,000,000	JPY	609,419	Deutsche Bank	21/3/2024	25,732
USD	3,500,000	ZAR	187,060	Barclays	20/3/2024	4,950
USD	580,000	AUD	389,145	Bank of America	20/3/2024	10,409
USD	2,083,511,844	COP	524,855	BNY Mellon	14/3/2024	(3,929)
USD	3,080,000	EUR	3,345,718	JP Morgan	20/3/2024	1,934

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
USD	8,850,000,000	COP	2,207,809	BNP Paribas	20/3/2024	(35,881)
USD	14,584,196	CNY	2,058,897	Citigroup	29/4/2024	4,303
USD	2,028,169,235	COP	511,789	BNY Mellon	20/3/2024	(2,401)
USD	22,263,690,000	IDR	1,410,564	BNP Paribas	20/3/2024	(5,315)
USD	70,000	GBP	88,903	Citigroup	5/3/2024	195
USD	11,490,000	CNH	1,601,557	BNP Paribas	5/3/2024	6,741
USD	22,230,000	JPY	151,016	Nomura	5/3/2024	2,261
USD	8,110,000	PLN	2,014,388	Morgan Stanley	20/3/2024	(23,530)
USD	13,105,268	EUR	14,190,991	Deutsche Bank	5/3/2024	(27,867)
USD	214,809,000	CLP	229,497	Morgan Stanley	14/3/2024	7,910
USD	31,000,000	CNH	4,322,307	HSBC Bank	4/3/2024	19,793
USD	421,880	AUD	277,947	Citigroup	5/3/2024	2,598
USD	628,901,857	JPY	4,276,597	Deutsche Bank	5/3/2024	68,226
USD	21,616,429	CAD	16,098,752	Toronto-Dominion	5/3/2024	141,481
USD	2,598,000	NZD	1,590,436	UBS	5/3/2024	3,549
USD	5,468,000	CHF	6,354,423	State Street	5/3/2024	131,840
USD	4,111,340	GBP	5,215,000	BNY Mellon	5/3/2024	4,871
USD	40,715,000	SEK	3,921,574	Goldman Sachs	5/3/2024	(24,261)
USD	432,780	AUD	285,000	Morgan Stanley	5/3/2024	2,537
USD	14,040,914	MXN	815,412	Morgan Stanley	5/3/2024	(7,436)
USD	99,804,269	ZAR	5,308,409	Morgan Stanley	5/3/2024	108,689
USD	19,810,000	NOK	1,895,906	Morgan Stanley	5/3/2024	23,414
USD	13,151,000	DKK	1,914,695	BNP Paribas	5/3/2024	436
USD	4,320,000	SGD	3,228,973	Toronto-Dominion	5/3/2024	12,680
USD	32,058,000	PLN	8,010,408	State Street	5/3/2024	(46,901)
USD	234,033,095	MXN	13,589,363	BNP Paribas	5/3/2024	(125,814)
USD	575,172,257	CNH	80,172,990	HSBC Bank	5/3/2024	338,914
USD	99,752,171	CZK	4,344,400	Citigroup	5/3/2024	70,236
USD	1,730,000	RON	376,680	Barclays	5/3/2024	(822)
USD	61,371,000	THB	1,732,734	UBS	5/3/2024	21,426
USD	33,082,640	GBP	41,977,033	State Street	5/3/2024	52,789
USD	455,070,000	HUF	1,278,372	Nomura	5/3/2024	22,237
USD	248,418,333	EUR	269,779,329	BNP Paribas	5/3/2024	252,236
USD	1,038,000	EUR	1,129,373	JP Morgan	14/3/2024	2,753
USD	8,585,361,808	JPY	59,025,963	UBS	5/3/2024	1,575,998
USD	11,660,000	CNH	1,628,590	Deutsche Bank	5/3/2024	10,179
USD	700,000	EUR	757,790	State Street	5/3/2024	(1,691)
USD	1,000,000	EUR	1,080,942	Morgan Stanley	5/3/2024	(4,030)
USD	3,077,000	PEN	808,078	Citigroup	14/3/2024	(5,692)
USD	83,727,000	HUF	231,725	UBS	14/3/2024	799
USD	1,400,000	MXN	81,311	Morgan Stanley	20/3/2024	(532)
USD	1,510,000	EUR	1,628,550	Citigroup	20/3/2024	(10,772)
USD	32,880,000	THB	916,042	Citigroup	14/3/2024	(1,489)
USD	220,500,000	JPY	1,499,949	Barclays	21/3/2024	20,604
USD	4,410,000	CHF	5,072,825	Barclays	20/3/2024	45,912
USD	580,000	GBP	732,073	HSBC Bank	20/3/2024	(3,007)
USD	222,567,000	CLP	229,687	Société Générale	14/3/2024	98
USD	50,000	GBP	63,064	UBS	5/3/2024	(299)
USD	200,000	EUR	215,968	Barclays	5/3/2024	(1,026)
USD	90,000	CAD	66,509	UBS	5/3/2024	71
USD	3,096,026,000	COP	785,544	Société Générale	21/3/2024	767
USD	250,000	EUR	270,642	Goldman Sachs	20/3/2024	(769)
USD	1,280,000	EUR	1,378,395	UBS	5/3/2024	(10,370)
USD	7,016,937	TWD	224,000	Royal Bank of Canada	22/3/2024	1,894
USD	100,000	GBP	126,091	BNY Mellon	20/3/2024	(647)
USD	5,950,264,000	COP	1,508,630	Citigroup	22/3/2024	633
USD	300,000	NZD	185,434	Morgan Stanley	20/3/2024	2,191
USD	4,496,666,000	COP	1,138,973	HSBC Bank	22/3/2024	(633)

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
USD	300,000	NZD	186,093	Barclays	20/3/2024	2,850
USD	423,000	EUR	459,057	Citigroup	14/3/2024	(57)
USD	960,000	EUR	1,042,070	Bank of America	20/3/2024	(148)
USD	420,000	PLN	105,573	Barclays	5/3/2024	12
USD	1,470,000	EUR	1,594,033	Royal Bank of Canada	5/3/2024	(876)
USD	1,380,000	EUR	1,497,293	HSBC Bank	20/3/2024	(896)
USD	153,400,000	THB	4,260,697	JP Morgan	3/4/2024	(27,094)
ZAR	5,483,691	USD	104,533,426	State Street	20/3/2024	(44,645)
ZAR	77,983	USD	1,500,000	Goldman Sachs	20/3/2024	65
ZAR	79,600	USD	1,500,000	HSBC Bank	20/3/2024	(1,552)
ZAR	191,907	USD	3,623,372	JP Morgan	20/3/2024	(3,377)
ZAR	9,400	USD	176,628	Morgan Stanley	20/3/2024	(210)
ZAR	460,082	USD	8,816,000	BNP Paribas	14/3/2024	(1,133)
未實現淨增值						2,669,515
瑞士法郎避險股份類別						
CHF	5,347,610	USD	4,632,146	BNY Mellon	15/3/2024	(70,308)
USD	76,243	CHF	87,681	BNY Mellon	15/3/2024	820
未實現淨減值						(69,488)
離岸人民幣避險股份類別						
CNY	100,876	USD	726,236	BNY Mellon	15/3/2024	(5)
USD	220,297	CNY	30,525	BNY Mellon	15/3/2024	(73)
未實現淨減值						(78)
丹麥克朗避險股份類別						
DKK	81	USD	556	BNY Mellon	15/3/2024	1
USD	8	DKK	2	BNY Mellon	15/3/2024	-
未實現淨增值						1
歐元避險股份類別						
EUR	130,431,525	USD	121,092,653	BNY Mellon	15/3/2024	1,004,438
USD	1,712,837	EUR	1,838,928	BNY Mellon	15/3/2024	(20,212)
未實現淨增值						984,226
英鎊避險股份類別						
GBP	293,532,331	USD	233,392,244	BNY Mellon	15/3/2024	2,254,709
USD	4,147,650	GBP	5,210,083	BNY Mellon	15/3/2024	(46,394)
未實現淨增值						2,208,315
挪威克朗避險股份類別						
NOK	71,531,007	USD	761,363,364	BNY Mellon	15/3/2024	453,707
USD	12,507,041	NOK	1,170,353	BNY Mellon	15/3/2024	(12,151)
未實現淨增值						441,556
紐元避險股份類別						
NZD	5,843	USD	9,634	BNY Mellon	15/3/2024	42
USD	150	NZD	91	BNY Mellon	15/3/2024	(1)
未實現淨增值						41
新加坡幣避險股份類別						
SGD	142,407	USD	191,333	BNY Mellon	15/3/2024	109
USD	3,253	SGD	2,414	BNY Mellon	15/3/2024	(9)
未實現淨增值						100
未實現淨增值總額						6,234,188

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

至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (美金)
(254)	EUR	Euro BOBL	2024 年 3 月	415,372
(126)	EUR	Euro Bund	2024 年 3 月	228,118
(9)	EUR	Euro BUXL	2024 年 3 月	26,377
291	EUR	Euro Schatz	2024 年 3 月	(23,055)
9	EUR	Euro-BTP	2024 年 3 月	2,246
38	EUR	Euro-OAT	2024 年 3 月	242
21	JPY	Japanese 10 Year Bond (OSE)	2024 年 3 月	14,569
82	AUD	Australian 10 Year Bond	2024 年 3 月	61,494
119	AUD	Australian 3 Year Bond	2024 年 3 月	36,933
15	KRW	Korean 3 Year Bond	2024 年 3 月	1,464
(57)	USD	30 Day Federal Funds	2024 年 3 月	17,814
190	USD	US Long Bond (CBT)	2024 年 6 月	291,495
244	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	85,465
(819)	USD	US Ultra 10 Year Note	2024 年 6 月	(277,183)
(6)	USD	US Ultra Bond (CBT)	2024 年 6 月	180
84	CAD	Canadian 10 Year Bond	2024 年 6 月	24,604
82	GBP	Long Gilt	2024 年 6 月	8,756
678	USD	US Treasury 2 Year Note (CBT)	2024 年 6 月	110,680
351	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	109,169
(24)	AUD	90 Day Bank Bill	2024 年 12 月	1,514
40	AUD	90 Day Bank Bill	2025 年 12 月	(821)
合計				1,135,433

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	EUR (10,815)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	157	951
CDS	USD (11,583,000)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	647,529	745,405
CDS	EUR (15,575)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	191	1,369
CDS	EUR 10,172,688	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(49,849)	(870,119)
CDS	USD (9,000,000)	Fund provides default protection on Mexican; and receives Fixed 1%	JP Morgan	20/12/2024	(36,417)	59,066
CDS	EUR (72,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	2,158	8,717
CDS	USD 13,239,800	Fund receives default protection on CDX.NA.HY.39.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(644,847)	(883,892)
IFS	EUR 1,205,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	Bank of America	15/2/2034	7,696	9,968
IFS	USD 455,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.466%	Bank of America	6/12/2033	655	655
IFS	USD 2,290,000	Fund provides default protection US CPIU + 0bps; and receives Fixed 2.46%	Bank of America	8/2/2034	(9,584)	(9,584)
IFS	USD 2,290,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.465%	Bank of America	8/2/2044	9,520	9,520
IFS	EUR 1,550,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.2119%	Bank of America	15/2/2034	1,879	1,879
IFS	EUR 1,550,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3672%	Bank of America	15/2/2044	(9,846)	(9,846)
IRS	BRL 2,280,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(307)	(307)
IRS	BRL 1,512,656	Fund receives Fixed 11.59825%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	7,280	7,280
IRS	BRL 2,301,764	Fund receives Fixed 11.856321%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	14,251	14,251
IRS	EUR 2,175,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.97302%	BNP Paribas	12/12/2025	14,005	13,395

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至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	USD 10,950,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	(36,909)	(36,909)
IRS	JPY 186,000,000	Fund receives Fixed 1.325%; and pays Floating JPY TONAR 1 Day	BNP Paribas	21/9/2033	7,254	7,254
IRS	JPY 231,000,000	Fund receives Fixed 1.335%; and pays Floating JPY TONAR 1 Day	BNP Paribas	28/9/2033	9,553	9,553
IRS	EUR 740,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	12/2/2044	3,628	868
IRS	EUR 790,000	Fund receives Fixed 2.45466%; and pays Floating EUR ESTR 1 Day	BNP Paribas	24/1/2054	4,111	2,349
IRS	EUR 780,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46833%	BNP Paribas	24/1/2054	(5,258)	(2,639)
IRS	KRW 4,277,040,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	3/7/2024	1,527	1,527
IRS	KRW 2,048,250,000	Fund receives Fixed 3.925%; and pays Floating KRW KORIBOR 3 Month	Bank of America	9/11/2024	3,049	3,049
IRS	KRW 2,618,160,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	16/11/2024	3,174	3,174
IRS	MXN 84,890,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	Bank of America	3/12/2024	(1,494)	(1,494)
IRS	JPY 120,620,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(708)	(708)
IRS	JPY 741,200,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(4,547)	(4,547)
IRS	MXN 69,367,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	Bank of America	23/1/2025	954	954
IRS	CZK 53,459,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(6,330)	(6,330)
IRS	MXN 43,733,000	Fund receives Fixed 10.835%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	25/9/2025	31,064	31,064
IRS	JPY 591,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.325%	Bank of America	6/11/2025	(6,394)	(6,394)
IRS	JPY 588,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2335%	Bank of America	14/12/2025	517	517
IRS	CZK 27,948,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	Bank of America	20/3/2026	(8,117)	(8,117)
IRS	JPY 752,070,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	9,209	9,209
IRS	JPY 169,670,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	1,779	1,779
IRS	JPY 169,650,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	1,463	1,463
IRS	JPY 169,680,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	1,424	1,424
IRS	JPY 508,930,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	4,068	4,068
IRS	JPY 259,590,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	2,058	2,058
IRS	JPY 249,410,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	1,430	1,430
IRS	KRW 2,195,685,017	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(1,029)	(1,029)
IRS	JPY 303,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(2,808)	(2,808)
IRS	JPY 303,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	Bank of America	8/10/2026	(3,139)	(3,139)
IRS	USD 20,260,000	Fund receives Fixed 4.2193%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	30/10/2026	98,619	98,619
IRS	JPY 2,806,850,542	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(108,074)	(167,309)
IRS	GBP 1,290,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(6,340)	(4,779)
IRS	JPY 457,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	Bank of America	22/9/2027	(7,319)	(7,319)
IRS	JPY 549,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(11,021)	(11,021)

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	GBP 2,350,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	13/10/2027	11,413	11,145
IRS	GBP 720,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	5,641	5,639
IRS	GBP 720,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	5,701	5,702
IRS	USD 10,220,000	Fund receives Fixed 4.24%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	27/10/2027	108,157	109,433
IRS	USD 10,360,000	Fund receives Fixed 4.1788%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	84,816	99,964
IRS	USD 51,800,000	Fund receives Fixed 3.95%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	6/11/2027	290,668	290,668
IRS	USD 5,170,000	Fund receives Fixed 3.9703%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	6/11/2027	30,880	30,880
IRS	USD 10,470,000	Fund receives Fixed 3.8668%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	13/11/2027	43,587	43,587
IRS	GBP 3,450,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	1,512	1,902
IRS	USD 16,420,000	Fund receives Fixed 3.4853%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/1/2028	(36,805)	(36,805)
IRS	GBP 2,740,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(13,356)	(13,294)
IRS	EUR 1,890,000	Fund receives Fixed 1.93909%; and pays Floating EUR ESTR 1 Day	Bank of America	4/2/2028	(8,254)	(13,483)
IRS	GBP 4,680,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(8,178)	(15,180)
IRS	USD 12,849,200	Fund receives Fixed 3.8761%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/2/2028	60,675	60,675
IRS	USD 12,849,200	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.2761%	Bank of America	5/2/2028	75,391	75,391
IRS	USD 13,382,000	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	31/10/2028	214,958	214,958
IRS	GBP 1,730,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	(595)	(1,038)
IRS	MXN 30,959,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIE 1 Month	Bank of America	18/1/2029	(5,361)	(5,361)
IRS	USD 5,110,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(30,498)	(30,498)
IRS	USD 4,350,000	Fund receives Fixed 3.356%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(16,107)	(16,107)
IRS	USD 240,000	Fund receives Fixed 3.4205%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(625)	(625)
IRS	GBP 2,420,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	(1,879)	(4,979)
IRS	KRW 2,216,180,000	Fund receives Fixed 3.292%; and pays Floating KRW KORIBOR 3 Month	Bank of America	19/9/2029	(937)	(937)
IRS	USD 4,900,000	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	12/1/2034	61,185	61,185
IRS	USD 1,887,500	Fund receives Fixed 4.0085%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/1/2034	23,406	23,406
IRS	EUR 1,420,000	Fund receives Fixed 2.611%; and pays Floating EUR ESTR 1 Day	Bank of America	7/2/2034	4,486	4,486
IRS	EUR 560,000	Fund receives Fixed 2.59099%; and pays Floating EUR ESTR 1 Day	Bank of America	1/3/2034	1,490	1,126
IRS	GBP 5,410,000	Fund receives Fixed 0.701161%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(2,992,903)	(3,622,682)
IRS	USD 2,631,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Bank of America	3/11/2053	(9,054)	(9,054)
IRS	USD 840,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	11,440	11,440
IRS	USD 720,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3777%	Bank of America	6/2/2054	4,858	4,858
IRS	USD 1,800,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	10,394	10,394
IRS	USD 310,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4032%	Bank of America	6/2/2054	1,323	1,323



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

## 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	EUR 435,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	Bank of America	12/2/2064	(7,381)	(5,001)
IRS	COP 5,893,088,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	3,377	3,377
IRS	COP 4,139,223,421	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(727)	(727)
IRS	BRL 1,493,894	Fund receives Fixed 11.796128%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	8,743	8,743
IRS	PLN 19,413,000	Fund receives Fixed 5.676%; and pays Floating PLN-WIBOR 3 Month	Goldman Sachs	20/3/2025	(3,781)	(3,781)
IRS	USD 3,000	Fund receives Fixed 4.051%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	18/10/2025	(31)	(31)
IRS	CLP 1,155,303,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	8,546	8,546
IRS	BRL 1,559,727	Fund receives Fixed 11.811176%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	9,260	9,261
IRS	GBP 6,330,000	Fund receives Fixed 4.18552%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	28/2/2026	2,075	1,234
IRS	GBP 9,100,000	Fund receives Fixed 3.57%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	16/2/2028	(4,277)	(4,277)
IRS	GBP 1,040,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 4.04061%	Morgan Stanley	28/2/2044	(5,581)	(5,483)
IRS	BRL 85,653,168	Fund receives Fixed 10.683879%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	(50,531)	(50,531)
IRS	BRL 2,742,905	Fund receives Fixed 11.866354%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	17,136	17,136
IRS	BRL 5,976,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(6,961)	(6,961)
IRS	USD 1,000	Fund receives Fixed 3.5%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	17/10/2033	(29)	(29)
TRS	USD 998,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	(7,366)	(11,071)
合計					(2,180,234)	(3,726,951)

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

## 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
52,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(3,652)	2,057
70,000	Put	OTC EUR/USD	Bank of America	EUR 1.04	1/8/2024	(5,808)	7,964
40,000	Put	OTC EUR/PLN	Bank of America	EUR 4.2	16/8/2024	794	6,243
18,460,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.06	11/4/2024	(67,194)	23,365
4,600,000	Put	OTC EUR/USD	JP Morgan	EUR 1.08	5/3/2024	(869)	5,814
4,600,000	Put	OTC EUR/USD	JP Morgan	EUR 1.065	11/3/2024	(11,324)	975
25,010,000	Call	OTC NOK/SEK	JP Morgan	NOK 0.99	13/3/2024	(8,504)	1,155
270	Put	US Treasury 10 Year Note	Exchange Traded	USD 110.25	1/3/2024	(122,044)	18,984
合計						(218,601)	66,557

## 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
(18,460,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	11/4/2024	41,553	(8,683)
(270)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 109	1/3/2024	41,769	-
合計						83,322	(8,683)

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

### 至 2024 年 2 月 29 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
EUR 7,868,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 5/9/2024; and pays Floating EUR EURIBOR semi-annually from 5/3/2025	JP Morgan	1/3/2024	(43,284)	73,007
USD 20,280,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	(8,907)	153,499
USD 13,440,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(28,195)	154,639
AUD 4,070,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(2,073)	14,401
EUR 14,680,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed annually from 14/8/2025; and pays Floating EUR EURIBOR semi-annually from 14/2/2025	Morgan Stanley	12/8/2024	(25,197)	79,960
GBP 7,300,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 23/8/2025; and pays Floating GBP SONIA annually from 23/8/2025	Barclays	23/8/2024	(2,476)	44,768
合計				(110,132)	520,274

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
EUR (7,868,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed annually from 5/9/2024; and pays Floating EUR EURIBOR semi-annually from 5/3/2025	JP Morgan	1/3/2024	56,812	-
EUR (7,868,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 5/9/2024; and pays 2.5% Fixed annually from 5/3/2025	JP Morgan	1/3/2024	46,011	-
USD (24,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 29/3/2025; and pays Floating USD SOFR annually from 29/3/2025	JP Morgan	27/3/2024	(18,480)	(273,652)
USD (60,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(118,755)	(198,780)
USD (21,250,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(41,428)	(120,128)
USD (13,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Deutsche Bank	16/4/2024	(39,404)	(86,296)
USD (13,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Deutsche Bank	16/4/2024	(76,130)	(107,781)
USD (6,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Deutsche Bank	22/4/2024	(15,920)	(45,099)
USD (16,100,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Deutsche Bank	22/4/2024	(46,517)	(74,338)
EUR (2,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	JP Morgan	29/4/2024	(5,151)	(11,618)
EUR (2,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	Goldman Sachs	29/4/2024	(3,847)	(11,618)
USD (13,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 6/5/2025; and pays Floating USD SOFR annually from 6/5/2025	Deutsche Bank	2/5/2024	(42,893)	(98,587)
USD (26,570,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.37% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Deutsche Bank	18/7/2024	(60,912)	(107,409)
USD (9,470,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.17% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Citibank	18/7/2024	(18,746)	(65,149)

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

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
EUR (14,680,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 14/8/2025; and pays 2% Fixed annually from 14/2/2025	Morgan Stanley	12/8/2024	11,977	(40,207)
GBP (7,300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 23/8/2025; and pays 3.5% Fixed annually from 23/8/2025	Barclays	23/8/2024	(1,087)	(23,042)
USD (20,280,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.3% Fixed semi-annually from 28/10/2025	JP Morgan	24/10/2024	22,009	(67,003)
USD (20,280,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	77,739	(33,174)
USD (13,440,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/1/2026; and pays 2.25% Fixed annually from 27/1/2026	Goldman Sachs	23/1/2025	12,776	(42,558)
EUR (1,265,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(2,759)	(14,759)
AUD (8,140,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/8/2025; and pays 2.5% Fixed semi-annually from 11/5/2025	JP Morgan	10/2/2025	2,810	(7,818)
合計				(261,895)	(1,429,016)

### 至 2024 年 2 月 29 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券	美國		
USD 2,015,000	Fannie Mae or Freddie Mac 1.5% TBA	1,737,613	0.17
USD 1,428,500	Fannie Mae or Freddie Mac 1.5% TBA	1,067,581	0.11
USD 10,777,008	Fannie Mae or Freddie Mac 2% TBA	8,483,526	0.85
USD 1,342,000	Fannie Mae or Freddie Mac 2.5% TBA	1,217,738	0.12
USD 9,095,900	Fannie Mae or Freddie Mac 2.5% TBA	7,484,943	0.75
USD 764,000	Fannie Mae or Freddie Mac 3% TBA	707,892	0.07
USD 4,843,537	Fannie Mae or Freddie Mac 3% TBA	4,152,406	0.41
USD 175,000	Fannie Mae or Freddie Mac 3.5% TBA	165,702	0.02
USD 18,684,025	Fannie Mae or Freddie Mac 3.5% TBA	16,655,089	1.67
USD 142,000	Fannie Mae or Freddie Mac 4% TBA	136,839	0.01
USD 2,938,000	Fannie Mae or Freddie Mac 4% TBA	2,708,684	0.27
USD 334,000	Fannie Mae or Freddie Mac 4.5% TBA	326,930	0.03

### 至 2024 年 2 月 29 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD 19,794,700	Fannie Mae or Freddie Mac 4.5% TBA	18,753,917	1.88
USD 2,006,000	Fannie Mae or Freddie Mac 5% TBA	1,947,779	0.19
USD 1,875,000	Fannie Mae or Freddie Mac 5.5% TBA	1,856,250	0.18
USD 4,377,700	Ginnie Mae 2% TBA	3,568,509	0.36
USD 4,085,400	Ginnie Mae 2.5% TBA	3,460,148	0.35
USD 3,018,600	Ginnie Mae 3% TBA	2,648,244	0.26
USD 2,098,000	Ginnie Mae 3.5% TBA	1,899,677	0.19
USD 1,353,000	Ginnie Mae 4% TBA	1,260,503	0.13
USD 1,137,000	Ginnie Mae 4.5% TBA	1,087,286	0.11
USD 1,410,000	Ginnie Mae 5% TBA	1,378,154	0.14
USD 1,053,000	Ginnie Mae 6% TBA	1,057,860	0.11
USD 2,700,000	Fannie Mae or Freddie Mac 3.5% TBA	2,408,489	0.24
USD 856,000	Fannie Mae or Freddie Mac 6% TBA	860,052	0.09
USD 1,273,000	Fannie Mae or Freddie Mac 2% TBA	1,123,217	0.11
USD 1,429,800	Fannie Mae or Freddie Mac 6.5% TBA	1,454,584	0.14
USD 1,368,000	Ginnie Mae 5.5% TBA	1,359,525	0.14
USD 865,000	Ginnie Mae 6.5% TBA	876,645	0.09
將予宣佈證券		91,845,782	9.19

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				古拉索		
	普通股 / 優先股 (股份)			48,541	Schlumberger	2,362,005	0.04
	百慕達				丹麥		
874,500	CK Infrastructure*	5,144,671	0.09	501	AP Moller - Maersk	714,632	0.01
13,496	Credicorp	2,285,210	0.04	13,482	Genmab	3,782,400	0.07
123,500	Jardine Matheson	5,175,885	0.10	1,011,730	Novo Nordisk	121,047,309	2.23
4,330,000	Kunlun Energy	3,700,685	0.07	73,802	Novozymes	4,175,432	0.08
		16,306,451	0.30			129,719,773	2.39
	巴西				芬蘭		
943,049	Ambev	2,372,313	0.04	394,375	Kone	19,382,440	0.36
928,348	BB Seguridade Participacoes	6,251,819	0.12	6,189,061	Nordea Bank	75,634,209	1.39
323,972	Petroleo Brasileiro	2,709,424	0.05	173,895	Sampo	7,781,428	0.14
4,110,748	Petroleo Brasileiro	33,411,627	0.62			102,798,077	1.89
		44,745,183	0.83		法國		
	加拿大			31,622	AXA*	1,134,895	0.02
12,219	Canadian Natural Resources	839,125	0.02	15,107	BNP Paribas	909,645	0.02
6,161	Franco-Nevada	656,365	0.01	4,225,101	Engie	68,346,394	1.26
592,627	TELUS	10,394,313	0.19	45,720	Sanofi	4,386,881	0.08
350,189	Tourmaline Oil*	15,887,770	0.29	344,945	Thales	51,121,245	0.94
		27,777,573	0.51			125,899,060	2.32
	開曼群島				德國		
8,891,000	HKT Trust & HKT	10,847,312	0.20	79,592	Allianz*	21,872,855	0.40
1,844,000	Tingyi Cayman Islands	2,056,569	0.04	337,573	BASF*	17,255,509	0.32
7,941,000	Want Want China*	4,382,552	0.08	5,798	Bayerische Motoren Werke*	689,178	0.02
		17,286,433	0.32	31,057	GEA	1,253,102	0.02
	中國			21,992	Mercedes-Benz*	1,766,336	0.03
7,971,000	Agricultural Bank of China	3,278,965	0.06	54,505	Muenchener Rueckversicherungs- Gesellschaft in Muenchen	25,587,279	0.47
119,997	Amlogic Shanghai	931,818	0.02	48,110	SAP	9,042,414	0.17
1,830,467	Avary Shenzhen	5,355,415	0.10	21,314	Scout24	1,559,955	0.03
55,108,000	Bank of China	21,683,706	0.40	334,372	Siemens	66,285,244	1.22
12,304,000	Bank of Communications	8,079,372	0.15			145,311,872	2.68
770,600	BOC International China	1,167,918	0.02		香港		
928,404	BYD	24,636,868	0.45	246,500	Beijing Enterprises	928,982	0.02
12,311,000	China CITIC Bank	6,558,394	0.12	3,553,500	BOC Hong Kong*	9,374,422	0.17
2,934,000	China Construction Bank	1,829,145	0.04	63,800	Hang Seng Bank	728,662	0.01
2,373,000	China Everbright Bank	742,732	0.01	1,105,000	Power Assets	6,648,923	0.12
14,822,000	China Petroleum & Chemical	8,199,037	0.15	820,000	Sino Land	885,194	0.02
4,002,408	Chongqing Rural Commercial Bank	2,488,628	0.05	288,000	Swire Pacific	2,387,841	0.05
3,139,500	COSCO SHIPPING	3,385,097	0.06			20,954,024	0.39
950,417	Gree Electric Appliances of Zhuhai	5,151,051	0.10		印度		
1,056,029	Henan Shuanghui Investment & Development	4,282,690	0.08	122,322	Asian Paints	4,163,002	0.08
1,195,000	Hunan Valin Steel	943,715	0.02	11,371	Eicher Motors	520,084	0.01
20,695,000	Industrial & Commercial Bank of China	10,681,074	0.20	531,142	ICICI Bank	6,740,147	0.12
1,219,900	New China Life Insurance	2,350,140	0.04	50,971	Kotak Mahindra Bank	1,038,554	0.02
1,442,959	Ningxia Baofeng Energy	3,058,114	0.05	25,200	Maruti Suzuki India	3,430,768	0.06
98,600	Nongfu Spring*	559,279	0.01	87,294	Reliance Industries	3,075,853	0.06
3,749,000	People's Insurance of China	1,250,040	0.02	491,894	State Bank of India	4,438,044	0.08
5,352,000	PetroChina	4,218,610	0.08	55,876	Tata Consultancy Services	2,759,626	0.05
3,676,000	PICC Property & Casualty	5,034,292	0.09	21,070	Titan	921,003	0.02
2,397,000	Postal Savings Bank of China*	1,264,696	0.02	87,132	UPL	493,581	0.01
164,100	Shenzhen Inovance Technology	1,439,643	0.03	555,150	Vedanta	1,794,678	0.03
147,354	Shenzhen Mindray Bio-Medical Electronics	5,914,129	0.11			29,375,340	0.54
1,110,000	Xinjiang Daqo New Energy	4,500,027	0.08		印尼		
299,400	Yealink Network Technology	1,219,193	0.02	7,694,400	Bank Mandiri Persero	3,427,349	0.06
		140,203,788	2.58		愛爾蘭		
				13,512	Aon	4,247,903	0.08
				12,161	Kingspan	1,101,419	0.02
				11,971	Linde	5,358,220	0.10
				456,694	Medtronic	38,010,641	0.70
						48,718,183	0.90

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
5,031	以色列 Check Point Software Technologies	813,311	0.02	499,626	挪威 DNB Bank	10,021,082	0.18
30,684	義大利 Assicurazioni Generali	730,381	0.01	273,439	Equinor	6,784,440	0.13
2,542,752	Banco BPM	14,941,133	0.28	82,776	Orkla	596,188	0.01
1,178,924	Intesa Sanpaolo	3,768,074	0.07			17,401,710	0.32
367,108	Mediobanca Banca di Credito Finanziario	5,008,443	0.09		新加坡		
500,010	UniCredit	16,895,377	0.31	121,400	DBS	3,012,352	0.06
		41,343,408	0.76	6,004,300	Singapore Telecommunications	10,504,659	0.19
	日本					13,517,011	0.25
137,100	Asahi Kasei	955,338	0.02		韓國		
1,028,700	Astellas Pharma	11,366,526	0.21	6,025	Hyundai Motor	727,108	0.01
142,100	Brother Industries	2,385,842	0.04	160,698	Industrial Bank of Korea	1,689,525	0.03
34,200	Daito Trust Construction*	4,064,917	0.07	34,667	Kia	3,241,245	0.06
28,200	Fast Retailing*	8,161,990	0.15			5,657,878	0.10
78,200	FUJIFILM*	4,982,427	0.09		西班牙		
3,979,300	Japan Post*	38,511,067	0.71	787,380	Banco Bilbao Vizcaya Argentaria	7,838,603	0.14
1,441,900	KDDI*	43,932,771	0.81	8,602,006	CaixaBank	38,944,756	0.72
1,168,200	Kirin	16,292,193	0.30	293,197	Telefonica*	1,211,634	0.02
253,700	Mitsubishi*	5,440,126	0.10			47,994,993	0.88
626,100	MS&AD Insurance*	31,040,045	0.57		瑞典		
390,000	Nintendo*	21,918,172	0.40	299,417	Epiroc	5,465,223	0.10
35,600	NIPPON EXPRESS	1,886,170	0.04	34,280	Swedbank*	753,774	0.01
	□□□S	1,886,170	0.04			6,218,997	0.11
51,230,200	Nippon Telegraph & Telephone	62,484,622	1.15		瑞士		
316,200	Ono Pharmaceutical*	5,263,476	0.10	64,293	ABB	2,972,382	0.05
222,300	Seiko Epson	3,600,764	0.07	37,546	Bunge Global	3,529,324	0.06
447,600	Sekisui House	10,002,233	0.18	493,339	Garmin	67,636,777	1.25
530,000	Shionogi*	26,538,115	0.49	284	Givaudan*	1,199,879	0.02
4,654,000	SoftBank*	61,419,152	1.13	160,086	Logitech International*	14,281,160	0.26
110,200	Subaru*	2,509,756	0.05	235,275	Nestle	24,825,050	0.46
125,300	Suzuki Motor	5,513,652	0.10	982,380	Novartis*	100,212,959	1.85
186,600	Trend Micro	9,271,009	0.17	60,039	Roche*	15,873,409	0.29
157,400	ZOZO*	3,574,185	0.07	105,964	Swiss Re*	12,877,266	0.24
		381,114,548	7.02	46,971	Zurich Insurance	25,248,395	0.46
	澤西島					268,656,601	4.94
68,511	Experian	2,950,163	0.06		臺灣		
	馬來西亞			39,920	Advantech	492,535	0.01
2,102,000	CIMB	2,861,424	0.05	738,000	Asia Cement	944,402	0.02
347,000	IOI	291,025	0.00	753,000	Asustek Computer	10,838,985	0.20
12,109,000	Malayan Banking	24,317,454	0.45	214,000	Catcher Technology	1,333,713	0.02
100,400	Nestle Malaysia	2,642,488	0.05	11,135,000	Compal Electronics	12,857,761	0.24
196,300	Petronas Gas	742,095	0.02	7,777,000	CTBC Financial	7,233,387	0.13
98,200	PPB	322,401	0.01	748,629	E.Sun Financial	598,013	0.01
2,425,500	Public Bank	2,248,904	0.04	3,749,926	First Financial	3,214,950	0.06
3,615,800	RHB Bank	4,266,869	0.08	752,000	Formosa Plastics	1,705,765	0.03
705,300	Sime Darby	402,773	0.01	6,411,000	Hon Hai Precision Industry	20,890,328	0.39
1,225,000	Tenaga Nasional	2,906,641	0.05	2,395,000	Lite-On Technology	8,296,633	0.15
		41,002,074	0.76	88,000	MediaTek	3,173,729	0.06
	墨西哥			1,643,251	Mega Financial	2,011,857	0.04
894,832	Coca-Cola Femsa	8,754,260	0.16	674,000	Novatek Microelectronics	12,814,941	0.24
600,924	Wal-Mart de Mexico	2,406,373	0.05	249,000	Pegatron	673,516	0.01
		11,160,633	0.21	520,000	Realtek Semiconductor	9,360,474	0.17
	荷蘭			2,480,000	Synnex Technology International	6,103,986	0.11
300,315	ABN AMRO Bank	4,849,833	0.09	1,972,000	Taiwan Semiconductor Manufacturing	43,046,541	0.79
1,334,071	ING Groep*	18,381,609	0.34	2,969,480	WPG	8,717,875	0.16
107,016	Koninklijke Ahold Delhaize	3,198,683	0.06			154,309,391	2.84
519,372	Koninklijke KPN	1,909,074	0.03		泰國		
122,010	Stellantis*	3,213,331	0.06	139,500	Advanced Info Service	781,806	0.01
		31,552,530	0.58				
	紐西蘭						
208,540	Fisher & Paykel Healthcare	3,120,775	0.06				

\* 本證券全部或部分代表借貸證券。



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

## 至 2024 年 2 月 29 日止之投資組合

持股量 說明	市場價值 (美金)	淨資產 %
其他可轉讓證券		
普通股 (股份)		
墨西哥 1 Sitis Latinoamerica	-	0.00
普通股 (股份) 總額	-	0.00
其他可轉讓證券總額	-	0.00
普通股 / 優先股 (股份) 總額	5,026,204,324	92.57
其他淨資產	403,564,789	7.43
淨資產總額 (美金)	5,429,769,113	100.00

## 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	202,714,568	USD	311,284,103	BNY Mellon	15/3/2024	517,979
USD	3,508,008	AUD	2,276,641	BNY Mellon	15/3/2024	(13,681)
未實現淨增值						504,298
加拿大幣避險股份類別						
CAD	57,771,209	USD	77,890,130	BNY Mellon	15/3/2024	(263,609)
USD	8,995,995	CAD	6,663,542	BNY Mellon	15/3/2024	21,649
未實現淨減值						(241,960)
瑞士法郎避險股份類別						
CHF	105,764,760	USD	91,668,714	BNY Mellon	15/3/2024	(1,328,672)
USD	1,981,977	CHF	2,250,337	BNY Mellon	15/3/2024	(7,639)
未實現淨減值						(1,336,311)
離岸人民幣避險股份類別						
CNY	649,564,533	USD	4,676,317,013	BNY Mellon	15/3/2024	(45,407)
USD	63,785,962	CNY	8,846,817	BNY Mellon	15/3/2024	(12,753)
未實現淨減值						(58,160)
歐元避險股份類別						
EUR	77,931,578	USD	72,343,193	BNY Mellon	15/3/2024	590,921
USD	3,128,771	EUR	3,380,181	BNY Mellon	15/3/2024	(15,843)
未實現淨增值						575,078
英鎊避險股份類別						
GBP	95,879,995	USD	76,222,228	BNY Mellon	15/3/2024	719,389
USD	1,629,616	GBP	2,055,353	BNY Mellon	15/3/2024	(9,921)
未實現淨增值						709,468
港幣避險股份類別						
HKD	566,486,682	USD	4,424,861,828	BNY Mellon	15/3/2024	(1,006,220)
USD	93,596,186	HKD	11,975,617	BNY Mellon	15/3/2024	14,384
未實現淨減值						(991,836)
日圓避險股份類別						
JPY	37,613,949	USD	5,593,652,924	BNY Mellon	15/3/2024	(122,216)
USD	20,612,541	JPY	137,218	BNY Mellon	15/3/2024	(936)
未實現淨減值						(123,152)

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
紐元避險股份類別						
NZD	24,417,435	USD	40,231,672	BNY Mellon	15/3/2024	156,472
USD	331,026	NZD	204,380	BNY Mellon	15/3/2024	2,185
未實現淨增值						158,657
新加坡幣避險股份類別						
SGD	23,121,295	USD	31,064,182	BNY Mellon	15/3/2024	17,098
USD	150,925	SGD	111,710	BNY Mellon	15/3/2024	(707)
未實現淨增值						16,391
南非幣避險股份類別						
USD	4,064,485	ZAR	211,765	BNY Mellon	15/3/2024	192
ZAR	6,917,908	USD	131,475,078	BNY Mellon	15/3/2024	(74,155)
未實現淨減值						(73,963)
未實現淨減值總額						(861,490)

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	未實現增值/ (減值) (歐元)
883	EUR	EURO STOXX 50 Index	2024 年 3 月	530,468
469	GBP	FTSE 100 Index	2024 年 3 月	250,192
4,704	USD	S&P 500 E-Mini Index	2024 年 3 月	17,368,644
531	JPY	Nikkei 225 (Yen)	2024 年 3 月	264,644
合計				18,413,948

### 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
(797)	Call	S&P 500 Index	Exchange Traded	USD 5,005	1/3/2024	(3,399,278)	(7,093,300)
(402)	Call	Nikkei 225 Index	Exchange Traded	JPY 37,500	8/3/2024	(3,720,211)	(4,814,370)
(378)	Call	Nikkei 225 Index	Exchange Traded	JPY 38,375	8/3/2024	(1,501,494)	(2,491,084)
(752)	Call	Spirax-Sarco Engineering PLC	Exchange Traded	USD 5,070	8/3/2024	(819,678)	(3,771,280)
(2,198)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,850	15/3/2024	(1,010,590)	(1,767,042)
(2,376)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,825	15/3/2024	(1,618,926)	(2,415,388)
(344)	Call	FTSE 100 Index	Exchange Traded	GBP 7,800	15/3/2024	75,663	(59,941)
(358)	Call	FTSE 100 Index	Exchange Traded	GBP 7,850	15/3/2024	79,665	(35,160)
(726)	Call	S&P 500 Index	Exchange Traded	USD 5,085	15/3/2024	(806,569)	(3,913,140)
(678)	Call	S&P 500 Index	Exchange Traded	USD 5,160	22/3/2024	1,015,362	(2,179,770)
合計						(11,706,056)	(28,540,475)



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

至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	21.24
科技	18.73
通訊	15.01
金融	14.70
週期性消費品	8.28
工業	7.77
能源	3.87
公共事業	1.56
基本材料	1.30
多元化	0.11
其他淨資產	7.43
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			6,288 Multiplan Empreendimentos Imobiliarios	32,825	0.01
普通股 / 優先股 (股份)			44,656 Randon Implementos e Participacoes	100,034	0.04
澳洲			22,248 YDUQS Participacoes	90,056	0.04
650 Altium	27,472	0.01		1,894,335	0.73
110,030 AMP	80,069	0.03	加拿大		
45,673 AUB*	900,812	0.34	3,098 Alamos Gold	36,796	0.02
178,079 Boral*	696,177	0.27	28,138 Artis Real Estate Investment Trust*	121,719	0.05
11,338 Challenger	49,800	0.02	79,295 B2Gold	189,360	0.07
48,756 Credit*	610,637	0.23	122,678 Birchcliff Energy*	487,211	0.19
188,486 CSR	1,086,225	0.42	3,227 BRP	212,439	0.08
141,655 Data#3	777,514	0.30	44,866 Canfor	546,474	0.21
3,986 Deterra Royalties	12,903	0.01	17,718 CI Financial	221,039	0.08
8,636 Downer EDI	28,069	0.01	13,482 DREAM Unlimited*	207,007	0.08
182,112 Growthpoint Properties Australia	263,859	0.10	151,734 Enerplus	2,709,484	1.03
35,036 Iluka Resources	156,634	0.06	11,517 Fortuna Silver Mines	31,626	0.01
70,187 Insignia Financial*	108,564	0.04	49,039 Innergex Renewable Energy*	301,185	0.12
273 JB Hi-Fi	10,968	0.00	10,850 Major Drilling International	61,432	0.02
108,443 Lendlease*	454,377	0.17	17,868 Morguard North American Residential Real Estate Investment Trust*	208,665	0.08
108,605 Nanosonics*	193,506	0.08	1,888 North American Construction	47,302	0.02
3,888 NEXTDC	44,787	0.02	6,231 Novagold Resources	15,225	0.01
235,048 oOh!media	283,030	0.11	60,316 Pason Systems*	609,320	0.23
99,753 Perenti	59,245	0.02	107,627 SSR Mining	468,750	0.18
1,709 Perpetual	26,791	0.01	16,572 Tricon Residential	184,356	0.07
5,613 Pinnacle Investment Management*	41,103	0.02		6,659,390	2.55
119,954 Rural Funds	162,056	0.06	開曼群島		
187,100 Sims*	1,494,636	0.57	18,000 Bairong	30,308	0.01
32,869 SiteMinder	115,626	0.04	983,000 China Lesso	468,415	0.18
8,517 SmartGroup	60,978	0.02	196,000 China Shineway Pharmaceutical	221,098	0.09
53,749 Technology One	594,243	0.23	220,000 CIMC Enric*	177,627	0.07
	8,340,081	3.19	79,000 Gourmet Master	221,433	0.08
奧地利			218,000 Greentown Service	78,537	0.03
47,139 BAWAG	2,664,520	1.02	240,000 HUTCHMED China*	741,985	0.28
12,502 Kontron	291,892	0.11	10,000 Jiumaojiu International*	6,950	0.00
1,369 Porr	20,140	0.01	44,500 JNBY Design*	85,161	0.03
37,103 Raiffeisen Bank International	769,658	0.29	130,000 Linklogis*	20,427	0.01
	3,746,210	1.43	187,000 Ming Yuan Cloud	53,513	0.02
比利時			198,000 Mobvista	82,967	0.03
1,764 Barco	31,501	0.01	20,000 Nexteer Automotive	9,249	0.00
1,116 Colruyt N.V	54,364	0.02	154,000 Tianneng Power International*	139,094	0.05
9,222 Fagron	178,593	0.07	259,500 Xiabuxiabu Catering Management China	64,646	0.03
25,603 Recticel*	323,329	0.12	23,200 Yeahka*	37,760	0.01
	587,787	0.22		2,439,170	0.92
百慕達			智利		
46,136 BW LPG*	539,428	0.21	18,404 Embotelladora Andina	46,145	0.01
2,678 Helen of Troy	337,776	0.13	中國		
176,708 Invesco	2,758,412	1.06	46,000 China BlueChemical	13,810	0.00
39,527 Odfjell Drilling	165,883	0.06	44,774 Jinzhou Port	8,238	0.00
186,000 Sihuan Pharmaceutical*	13,544	0.01	792,000 Sinopec Engineering	435,073	0.17
11,000 Yue Yuen Industrial	11,537	0.01	20,000 Xinhua Winshare Publishing and Media	18,217	0.01
	3,826,580	1.48		475,338	0.18
巴西			丹麥		
251,183 Cia Brasileira de Alumínio	202,037	0.08	45,503 H Lundbeck	196,970	0.07
1,006,194 Cogna Educacao	511,897	0.20	298,806 H Lundbeck	1,454,368	0.56
26,387 Cury Construtora e Incorporadora	98,692	0.04	152 Zealand Pharma	14,823	0.01
307,159 EcoRodovias Infraestrutura e Logistica	557,740	0.21		1,666,161	0.64
39,670 Fras-Le	130,345	0.05			
5,640 Light	5,716	0.00			
95,187 Movida Participacoes	164,993	0.06			

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	<b>芬蘭</b>						
74,111	Citycon	318,726	0.12	62,415	Manappuram Finance	132,634	0.05
106,437	Outokumpu*	474,608	0.18	32,508	Max Financial Services	380,179	0.15
				3,218	Motilal Oswal Financial Services	62,681	0.02
		793,334	0.30	456	Mrs Bectors Food Specialities	5,844	0.00
	<b>法國</b>			340,406	NCC	1,014,449	0.39
70	Gaztransport Et Technigaz	10,845	0.00	9,492	Phoenix Mills	316,037	0.12
351	ICADE*	10,571	0.00	4,255	Piramal Enterprises	46,942	0.02
118,571	Television Francaise 1*	1,092,162	0.42	7,187	Praj Industries	43,335	0.02
12,950	Valeo*	151,738	0.06	432	Safari Industries India	10,609	0.01
3,564	Vallourec SACA*	53,940	0.02			8,139,836	3.11
		1,319,256	0.50		<b>印尼</b>		
	<b>德國</b>			7,839,700	Ace Hardware Indonesia	416,554	0.16
2,296	Atoss Software	591,611	0.23	2,563,500	AKR Corporindo	277,312	0.10
901	Aurubis*	57,713	0.02	6,791,600	Mitra Adiperkasa	829,772	0.32
70,525	Auto1*	276,983	0.11	4,660,000	Perusahaan Gas Negara	323,220	0.13
82,665	Deutsche Pfandbriefbank*	339,371	0.13			1,846,858	0.71
139	Draegerwerk	7,314	0.00		<b>愛爾蘭</b>		
3,096	ElringKlinger*	17,701	0.01	83,891	Alkermes	2,516,310	0.96
2,168	FUCHS	92,580	0.04	5,621	Uniphar	16,405	0.01
5,292	HUGO BOSS*	362,974	0.14			2,532,715	0.97
71,494	KloECKner &*	508,832	0.19		<b>以色列</b>		
70	MBB	7,215	0.00	151,225	Cellebrite DI*	1,814,700	0.69
1,710	Mutares	64,840	0.02	302	Ituran Location and Control	8,275	0.00
31,548	ProSiebenSat.1 Media	208,444	0.08	1,981	Plus500	42,877	0.02
6,949	SAF-Holland	132,915	0.05			1,865,852	0.71
15,967	Salzgitter	412,635	0.16		<b>義大利</b>		
24,517	thyssenkrupp*	126,000	0.05	468,048	A2A*	857,925	0.33
		3,207,128	1.23	30,142	Banca Mediolanum	326,169	0.12
	<b>希臘</b>			115,594	BPER Banca	467,156	0.18
1,419	Aegean Airlines	18,813	0.01	11,923	Buzzi	405,143	0.15
	<b>格恩西島</b>			13,824	Danieli & C Officine Meccaniche*	464,190	0.18
8,417	Shurgard Self Storage	367,465	0.14	10,811	Hera	37,721	0.02
	<b>香港</b>			198,932	Iren*	395,611	0.15
500	Langham Hospitality Investments and Langham Hospitality Investments	42	0.00	112,803	Maire Tecnimont	648,019	0.25
126,000	Shoucheng*	24,306	0.01	1,625	Sanlorenzo	73,341	0.03
388,000	Shougang Fushan Resources	161,591	0.06	185	Sesa*	23,202	0.01
56,000	Yuexiu Real Estate Investment Trust*	7,512	0.00	367,819	Webuild*	783,748	0.30
11,500	Yuexiu Services	3,878	0.00			4,482,225	1.72
		197,329	0.07		<b>日本</b>		
	<b>印度</b>			800	ABC-Mart	13,732	0.01
5,864	Ajanta Pharma	156,154	0.06	6,700	Adastria*	152,859	0.06
26,163	Birlasoft	244,887	0.09	400	Aica Kogyo	9,517	0.00
7,316	Blue Star	112,079	0.04	92,800	Alfresa*	1,388,600	0.53
6,488	Chambal Fertilisers and Chemicals	27,469	0.01	27,500	Amada*	305,882	0.12
3,138	Cholamandalam Financial	39,806	0.01	9,900	AZ-COM MARUWA*	98,030	0.04
2,122	CreditAccess Grameen	37,623	0.01	300	BIPROGY	9,301	0.00
277,576	Federal Bank	503,489	0.19	34,100	Coca-Cola Bottlers Japan	452,301	0.17
5,847	Global Health	96,199	0.04	1,000	COMSYS	22,119	0.01
6,030	Great Eastern Shipping	73,153	0.03	1,200	Create SD	26,414	0.01
37,102	Gujarat Pipavav Port	93,609	0.03	47,100	Credit Saison*	917,641	0.35
17,139	ICICI	168,855	0.07	8,500	Dowa	297,371	0.11
928	IIFL Finance	6,607	0.00	55,500	FCC*	786,094	0.30
79,179	Jyothy Labs	441,224	0.17	4,900	Fujitsu General	63,387	0.02
530,743	Karur Vysya Bank	1,175,215	0.45	22,500	Glory*	439,492	0.17
10,504	KEI Industries	406,744	0.16	400	GMO internet group	7,235	0.00
3,021	KPIT Technologies	57,222	0.02	4,800	GMO Payment Gateway*	323,875	0.12
76,277	LIC Housing Finance	596,068	0.23	3,300	Halows	102,004	0.04
41,744	Mahanagar Gas	747,293	0.28	75,400	J Front Retailing*	749,384	0.29
334,541	Mahindra & Mahindra Financial Services	1,143,430	0.44	76,200	JAC Recruitment	391,031	0.15
				106	Japan Hotel REIT Investment	51,488	0.02
				17,600	JGC*	160,439	0.06
				38,500	JTEKT	359,074	0.14

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至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
<b>瑞士</b>				<b>美國</b>			
266,808	Aryzta*	476,339	0.18	9,380	LivaNova	517,307	0.20
709	CRISPR Therapeutics*	61,563	0.03	91,039	Marks & Spencer	275,527	0.11
15,367	DKSH	1,140,942	0.44	7,100	Moneysupermarket.com*	22,313	0.01
98	Galenica	8,469	0.00	6,262	Morgan Sindall	186,088	0.07
5	Inficon	7,806	0.00	33,832	OSB*	179,983	0.07
70	Tecan	27,623	0.01	8,653	Paragon Banking*	70,837	0.03
				178,860	Quilter	218,047	0.08
		1,722,742	0.66	337	Rathbones	6,731	0.00
<b>臺灣</b>				115,544	Rightmove*	836,369	0.32
19,000	ASROCK	152,375	0.06	17,030	Safestore*	166,176	0.06
206,000	Chicony Electronics	1,221,943	0.47	16,199	Shaftesbury Capital*	25,229	0.01
91,000	Chroma ATE	670,779	0.26	2,538	TBC Bank	93,433	0.04
44,000	CTCI	59,786	0.02	7,726	Telecom Plus	144,708	0.05
33,000	Elan Microelectronics	173,302	0.07	19,215	Travis Perkins	180,533	0.07
187,000	FLEXium Interconnect	511,137	0.20	51,022	Tritax Big Box REIT	95,062	0.04
464,000	Getac	1,754,156	0.67	52,730	Vesuvius	322,617	0.12
97,000	ITEQ	273,728	0.10	134,895	Virgin Money UK*	267,701	0.10
311,000	King Yuan Electronics	873,686	0.33	29,728	Wickes	59,938	0.02
7,000	Lotes	226,989	0.09	1,558	YouGov*	21,758	0.01
59,000	Makalot Industrial	693,415	0.26			8,913,283	3.41
15,000	Phison Electronics	298,012	0.11	<b>美國</b>			
339,000	Primax Electronics	780,752	0.30	59,427	Accel Entertainment	665,582	0.25
141,000	Tong Yang Industry	441,162	0.17	393	Advanced Drainage Systems	64,059	0.02
48,000	Tripod Technology	315,854	0.12	375	Albany International	35,119	0.01
44,000	Visual Photonics Epitaxy	227,590	0.09	77,440	Alcoa	2,083,910	0.80
2,199	Wowprime	16,696	0.01	43,643	Alector	310,738	0.12
2,000	WT Microelectronics	10,851	0.00	51	Alto Neuroscience	765	0.00
		8,702,213	3.33	9,236	AMN Healthcare Services*	524,882	0.20
<b>泰國</b>				63,248	Anywhere Real Estate	393,402	0.15
544,500	Ananda Development*	13,208	0.01	661	Apellis Pharmaceuticals	42,780	0.02
4,600	MK Restaurants	4,810	0.00	45,582	Apogee Enterprises	2,629,626	1.01
318,100	Pruksa	109,093	0.04	7,195	Argan	339,388	0.13
1,207,000	Sappe	2,911,067	1.11	1,692	Arrow Electronics	199,301	0.08
11,800	TQM Alpha*	8,637	0.00	2,625	Asbury Automotive*	553,245	0.21
		3,046,815	1.16	13,549	Atkore*	2,258,889	0.86
<b>土耳其</b>				19,085	AtriCure	662,631	0.25
55,161	Anadolu Efes Biracilik Ve Malt Sanayii	277,185	0.11	287	AutoNation*	42,014	0.02
748,298	Enerjisa Enerji	1,514,630	0.58	803	Avnet	37,580	0.01
18,802	Mavi Giyim Sanayi Ve Ticaret	86,291	0.03	21,576	Axcelis Technologies	2,429,026	0.93
		1,878,106	0.72	24,679	AZEK	1,176,201	0.45
<b>英國</b>				15,742	Badger Meter	2,487,236	0.95
4,804	Airtel Africa*	5,797	0.00	30,364	Beacon Roofing Supply	2,583,369	0.99
4,027	Aston Martin Lagonda Global	8,854	0.01	33,762	BioCryst Pharmaceuticals	193,456	0.07
11,537	Bank of Georgia	683,250	0.26	6,907	BlueLinX	861,372	0.33
28,592	Big Yellow	366,680	0.14	366	Blueprint Medicines*	34,777	0.01
94,308	British Land	418,530	0.16	1,857	BrightSphere Investment	42,061	0.02
11,547	Ceres Power*	23,910	0.01	9,057	Brixmor Property	203,873	0.08
14,829	Chemring*	65,302	0.03	14,594	Bruker*	1,286,023	0.49
9,340	ConvaTec*	29,212	0.01	101	Cable One	45,174	0.02
737	Cranswick	35,939	0.01	464	Cabot	39,459	0.01
374,936	Currys*	317,154	0.12	7,207	CACI International	2,687,634	1.03
1,988	CVS*	36,479	0.01	27	Cavco Industries	10,044	0.00
9,976	Diploma	439,692	0.17	381	CBL & Associates Properties	9,007	0.00
1,023	DiscoverIE	8,841	0.00	3,322	CG oncology	153,809	0.06
41,202	Dunelm	600,974	0.23	167,339	Chegg	1,479,277	0.57
16,099	Firstgroup	32,581	0.01	926	Chemed	582,121	0.22
110,790	Forterra	242,231	0.09	9,071	Ciena*	514,779	0.20
5,755	Greggs*	197,051	0.08	29,734	Cirrus Logic	2,695,090	1.03
25,843	Hammerson*	8,305	0.00	8,219	Clearwater Analytics*	143,833	0.05
8,907	Hill & Smith	204,900	0.08	15,388	Cognex	605,672	0.23
30,075	Hunting	129,011	0.05	2,760	Columbus McKinnon	116,444	0.05
15,080	Impax Asset Management*	88,193	0.04	788	Comfort Systems USA*	231,853	0.09
15,463	Investec*	96,978	0.04	27,886	CommVault Systems	2,663,950	1.02
56,591	Johnson Matthey	1,105,486	0.42	100,848	COPT Defense Properties	2,444,555	0.94
4,378	Jupiter Fund Management	4,572	0.00	98,779	Corcept Therapeutics	2,383,537	0.91
5,162	Kainos*	73,004	0.03	90,035	Coursea	1,443,261	0.55
				49,000	CSG Systems International*	2,707,250	1.03
				650	Curtiss-Wright	153,107	0.06
				1,010	Cytokinetics*	74,326	0.03

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## 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
其他可轉讓證券			
普通股 (股份)			
1,272,764	加拿大 Diagnocure**	-	0.00
1	土耳其 Turkiye Sinai Kalkinma Bankasi	-	0.00
262	美國 GCI Liberty Escrow**	-	0.00
普通股 (股份) 總額		-	0.00
其他可轉讓證券總額		-	0.00
普通股 / 優先股 (股份) 總額		256,904,591	98.21
其他淨資產		4,674,823	1.79
淨資產總額 (美金)		261,579,414	100.00

\*\* 證券依附註 2(j) 詳列之公平計價調整。

## 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	821,616	USD	1,261,718	BNY Mellon	15/3/2024	2,140
USD	85,235	AUD	55,434	BNY Mellon	15/3/2024	(215)
未實現淨增值						1,925
英鎊避險股份類別						
GBP	2,933,988	USD	2,332,277	BNY Mellon	15/3/2024	21,798
USD	77,419	GBP	97,366	BNY Mellon	15/3/2024	(750)
未實現淨增值						21,048
未實現淨增值總額						22,973

## 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	未實現增值 (歐元)
16	USD	MSCI EAFE Index	2024 年 3 月	60,410
9	USD	MSCI Emerging Markets Index	2024 年 3 月	9,773
25	USD	Russell 2000 E-Mini Index	2024 年 3 月	118,057
合計				188,240

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

## 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	21.63
工業	20.72
金融	15.76
科技	13.84
週期性消費品	11.56
基本材料	4.36
公共事業	3.85
通訊	3.38
能源	3.11
其他淨資產	1.79
	100.00



## 貝萊德英國基金 (United Kingdom Fund)

### 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (英鎊)	淨資產 %	持股票 說明	市場價值 (英鎊)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			338,653 Segro	2,896,838	1.43
普通股 (股份)			1,875,752 Serco	3,490,718	1.73
澤西島			539,198 Shell	13,310,102	6.57
12,921 Ferguson*	2,124,858	1.05	351,783 Smith & Nephew	3,658,719	1.81
英國			34,000 Spirax-Sarco Engineering	3,519,000	1.74
380,920 3i	9,446,816	4.66	944,561 Standard Chartered	6,290,219	3.11
564,271 Ascential*	1,688,299	0.83	889,722 Trainline	2,791,948	1.38
58,272 Ashtead	3,308,684	1.63		184,574,681	91.16
176,764 AstraZeneca	17,892,052	8.84	美國		
620,000 Auto Trader	4,635,120	2.29	13,590 Mastercard	5,088,971	2.51
1,200,000 Baltic Classifieds	2,826,000	1.40	15,368 Microsoft	4,969,785	2.46
856,186 BP	3,962,001	1.96	13,208 S&P Global	4,503,384	2.22
535,000 Compass	11,636,250	5.75		14,562,140	7.19
119,012 Diageo	3,522,755	1.74	普通股 (股份) 總額	201,261,679	99.40
60,535 Diploma	2,105,407	1.04	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	201,261,679	99.40
23,816 Games Workshop	2,256,566	1.11			
246,000 Halma*	5,697,360	2.82	其他可轉讓證券		
292,801 Hargreaves Lansdown*	2,136,862	1.05	普通股 (股份)		
199,500 Howden Joinery	1,648,269	0.81	英國		
745,000 HSBC	4,609,315	2.28	217,967 Patisserie**	-	0.00
84,563 Indivior	1,465,477	0.72	普通股 (股份) 總額	-	0.00
128,843 Johnson Matthey	1,986,115	0.98	其他可轉讓證券總額	-	0.00
97,936 London Stock Exchange	8,665,377	4.28	普通股 / 優先股 (股份) 總額	201,261,679	99.40
493,600 Melrose Industries	3,124,488	1.54	其他淨資產	1,221,680	0.60
109,000 Next	9,110,220	4.50	淨資產總額 (英鎊)	202,483,359	100.00
708,000 Pearson	6,751,488	3.33			
117,555 Reckitt Benckiser	5,851,888	2.89			
427,925 RELX	14,827,601	7.32			
582,021 Rentokil Initial	2,567,295	1.27			
871,000 Rightmove	4,975,152	2.46			
233,000 Rio Tinto	11,920,280	5.89			

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

## 貝萊德英國基金 (United Kingdom Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (英鎊)
GBP	15,512,145	USD	12,244,067	Morgan Stanley	15/3/2024	4,138
USD	1,360,737	GBP	1,709,336	HSBC Bank	15/3/2024	(11,977)
未實現淨減值						(7,839)
未實現淨減值總額						(7,839)

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	28.44
金融	19.32
週期性消費品	13.22
通訊	11.69
能源	8.53
工業	7.14
基本材料	6.87
科技	4.19
其他淨資產	0.60
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具						
	普通股 / 優先股 (股份)						
	加拿大						
73,157	Rogers Communications	3,264,525	0.42	115,703	Cardinal Health	12,858,075	1.66
236,994	Suncor Energy*	8,029,357	1.04	110,003	Carlyle*	5,098,639	0.66
		11,293,882	1.46	15,857	Cencora	3,735,275	0.49
	開曼群島			29,826	Charles Schwab	1,987,306	0.26
294,300	Alibaba	2,740,854	0.35	57,488	Chevron*	8,786,466	1.13
	法國			29,165	Cigna	9,727,694	1.26
11,296	Pernod Ricard	1,914,898	0.25	234,216	Cisco Systems	11,305,607	1.46
263,595	Sanofi	12,636,744	1.63	429,644	Citigroup	23,810,871	3.08
		14,551,642	1.88	159,708	Citizens Financial	5,043,578	0.65
	德國			128,162	Cognizant Technology Solutions	10,196,569	1.32
165,364	Bayer	5,079,041	0.65	328,371	Comcast	14,008,307	1.82
45,000	Henkel	3,381,395	0.44	10,047	Constellation Brands	2,493,766	0.32
22,514	Siemens	2,230,574	0.29	41,410	Crown Castle	4,537,294	0.59
		10,691,010	1.38	38,073	CVS Health	2,840,246	0.37
	愛爾蘭			84,387	Dollar General	12,225,144	1.58
42,939	Allegion	5,540,419	0.72	39,829	Edison International	2,733,066	0.35
69,090	Johnson Controls International	4,137,800	0.54	26,289	Elevance Health	13,236,248	1.71
160,897	Medtronic	13,391,458	1.73	11,608	Eli Lilly	8,677,096	1.12
46,222	Willis Towers Watson	12,626,464	1.63	98,970	Equitable	3,402,589	0.44
		35,696,141	4.62	105,346	Exelon	3,806,151	0.49
	日本			156,751	Fidelity National Financial	7,870,468	1.01
125,100	Komatsu	3,637,537	0.47	230,289	Fidelity National Information Services	15,643,532	2.02
448,400	Panasonic	4,261,547	0.55	13,035	First American Financial	759,549	0.10
81,600	Sony	7,067,286	0.91	11,640	First Citizens BancShares	18,351,158	2.37
		14,966,370	1.93	88,886	Fortrea*	3,379,446	0.44
	荷蘭			167,625	Fox*	5,030,426	0.65
49,275	Airbus	8,178,284	1.06	442,375	General Motors	18,088,714	2.34
348,143	CNH Industrial	4,167,272	0.54	14,328	Goldman Sachs	5,642,653	0.73
383,589	Koninklijke Philips	7,671,780	0.99	62,255	Hasbro	3,194,927	0.41
		20,017,336	2.59	16,056	Humana	5,617,352	0.73
	韓國			65,064	Huntington Ingalls Industries	18,942,082	2.45
10,492	Samsung Electronics	14,353,056	1.85	47,566	Intercontinental Exchange	6,629,749	0.86
	瑞士			57,123	International Flavors & Fragrances	4,314,500	0.56
8,325	Swatch*	1,978,868	0.26	54,509	JPMorgan Chase	10,096,157	1.30
134,965	UBS	3,900,757	0.50	79,264	Keurig Dr Pepper	2,386,639	0.31
		5,879,625	0.76	224,595	Kinder Morgan	3,894,477	0.51
	臺灣			476,715	Kraft Heinz	16,918,616	2.18
28,361	Taiwan Semiconductor Manufacturing	3,616,311	0.47	59,961	Laboratory of America*	12,806,470	1.65
	英國			21,068	Lear	2,903,381	0.38
41,775	AstraZeneca	5,358,523	0.69	137,748	Leidos	17,500,883	2.26
447,500	BP	15,716,200	2.03	25,943	Microsoft	10,631,700	1.37
348,209	British American Tobacco*	10,439,306	1.35	28,313	Mid-America Apartment Communities	3,575,083	0.46
52,236	Diageo	1,959,404	0.25	463,377	Newell Brands*	3,496,180	0.45
376,219	Prudential	3,747,361	0.48	64,208	Pfizer	1,735,863	0.22
597,148	Shell	18,680,023	2.42	341,653	PG&E	5,695,355	0.74
237,641	Unilever*	11,663,420	1.51	31,475	PPG Industries	4,450,880	0.57
		67,564,237	8.73	52,507	Public Service Enterprise	3,308,466	0.43
	美國			10,814	Ralph Lauren	2,017,892	0.26
104,100	American Electric Power	8,783,958	1.13	48,995	Raymond James Financial	5,933,784	0.76
17,199	American Express	3,761,765	0.49	26,017	Ross Stores	3,889,021	0.50
239,390	American International	17,406,047	2.25	292,040	Sealed Air*	10,174,674	1.31
				89,173	Sempra	6,318,799	0.82
				254,837	SS&C Technologies	16,238,214	2.10
				68,413	Tapestry	3,239,014	0.42
				3,688	Thermo Fisher Scientific	2,103,746	0.27
				292,839	Verizon Communications*	11,701,846	1.51
				42,339	Visa*	12,021,736	1.55
				486,168	Wells Fargo	26,928,846	3.48

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
30,574	Westinghouse Air Brake Technologies	4,282,806	0.55
109,122	Williams	3,890,200	0.50
		539,482,440	69.70
	普通股 / 優先股 (股份) 總額	740,852,904	95.72
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	740,852,904	95.72
	普通股 / 優先股 (股份) 總額	740,852,904	95.72
	其他淨資產	33,148,153	4.28
	淨資產總額 (美金)	774,001,057	100.00

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
離岸人民幣避險股份類別						
CNY	65,544	USD	471,523	BNY Mellon	15/3/2024	(51)
USD	2,604	CNY	361	BNY Mellon	15/3/2024	-
						未實現淨減值 (51)
歐元避險股份類別						
EUR	27,137,929	USD	25,191,519	BNY Mellon	15/3/2024	205,363
USD	449,494	EUR	483,911	BNY Mellon	15/3/2024	(3,977)
						未實現淨增值 201,386
新加坡幣避險股份類別						
SGD	191,918	USD	257,853	BNY Mellon	15/3/2024	146
USD	1,421	SGD	1,056	BNY Mellon	15/3/2024	(3)
						未實現淨增值 143
						未實現淨增值總額 201,478

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	24.38
金融	24.28
科技	11.39
週期性消費品	8.06
工業	7.93
能源	7.63
通訊	6.96
公共事業	3.96
基本材料	1.13
其他淨資產	4.28
	100.00

## 貝萊德美元優質債券基金 (US Dollar Bond Fund)

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 125,370	Anchorage Capital CLO 2013-1 6.826% 13/10/2030	125,490	0.02
	債券			USD 250,000	Anchorage Capital CLO 2013-1 7.226% 13/10/2030	250,172	0.05
	阿根廷			USD 250,000	Anchorage Capital CLO 3-R 7.081% 28/1/2031	250,345	0.05
USD 30,000	Argentine Republic Government International Bond 1% 9/7/2029	13,755	0.00	USD 166,462	Anchorage Capital CLO 4-R 6.631% 28/1/2031	166,540	0.03
USD 59,250	Argentine Republic Government International Bond 3.625% 9/7/2035	21,774	0.01	USD 250,000	Apidos CLO XXXI 7.126% 15/4/2031	250,158	0.05
USD 39,000	Argentine Republic Government International Bond 4.25% 9/1/2038	16,361	0.00	USD 112,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.168% 15/5/2037	112,473	0.02
USD 97,000	YPF 9.5% 17/1/2031	97,768	0.02	USD 250,000	Bain Capital Credit CLO 2021-3 8.68% 24/7/2034	241,221	0.05
		149,658	0.03	USD 250,000	Bardot CLO 8.579% 22/10/2032	245,490	0.05
	比利時			USD 452,956	Benefit Street Partners CLO V-B 6.669% 20/4/2031	454,068	0.09
EUR 200,000	Elia Transmission Belgium 3.75% 16/1/2036	215,560	0.04	USD 143,056	BlueMountain CLO 2013-2 6.759% 22/10/2030	143,326	0.03
EUR 1,613,600	Kingdom of Belgium Government Bond 3.3% 22/6/2054	1,708,564	0.33	USD 603,294	BlueMountain CLO 2015-3 6.579% 20/4/2031	604,149	0.12
		1,924,124	0.37	USD 250,000	Canyon CLO 2020-3 7.276% 15/1/2034	249,252	0.05
	貝南			USD 202,354	Carbone CLO 6.719% 20/1/2031	202,759	0.04
EUR 100,000	Benin Government International Bond 4.875% 19/1/2032*	91,948	0.02	USD 168,133	Carlyle Global Market Strategies CLO 2013-3 6.676% 15/10/2030	168,405	0.03
	百慕達			USD 250,000	CBAM 2017-1 7.979% 20/7/2030	250,162	0.05
USD 1,620,000	PFP 2022-9 7.596% 19/8/2035	1,630,133	0.32	USD 250,000	CIFC Funding 2014-II-R 8.38% 24/4/2030	249,724	0.05
	巴西			USD 250,000	CIFC Funding 2015-III 6.721% 19/4/2029	250,141	0.05
BRL 10,000	Brazil Letras do Tesouro Nacional 0% 1/4/2024	199,424	0.04	USD 771,864	CIFC Funding 2018-I 6.56% 18/4/2031	773,127	0.15
USD 1,350,000	Brazilian Government International Bond 6.125% 15/3/2034	1,334,475	0.25	USD 120,772	Clear Creek CLO 6.779% 20/10/2030	121,009	0.02
USD 77,000	Samarco Mineracao 9.5% 30/6/2031*	70,884	0.01	USD 238,624	Deer Creek CLO 2017-1 6.759% 20/10/2030	238,904	0.04
		1,604,783	0.30	USD 1,318,547	Dryden 53 CLO 6.696% 15/1/2031	1,321,089	0.25
	加拿大			USD 170,599	Dryden XXVI Senior Loan Fund 6.476% 15/4/2029	170,772	0.03
USD 320,000	Rogers Communications 5.3% 15/2/2034*	314,516	0.06	USD 250,000	Eaton Vance CLO 2018-1 7.776% 15/10/2030	250,126	0.05
	開曼群島			USD 200,000	Fantasia 0% 5/7/2022***	5,500	0.00
USD 250,000	ACAS CLO 2015-1 7.16% 18/10/2028	249,437	0.05	USD 383,434	Flatiron CLO 18 6.528% 17/4/2031	383,981	0.07
USD 320,000	AGL CLO 12 6.739% 20/7/2034	320,542	0.06	USD 250,000	Galaxy XXII CLO 6.776% 16/4/2034	250,177	0.05
USD 270,000	AGL CLO 14 6.729% 2/12/2034	270,397	0.05	USD 215,456	Generate CLO 2 6.729% 22/1/2031	215,746	0.04
USD 250,000	AGL CLO 3 8.876% 15/1/2033	249,306	0.05	USD 250,000	Gilbert Park CLO 7.526% 15/10/2030	250,115	0.05
USD 250,000	AGL CLO 7 6.776% 15/7/2034	251,262	0.05	USD 250,000	Gilbert Park CLO 8.526% 15/10/2030	252,445	0.05
USD 500,000	AGL Core CLO 4 6.649% 20/4/2033	500,957	0.10	USD 1,354,617	Goldentree Loan Opportunities X 6.699% 20/7/2031	1,358,200	0.26
USD 250,000	AIMCO CLO Series 2015-A 7.178% 17/10/2034	250,660	0.05	USD 795,776	Goldentree Loan Opportunities XI 6.63% 18/1/2031	797,217	0.15
USD 250,000	AIMCO CLO Series 2017-A 6.629% 20/4/2034	249,334	0.05	USD 740,000	Goldentree Loan Management US CLO 1 6.709% 20/10/2034	741,402	0.14
USD 250,000	AIMCO CLO Series 2017-A 7.679% 20/4/2034	250,431	0.05	USD 82,805	Grippen Park CLO 6.839% 20/1/2030	82,871	0.01
USD 69,055	Allegro CLO II-S 6.659% 21/10/2028	69,203	0.01	USD 211,458	LCM XIV 6.619% 20/7/2031	211,760	0.04
USD 250,000	Allegro CLO XI 7.421% 19/1/2033	251,614	0.05				
USD 153,797	AMMC CLO 21 6.827% 2/11/2030	153,960	0.03				

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 228,113	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	182,662	0.03	COP 237,900,000	Colombian TES 7.75% 18/9/2030	55,912	0.01
USD 146,367	Madison Park Funding XIII 6.521% 19/4/2030	146,424	0.03	COP 217,000,000	Colombian TES 13.25% 9/2/2033	65,401	0.01
USD 348,636	Madison Park Funding XXVI 6.781% 29/7/2030	349,717	0.07	USD 80,000	Ecopetrol 8.375% 19/1/2036	80,033	0.01
USD 157,385	MP CLO III 6.829% 20/10/2030	157,728	0.03			943,511	0.18
USD 469,975	Neuberger Berman Loan Advisers CLO 26 6.48% 18/10/2030	470,539	0.09		<b>象牙海岸</b>		
USD 250,000	Neuberger Berman Loan Advisers CLO 26 6.96% 18/10/2030	249,966	0.05	EUR 100,000	Ivory Coast Government International Bond 4.875% 30/1/2032	91,605	0.02
USD 802,205	OHA Loan Funding 2013-2 6.624% 23/5/2031	803,589	0.15		<b>捷克共和國</b>		
USD 387,161	OZLM XVIII 6.596% 15/4/2031	387,718	0.07	CZK 3,120,000	Czech Republic Government Bond 2.75% 23/7/2029	128,178	0.03
USD 388,581	Palmer Square CLO 2014-1 6.708% 17/1/2031	389,125	0.07	CZK 2,620,000	Czech Republic Government Bond 5.5% 12/12/2028	121,616	0.02
USD 160,892	Palmer Square CLO 2018-1 6.59% 18/4/2031	160,974	0.03			249,794	0.05
USD 291,793	Palmer Square CLO 2018-2 6.676% 16/7/2031	292,143	0.06		<b>多明尼加共和國</b>		
USD 242,097	Pikes Peak CLO 1 6.76% 24/7/2031	242,318	0.05	USD 100,000	Dominican Republic International Bond 4.875% 23/9/2032	89,092	0.02
USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	559,381	0.11		<b>埃及</b>		
USD 260,000	Riserva CLO 6.62% 18/1/2034	260,000	0.05	USD 200,000	Egypt Government International Bond 7.625% 29/5/2032*	169,969	0.03
USD 1,321,141	Rockford Tower CLO 2017-3 6.769% 20/10/2030	1,321,893	0.25		<b>法國</b>		
USD 612,773	Rockford Tower CLO 2018-1 6.681% 20/5/2031	612,764	0.12	EUR 100,000	Banque Federative du Credit Mutuel 3.75% 3/2/2034	107,533	0.02
USD 500,000	Rockford Tower CLO 2018-1 7.301% 20/5/2031	500,973	0.10	EUR 200,000	Banque Federative du Credit Mutuel 4.75% 10/11/2031	227,198	0.05
USD 234,844	Rockford Tower CLO 2018-2 6.739% 20/10/2031	235,210	0.04	EUR 200,000	BPCE 3.875% 25/1/2036	216,666	0.04
USD 398,084	Romark WM-R 6.609% 20/4/2031	398,960	0.08	EUR 100,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036	107,597	0.02
USD 250,000	RR 19 12.076% 15/10/2035	253,074	0.05	EUR 300,000	Credit Agricole 3.75% 22/1/2034	325,203	0.06
USD 182,435	RR 3 6.666% 15/1/2030	182,782	0.03	EUR 100,000	Electricite de France 4.25% 25/1/2032	111,680	0.02
USD 250,000	RR 5 7.226% 15/10/2031	251,266	0.05	EUR 1,633,600	French Republic Government Bond OAT 3% 25/5/2054	1,658,052	0.32
USD 194,950	Signal Peak CLO 5 6.696% 25/4/2031	194,960	0.04			2,753,929	0.53
USD 250,000	Symphony CLO XXVI 6.659% 20/4/2033	249,855	0.05		<b>德國</b>		
USD 190,827	Tiaa CLO III 6.726% 16/1/2031	190,811	0.04	USD 200,000	Deutsche Bank 3.742% 7/1/2033	161,132	0.03
USD 759,288	TICP CLO IX 6.719% 20/1/2031	760,148	0.15	USD 793,000	Deutsche Bank 5.371% 9/9/2027	795,310	0.15
USD 221,772	TICP CLO XI 6.759% 20/10/2031	222,466	0.04			956,442	0.18
USD 150,000	TRINITAS CLO IV 6.96% 18/10/2031	150,257	0.03		<b>匈牙利</b>		
USD 500,000	Trinitas CLO XIV 7.586% 25/1/2034	500,025	0.10	EUR 200,000	Hungary Government International Bond 4% 25/7/2029	214,224	0.04
USD 635,983	Voya CLO 2014-4 6.676% 14/7/2031	637,541	0.12	EUR 10,000	Hungary Government International Bond 5.375% 12/9/2033	11,287	0.00
USD 345,890	Voya CLO 2017-4 6.706% 15/10/2030	346,322	0.07			225,511	0.04
USD 250,000	Wellfleet CLO 2017-3 7.528% 17/1/2031	248,929	0.05		<b>印度</b>		
		26,615,939	5.13	USD 500,000	Export-Import Bank of India 3.875% 12/3/2024	500,600	0.10
	<b>哥倫比亞</b>				<b>印尼</b>		
USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	158,061	0.03	USD 200,000	Indonesia Government International Bond 2.85% 14/2/2030	177,969	0.03
COP 430,000,000	Colombian TES 5.75% 3/11/2027	98,337	0.02	USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051	280,780	0.05
COP 782,300,000	Colombian TES 6% 28/4/2028	178,171	0.04	USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	193,415	0.04
COP 1,252,200,000	Colombian TES 7.5% 26/8/2026	307,596	0.06				

\* 本證券全部或部分代表借貸證券。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
IDR 643,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	40,343	0.01	EUR 200,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031	214,532	0.04
IDR 1,425,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	92,234	0.02			535,451	0.10
IDR 2,908,000,000	Indonesia Treasury Bond 7% 15/5/2027	188,297	0.04		日本		
IDR 1,068,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	71,257	0.01	USD 285,000	Sumitomo Mitsui Financial 6.6% 5/6/2034	285,403	0.05
		1,044,295	0.20	USD 417,000	Takeda Pharmaceutical 2.05% 31/3/2030	351,134	0.07
						636,537	0.12
	國際				澤西島		
EUR 335,000	European Union 2.5% 4/10/2052	306,206	0.06	USD 250,000	Golub Capital Partners CLO 66B 7.275% 25/4/2036	251,493	0.05
EUR 1,120,000	European Union 3% 4/3/2053	1,134,183	0.22				
		1,440,389	0.28		盧森堡		
	愛爾蘭			USD 27,000	Kenbourne Invest 6.875% 26/11/2024	20,894	0.00
EUR 297,000	Ares European CLO XII 5.67% 20/4/2032	319,145	0.06	USD 27,000	MHP Lux 6.25% 19/9/2029	19,845	0.00
EUR 100,000	Avoca CLO XV 4.992% 15/4/2031	105,424	0.02	USD 180,000	Millicom International Cellular 6.625% 15/10/2026	178,565	0.04
EUR 500,000	Avoca CLO XVIII 5.692% 15/4/2031	540,833	0.11	EUR 90,000	Nestle Finance International 3.25% 23/1/2037	94,868	0.02
EUR 100,000	Avoca CLO XXII 5.242% 15/4/2035	106,039	0.02	USD 35,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	34,493	0.01
EUR 250,000	Avoca CLO XXII 6.842% 15/4/2035	266,285	0.05	USD 200,000	Tupy Overseas 4.5% 16/2/2031	170,369	0.03
EUR 250,000	Avoca CLO XXIII 6.992% 15/4/2034	267,414	0.05			519,034	0.10
EUR 250,000	Bluemountain Euro 2021-2 CLO 5.692% 15/10/2035	267,485	0.05		墨西哥		
EUR 300,000	BlueMountain Fuji CLO III 6.842% 15/1/2031	320,601	0.07	USD 38,703	Grupo Posadas 7% 30/12/2027	33,665	0.01
EUR 100,000	CIFC □□□□□□ (European Fund)ing CLO II 5.542% 15/4/2033	107,338	0.02	MXN 147,500	Mexican Bonos 8.5% 1/3/2029	836,408	0.16
EUR 250,000	CVC Cordatus Loan Fund IV 5.243% 22/2/2034	264,870	0.05	MXN 261,840	Mexican Bonos 8.5% 31/5/2029	1,491,219	0.29
EUR 250,000	CVC Cordatus Loan Fund V 5.47% 21/7/2030	268,062	0.05	MXN 26,398	Mexican Bonos 8.5% 18/11/2038	145,147	0.03
EUR 250,000	Euro-Galaxy III CLO 7.195% 24/4/2034	267,844	0.05	MXN 852,000	Mexico Cetes 0% 28/11/2024	460,748	0.09
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 7.542% 15/10/2034	267,984	0.05	USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	451,256	0.08
EUR 100,000	Henley CLO IV 5.298% 25/4/2034	106,096	0.02	EUR 154,000	Mexico Government International Bond 4.49% 25/5/2032	168,450	0.03
EUR 250,000	Henley CLO IV 6.948% 25/4/2034	267,810	0.05	USD 719,000	Mexico Government International Bond 4.5% 31/1/2050*	557,861	0.11
EUR 200,000	Linde 3.2% 14/2/2031*	215,006	0.04	USD 200,000	Mexico Government International Bond 6.35% 9/2/2035	204,767	0.04
EUR 250,000	Madison Park Euro Funding XVI 7.142% 25/5/2034	266,060	0.05	USD 146,000	Petroleos Mexicanos 6.5% 13/3/2027	136,373	0.03
EUR 250,000	Man GLG Euro CLO VI 7.442% 15/10/2032	263,729	0.05	USD 89,000	Petroleos Mexicanos 6.875% 4/8/2026*	85,739	0.01
EUR 100,000	OCP Euro CLO 2017-2 5.292% 15/1/2032	108,028	0.02	MXN 8,068	Petroleos Mexicanos 7.19% 12/9/2024	45,722	0.01
EUR 250,000	Penta CLO 11 6.351% 15/11/2034	272,353	0.06			4,617,355	0.89
EUR 100,000	St Paul's CLO XII 5.542% 15/4/2033	107,172	0.02		荷蘭		
		4,975,578	0.96	EUR 35,000	EnBW International Finance 3.85% 23/5/2030	38,446	0.01
	以色列			EUR 100,000	ING Groep 4.75% 23/5/2034	114,382	0.02
USD 2,573	Energean Israel Finance 8.5% 30/9/2033*	2,484	0.00	EUR 200,000	JDE Peet's 4.5% 23/1/2034	221,020	0.04
USD 499	Leviathan Bond 6.75% 30/6/2030*	458	0.00	USD 164,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	135,786	0.02
		2,942	0.00	USD 58,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	52,091	0.01
				EUR 100,000	REWE International Finance 4.875% 13/9/2030*	113,067	0.02
				EUR 200,000	Sartorius Finance 4.875% 14/9/2035	228,773	0.05
						903,565	0.17
	義大利				阿曼		
EUR 196,548	Cassia 2022-1 6.443% 22/5/2034	212,787	0.04	USD 200,000	Oman Government International Bond 6.5% 8/3/2047*	197,509	0.04
EUR 101,000	Eni 3.875% 15/1/2034	108,132	0.02				

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### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 200,000	巴拿馬 Panama Government International Bond 3.16% 23/1/2030*	164,793	0.03	USD 326,000	UBS 5.699% 8/2/2035	322,894	0.06
USD 352,000	巴拿馬 Panama Government International Bond 3.875% 17/3/2028	319,352	0.06	USD 400,000	UBS 5.711% 12/1/2027	400,027	0.08
USD 445,000	巴拿馬 Panama Government International Bond 4.5% 1/4/2056	281,353	0.06	USD 233,000	UBS 6.301% 22/9/2034	241,196	0.05
		765,498	0.15	EUR 132,000	UBS 7.75% 1/3/2029	162,143	0.03
						5,842,670	1.14
					<b>土耳其</b>		
				USD 62,219	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	59,004	0.01
					<b>烏克蘭</b>		
USD 324,000	祕魯 Peruvian Government International Bond 3.55% 10/3/2051*	230,797	0.05	USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	52,625	0.01
PEN 823,000	祕魯 Peruvian Government International Bond 6.95% 12/8/2031	223,593	0.04	USD 46,000	Ukraine Government International Bond 7.75% 1/8/2041	21,321	0.00
		454,390	0.09	USD 28,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	24,118	0.01
						98,064	0.02
					<b>英國</b>		
USD 552,000	菲律賓 Philippine Government International Bond 3% 1/2/2028	512,921	0.10	USD 428,000	Anglo American Capital 3.875% 16/3/2029	397,422	0.08
USD 282,000	菲律賓 Philippine Government International Bond 3.2% 6/7/2046	200,678	0.04	USD 211,000	Anglo American Capital 5.5% 2/5/2033	207,638	0.04
		713,599	0.14	USD 34,368	Avianca Midco 2 9% 1/12/2028	32,053	0.01
				USD 215,000	BAE Systems 1.9% 15/2/2031	174,390	0.04
				USD 1,159,000	BAE Systems 3.4% 15/4/2030	1,050,886	0.20
				USD 200,000	Barclays 6.49% 13/9/2029*	206,417	0.04
				USD 415,000	Barclays 9.625% 15/12/2029	430,675	0.08
PLN 1,084,000	波蘭 Republic of Poland Government Bond 2.75% 25/10/2029*	241,849	0.05	EUR 100,000	BP Capital Markets 2.822% 7/4/2032	102,437	0.02
				USD 160,000	BP Capital Markets 6.45% 1/12/2033	161,100	0.03
				EUR 100,000	HSBC 4.856% 23/5/2033	113,741	0.02
				EUR 100,000	Motability Operations 3.875% 24/1/2034	108,514	0.02
RUB 12,015,000	俄羅斯聯邦 Russian Federal Bond - OFZ 6.1% 18/7/2035	62,813	0.01	USD 85,964	SCC Power 4% 17/5/2032	15,861	0.00
				USD 72,040	SCC Power 8% 31/12/2028	32,994	0.01
USD 200,000	沙烏地阿拉伯 Saudi Government International Bond 4.75% 16/1/2030	196,211	0.04	USD 16,920	Vedanta Resources 13.875% 9/12/2028	15,257	0.00
				USD 48,720	Vedanta Resources Finance II 13.875% 9/12/2028	45,034	0.01
						3,094,419	0.60
					<b>美國</b>		
				USD 552,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	511,717	0.10
				USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	175,613	0.03
				USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	94,728	0.02
EUR 300,000	西班牙 Banco de Sabadell 4% 15/1/2030	324,751	0.07	USD 100,000	245 Park Avenue Trust 2017- 245P 3.657% 5/6/2037	87,876	0.02
EUR 300,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	322,692	0.06	USD 210,000	245 Park Avenue Trust 2017- 245P 3.657% 5/6/2037	171,671	0.03
EUR 100,000	Telefonica Emisiones 4.055% 24/1/2036	107,968	0.02	USD 112,000	280 Park Avenue 2017-280P Mortgage Trust 6.702% 15/9/2034	107,775	0.02
		755,411	0.15	USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 7.158% 15/9/2034	188,394	0.04
				USD 210,000	280 Park Avenue 2017-280P Mortgage Trust 7.741% 15/9/2034	196,242	0.04
				USD 370,000	AbbVie 4.5% 14/5/2035	353,222	0.07
USD 250,000	瑞士 Credit Suisse 2.95% 9/4/2025	243,000	0.05				
USD 522,000	Credit Suisse 3.7% 21/2/2025	512,072	0.10				
USD 500,000	Credit Suisse 4.75% 9/8/2024	497,734	0.10				
USD 359,000	Credit Suisse 5% 9/7/2027	355,782	0.07				
USD 792,000	Credit Suisse 7.5% 15/2/2028	853,535	0.17				
USD 1,139,000	Credit Suisse 7.95% 9/1/2025	1,159,723	0.22				
USD 768,000	UBS 2.746% 11/2/2033	620,008	0.12				
USD 484,000	UBS 3.75% 26/3/2025	474,556	0.09				

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### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 480,000	AbbVie 4.55% 15/3/2035	460,672	0.09	USD 67,000	American Tower 5.8% 15/11/2028	68,363	0.01
USD 190,000	AbbVie 5.05% 15/3/2034	191,127	0.04	USD 104,000	Amgen 3.35% 22/2/2032	92,128	0.02
USD 50,000	AbbVie 5.4% 15/3/2054	50,785	0.01	USD 814,000	Amgen 4.4% 22/2/2062	655,976	0.13
USD 134,000	AEP Texas 3.45% 15/1/2050	93,458	0.02	USD 1,035,000	Amgen 5.25% 2/3/2030	1,044,373	0.20
USD 194,000	AEP Texas 3.45% 15/5/2051	134,197	0.03	USD 195,000	Amgen 5.75% 2/3/2063	195,908	0.04
USD 158,000	AEP Transmission 2.75% 15/8/2051	98,827	0.02	USD 302,000	Antero Resources 5.375% 1/3/2030	287,739	0.06
USD 231,000	AEP Transmission 3.15% 15/9/2049	159,278	0.03	USD 252,000	Antero Resources 7.625% 1/2/2029	259,165	0.05
USD 232,000	AEP Transmission 3.8% 15/6/2049	179,148	0.03	USD 62,000	Aon / Aon Global 2.6% 2/12/2031	51,632	0.01
USD 54,000	AEP Transmission 5.4% 15/3/2053	53,655	0.01	USD 62,000	Aon / Aon Global 5% 12/9/2032	60,621	0.01
USD 62,000	Agilent Technologies 2.3% 12/3/2031	51,834	0.01	USD 51,000	Aon / Aon Global 5.35% 28/2/2033	51,016	0.01
USD 21,125	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	21,061	0.00	USD 374,000	Apache 4.75% 15/4/2043	287,207	0.06
USD 301,765	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	300,850	0.06	USD 1,971,571	APS Resecuritization Trust 2016-1 3.025% 31/7/2057	682,978	0.13
USD 1,067,782	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	1,038,958	0.20	USD 15,809	APS Resecuritization Trust 2016-3 8.285% 27/9/2046	15,843	0.00
USD 228,000	Alabama Power 3.75% 1/3/2045	179,132	0.03	USD 650,000	AREIT 2022-CRE7 7.562% 17/6/2039	647,268	0.13
USD 219,000	Alabama Power 4.15% 15/8/2044	183,078	0.04	USD 128,025	Argent Mortgage Loan Trust 2005-W1 5.915% 25/5/2035	97,814	0.02
USD 231,384	Alternative Loan Trust 2004- 22CB 6.25% 25/10/2034	229,434	0.04	USD 102,568	Argent Trust 2006-M1 5.735% 25/7/2036	26,619	0.01
USD 1,346,828	Alternative Loan Trust 2005- 42CB 5.5% 25/10/2035	790,882	0.15	USD 95,000	Ashford Hospitality Trust 2018- ASHF 7.59% 15/4/2035	92,006	0.02
USD 300,336	Alternative Loan Trust 2006- OA14 6.811% 25/11/2046	232,792	0.05	USD 227,000	Ashford Hospitality Trust 2018- ASHF 8.59% 15/4/2035	221,083	0.04
USD 355,031	Alternative Loan Trust 2006- OA16 5.625% 25/10/2046	322,984	0.06	USD 71,000	AT&T 2.55% 1/12/2033	56,216	0.01
USD 62,812	Alternative Loan Trust 2006- OA9 5.634% 20/7/2046	50,225	0.01	USD 316,000	AT&T 3.5% 15/9/2053	217,778	0.04
USD 33,096	Alternative Loan Trust 2006- OC1 5.895% 25/3/2036	31,527	0.01	USD 199,000	AT&T 3.55% 15/9/2055	135,882	0.03
USD 64,811	Alternative Loan Trust 2006- OC10 5.895% 25/11/2036	52,384	0.01	USD 367,000	AT&T 3.65% 1/6/2051	263,929	0.05
USD 487,334	Alternative Loan Trust 2007- 14T2 6% 25/7/2037	234,459	0.05	USD 789,000	AT&T 3.65% 15/9/2059	537,601	0.10
USD 129,231	Alternative Loan Trust 2007-9T1 6% 25/5/2037	62,413	0.01	USD 89,000	AT&T 3.8% 1/12/2057	63,014	0.01
USD 332,000	Altria 4.5% 2/5/2043	277,317	0.05	USD 80,000	AT&T 4.5% 9/3/2048	67,204	0.01
USD 144,000	Altria 5.375% 31/1/2044*	140,386	0.03	USD 79,000	AT&T 4.55% 9/3/2049	66,798	0.01
USD 591,000	Altria 6.875% 1/11/2033	636,961	0.12	USD 683,000	AT&T 5.4% 15/2/2034	685,096	0.13
USD 45,652	Ambac Assurance 5.1% 7/6/2172	63,000	0.01	USD 165,000	AT&T 5.45% 1/3/2047	161,445	0.03
USD 51,000	Amcor Finance USA 5.625% 26/5/2033	51,912	0.01	USD 109,000	Atmos Energy 3.375% 15/9/2049	78,806	0.02
USD 104,000	Ameren Illinois 2.9% 15/6/2051	67,526	0.01	USD 379,000	Baltimore Gas and Electric 2.9% 15/6/2050	246,834	0.05
USD 35,878	American Home Mortgage Assets Trust 2007-1 5.781% 25/2/2047	13,392	0.00	USD 404,000	Baltimore Gas and Electric 3.75% 15/8/2047	309,572	0.06
USD 272,065	American Home Mortgage Investment Trust 2007-1 5.625% 25/5/2047	154,915	0.03	USD 150,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	139,164	0.03
USD 61,000	American International 4.375% 30/6/2050	52,383	0.01	USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.765% 15/11/2033	856,606	0.17
USD 56,000	American International 4.75% 1/4/2048	51,186	0.01	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.865% 15/11/2032	89,246	0.02
USD 70,000	American Municipal Power 8.084% 15/2/2050	93,398	0.02	USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.365% 15/11/2032	265,971	0.05
USD 298,000	American Tower 1.875% 15/10/2030	239,859	0.05	USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.965% 15/9/2034	99,417	0.02
USD 180,000	American Tower 2.1% 15/6/2030	148,601	0.03	USD 410,000	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	406,070	0.08
USD 376,000	American Tower 2.7% 15/4/2031	316,145	0.06	USD 22,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.343% 15/9/2048	20,443	0.00
USD 706,000	American Tower 3.8% 15/8/2029	654,617	0.13	USD 510,000	BANK 2017-BNK9 3.538% 15/11/2054	479,389	0.09
				USD 115,000	Bank of America 2.572% 20/10/2032	94,455	0.02

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USD 1,294,000	Bank of America 2.972% 4/2/2033	1,089,654	0.21	USD 86,218	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	81,587	0.02
USD 900,000	Bank of America 3.97% 5/3/2029	857,171	0.17	USD 128,107	BCAP Trust 2007-AA4 4.346% 25/6/2047	55,256	0.01
USD 243,000	Bank of America 5.468% 23/1/2035	242,529	0.05	USD 118,927	BCMSC Trust 2000-A 7.575% 15/6/2030	13,274	0.00
USD 1,400,000	Bank of America 5.819% 15/9/2029	1,428,486	0.28	USD 110,398	BCMSC Trust 2000-A 7.83% 15/6/2030	12,738	0.00
USD 2,178,000	Bank of America 5.872% 15/9/2034	2,240,452	0.43	USD 79,834	BCMSC Trust 2000-A 8.29% 15/6/2030	9,755	0.00
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.584% 15/2/2050	15,622	0.00	USD 369,997	BDS 2022-FL12 7.452% 19/8/2038	367,640	0.07
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.241% 15/2/2050	31,522	0.01	USD 28,221	Bear Stearns ALT-A Trust 2006- 6 5.755% 25/11/2036	22,356	0.00
USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.303% 10/12/2025	99,573	0.02	USD 138,899	Bear Stearns ALT-A Trust 2007- 1 5.755% 25/1/2047	111,481	0.02
USD 441,000	BAT Capital 3.984% 25/9/2050	302,932	0.06	USD 79,495	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	67,303	0.01
USD 121,000	BAT Capital 4.758% 6/9/2049	93,711	0.02	USD 96,904	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	70,056	0.01
USD 115,000	BAT Capital 5.834% 20/2/2031	115,124	0.02	USD 78,493	Bear Stearns Asset Backed I Trust 2006-HE1 4.911% 25/12/2035	117,554	0.02
USD 269,000	BAT Capital 6% 20/2/2034	267,305	0.05	USD 48,425	Bear Stearns Asset Backed I Trust 2006-HE7 5.775% 25/9/2036	47,769	0.01
USD 496,000	BAT Capital 7.081% 2/8/2053	516,452	0.10	USD 4,223	Bear Stearns Asset Backed I Trust 2007-FS1 5.775% 25/5/2035	4,192	0.00
USD 100,000	Bay Area Toll Authority 7.043% 1/4/2050	122,067	0.02	USD 39,618	Bear Stearns Asset Backed I Trust 2007-HE2 5.575% 25/3/2037	36,567	0.01
USD 491,000	Bayer US Finance 6.375% 21/11/2030	495,549	0.10	USD 25,402	Bear Stearns Asset Backed I Trust 2007-HE3 5.685% 25/4/2037	39,399	0.01
USD 64,621	Bayview Commercial Asset Trust 2005-3 5.915% 25/11/2035	60,455	0.01	USD 461,572	Bear Stearns Asset Backed I Trust 2007-HE3 5.785% 25/4/2037	478,540	0.09
USD 132,090	Bayview Commercial Asset Trust 2005-4 5.885% 25/1/2036	122,382	0.02	USD 13,244	Bear Stearns Mortgage Funding Trust 2007-AR2 5.775% 25/3/2037	12,381	0.00
USD 6,231	Bayview Commercial Asset Trust 2005-4 6.11% 25/1/2036	5,828	0.00	USD 24,391	Bear Stearns Mortgage Funding Trust 2007-AR3 5.575% 25/3/2037	21,692	0.00
USD 23,414	Bayview Commercial Asset Trust 2006-2 5.855% 25/7/2036	22,013	0.00	USD 67,000	Becton Dickinson 3.794% 20/5/2050	52,240	0.01
USD 9,177	Bayview Commercial Asset Trust 2006-3 5.81% 25/10/2036	8,717	0.00	USD 126,000	Becton Dickinson 4.693% 13/2/2028	124,275	0.02
USD 278,544	Bayview Commercial Asset Trust 2006-4 5.78% 25/12/2036	260,717	0.05	USD 126,000	Berry Global 5.5% 15/4/2028	125,329	0.03
USD 140,730	Bayview Commercial Asset Trust 2007-1 5.84% 25/3/2037	130,872	0.03	USD 540,000	BHMS 2018-ATLS 6.865% 15/7/2035	538,590	0.10
USD 576,677	Bayview Commercial Asset Trust 2007-2 5.84% 25/7/2037	526,530	0.10	USD 360,000	BHMS 2018-ATLS 7.515% 15/7/2035	352,183	0.07
USD 436,046	Bayview Commercial Asset Trust 2007-6 6.935% 25/12/2037	375,495	0.07	USD 576,000	Boeing 3.95% 1/8/2059	411,785	0.08
USD 153,284	Bayview Commercial Asset Trust 2008-2 7.935% 25/4/2038	149,895	0.03	USD 153,000	Boeing 5.93% 1/5/2060	146,316	0.03
USD 504,355	Bayview Financial Revolving Asset Trust 2004-B 6.443% 28/5/2039	403,177	0.08	USD 61,000	BP Capital Markets America 2.721% 12/1/2032	51,845	0.01
USD 57,524	Bayview Financial Revolving Asset Trust 2004-B 6.743% 28/5/2039	29,504	0.01	USD 81,000	BP Capital Markets America 2.772% 10/11/2050	51,632	0.01
USD 19,221	Bayview Financial Revolving Asset Trust 2005-E 6.443% 28/12/2040	19,085	0.00	USD 76,000	BP Capital Markets America 3.379% 8/2/2061	51,771	0.01
USD 100,000	BBCMS 2018-TALL Mortgage Trust 6.486% 15/3/2037	92,206	0.02	USD 318,000	BP Capital Markets America 4.989% 10/4/2034	313,847	0.06
				USD 198,000	Bristol-Myers Squibb 2.55% 13/11/2050	119,996	0.02
				USD 74,000	Bristol-Myers Squibb 3.7% 15/3/2052	56,318	0.01
				USD 72,000	Bristol-Myers Squibb 5.1% 22/2/2031	72,270	0.01

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 102,000	Broadcom 2.6% 15/2/2033	81,902	0.01	USD 500,000	Cheniere Corpus Christi 2.742% 31/12/2039	392,364	0.08
USD 560,000	Broadcom 3.137% 15/11/2035	445,226	0.09	USD 289,000	Cheniere Corpus Christi 3.7% 15/11/2029	267,096	0.05
USD 371,000	Broadcom 3.419% 15/4/2033	317,142	0.06	USD 795,000	Cheniere Corpus Christi 5.125% 30/6/2027	791,945	0.15
USD 151,000	Burlington Northern Santa Fe 2.875% 15/6/2052	98,892	0.02	USD 788,000	Cheniere Energy Partners 3.25% 31/1/2032	658,469	0.13
USD 138,000	Burlington Northern Santa Fe 3.05% 15/2/2051	94,461	0.02	USD 922,000	Cheniere Energy Partners 4.5% 1/10/2029	865,607	0.17
USD 82,000	Burlington Northern Santa Fe 3.3% 15/9/2051	58,950	0.01	USD 276,000	Cheniere Energy Partners 5.95% 30/6/2033	277,069	0.05
USD 55,000	Burlington Northern Santa Fe 4.9% 1/4/2044	52,223	0.01	USD 4,103	CHL Mortgage Pass-Through Trust 2004-29 5.705% 25/2/2035	3,750	0.00
USD 290,000	BWAY 2013-1515 Mortgage Trust 3.446% 10/3/2033	257,511	0.05	USD 1,220,953	CHL Mortgage Pass-Through Trust 2006-OA4 6.041% 25/4/2046	370,992	0.07
USD 521,933	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	494,399	0.10	USD 15,706	CHL Mortgage Pass-Through Trust 2006-OA5 5.835% 25/4/2046	14,454	0.00
USD 500,000	BWAY 2013-1515 Mortgage Trust 3.927% 10/3/2033	419,800	0.08	USD 343,615	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	123,917	0.02
USD 30,000	BXP Trust 2017-CC 3.552% 13/8/2037	22,546	0.00	USD 35,886	CHL Mortgage Pass-Through Trust 2007-9 5.75% 25/7/2037	18,019	0.00
USD 60,000	BXP Trust 2017-CC 3.552% 13/8/2037	47,092	0.01	USD 19,608	CHL Mortgage Pass-Through Trust 2007-9 5.75% 25/7/2037	9,846	0.00
USD 30,000	BXP Trust 2017-GM 3.425% 13/6/2039	27,029	0.01	USD 470,000	Cisco Systems 4.95% 26/2/2031	471,383	0.09
USD 50,000	BXP Trust 2017-GM 3.425% 13/6/2039	40,925	0.01	USD 201,000	CIT Mortgage Loan Trust 2007- 1 7.185% 25/10/2037	183,224	0.04
USD 976,000	Cameron LNG 3.402% 15/1/2038	802,582	0.15	USD 131,915	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	101,744	0.02
USD 76,962	Carrington Mortgage Loan Trust Series 2006-NC3 5.585% 25/8/2036	73,321	0.01	USD 95,000	Citigroup 2.52% 3/11/2032	77,198	0.02
USD 223,868	Carrington Mortgage Loan Trust Series 2007-FRE1 5.695% 25/2/2037	209,947	0.04	USD 94,000	Citigroup 2.666% 29/1/2031	80,782	0.02
USD 40,000	CD 2017-CD3 Mortgage Trust 3.631% 10/2/2050	37,004	0.01	USD 458,000	Citigroup 3.057% 25/1/2033	385,469	0.07
USD 100,000	CD 2017-CD5 Mortgage Trust 3.956% 15/8/2050	88,783	0.02	USD 55,000	Citigroup 3.07% 24/2/2028	51,563	0.01
USD 66,000	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	56,359	0.01	USD 373,000	Citigroup 3.52% 27/10/2028	350,799	0.07
USD 164,000	CenterPoint Energy Houston Electric 2.9% 1/7/2050	108,308	0.02	USD 104,000	Citigroup 3.668% 24/7/2028	98,757	0.02
USD 218,000	CenterPoint Energy Resources 5.25% 1/3/2028	219,844	0.04	USD 913,000	Citigroup 3.785% 17/3/2033	809,729	0.16
USD 330,000	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	4,460	0.00	USD 100,000	Citigroup Commercial Mortgage Trust 2013-375P 3.518% 10/5/2035	92,948	0.02
USD 454,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	276,182	0.05	USD 250,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.772% 10/2/2048	242,262	0.05
USD 850,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	534,342	0.10	USD 54,479	Citigroup Mortgage Loan Trust 2007-6 5.935% 25/5/2037	48,725	0.01
USD 104,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	75,766	0.01	USD 199,757	Citigroup Mortgage Loan Trust 2007-AHL2 5.635% 25/5/2037	133,010	0.03
USD 112,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	88,587	0.02	USD 90,834	Citigroup Mortgage Loan Trust 2007-AHL2 5.705% 25/5/2037	60,482	0.01
USD 165,000	Charter Communications Operating / Charter Communications Operating Capital 5.75% 1/4/2048	137,774	0.03	USD 359,606	Citigroup Mortgage Loan Trust 2007-AHL3 5.605% 25/7/2045	242,092	0.05
USD 760,770	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	316,872	0.06	USD 22,693	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	19,563	0.00
				USD 100,000	City of San Antonio Electric & Gas Systems Revenue 5.808% 1/2/2041	104,694	0.02
				USD 65,000	Comcast 1.5% 15/2/2031	51,946	0.01
				USD 94,000	Comcast 1.95% 15/1/2031	77,413	0.02
				USD 178,000	Comcast 2.45% 15/8/2052	102,587	0.02

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至 2024 年 2 月 29 日止之投資組合

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USD 444,000	Comcast 2.65% 15/8/2062	249,454	0.05	USD 1,564,183	CSMC Mortgage-Backed Trust 2006-6 6% 25/7/2036	799,129	0.15
USD 279,000	Comcast 2.937% 1/11/2056	172,631	0.03	USD 79,614	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	40,251	0.01
USD 114,000	Comcast 2.987% 1/11/2063	68,662	0.01	USD 30,694	CSMC Series 2014-4R 3.064% 27/2/2036	28,798	0.01
USD 64,000	Comcast 3.2% 15/7/2036	51,911	0.01	USD 100,000	CSMC Trust 2017-CALI 3.778% 10/11/2032	64,475	0.01
USD 70,000	Comcast 4.25% 15/10/2030	66,986	0.01	USD 116,000	CVS Health 4.125% 1/4/2040	95,799	0.02
USD 143,000	Comcast 5.65% 15/6/2035	147,623	0.03	USD 204,000	CVS Health 4.25% 1/4/2050	163,221	0.03
USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.06% 10/2/2035	7,175	0.00	USD 102,000	CVS Health 4.78% 25/3/2038	92,955	0.02
USD 1,207,985	COMM 2015-CCRE25 Mortgage Trust 0.788% 10/8/2048	10,405	0.00	USD 68,000	CVS Health 5.125% 20/7/2045	62,033	0.01
USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.516% 10/8/2048	68,701	0.01	USD 197,346	CWABS Asset-backed Certificates Series 2007-12 6.275% 25/8/2047	188,021	0.04
USD 100,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	93,638	0.02	USD 9,365	CWABS Asset-Backed Certificates Trust 2004-5 6.335% 25/10/2034	9,157	0.00
USD 249,352	Conseco Finance 6.83% 1/4/2030	234,977	0.05	USD 82	CWABS Asset-Backed Certificates Trust 2006-11 5.755% 25/9/2046	81	0.00
USD 50,921	Conseco Finance 7.5% 1/3/2030	16,570	0.00	USD 1,136,766	CWABS Asset-Backed Certificates Trust 2006-11 6.3% 25/12/2035	1,062,057	0.21
USD 32,652	Conseco Finance 7.53% 15/3/2028	31,717	0.01	USD 495,892	CWABS Asset-Backed Certificates Trust 2006-18 5.885% 25/3/2037	381,737	0.07
USD 47,824	Conseco Finance 7.86% 1/3/2030	16,247	0.00	USD 89,801	CWABS Asset-Backed Certificates Trust 2006-22 5.665% 25/5/2047	71,894	0.01
USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	20,909	0.00	USD 3,035	CWHEQ Home Equity Loan Trust Series 2006-S3 5.536% 25/1/2029	5,413	0.00
USD 116,000	Consolidated Edison of New York 4.45% 15/3/2044	101,241	0.02	USD 3,629	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	4,354	0.00
USD 256,000	Consumers Energy 3.75% 15/2/2050	200,629	0.04	USD 1,005	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.622% 15/5/2035	1,003	0.00
USD 218,000	Consumers Energy 4.625% 15/5/2033	211,346	0.04	USD 1,011	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.732% 15/12/2033	1,015	0.00
USD 174	Countrywide Asset-Backed Certificates 5.655% 25/12/2025	3,496	0.00	USD 14,506	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 5.582% 15/11/2036	14,281	0.00
USD 301,181	Countrywide Asset-Backed Certificates 5.935% 25/1/2046	281,045	0.05	USD 30,438	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.572% 15/1/2037	28,317	0.01
USD 1,612,922	Credit Suisse First Boston Mortgage 6.5% 25/1/2036	968,314	0.19	USD 900,000	DBGS 2018-5BP Mortgage Trust 6.395% 15/6/2033	789,736	0.15
USD 585,352	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	229,666	0.04	USD 219,303	DBGS 2018-BIOD Mortgage Trust 7.614% 15/5/2035	214,110	0.04
USD 20,637	Credit-Based Asset Servicing and Securitization 3.054% 25/12/2036	17,067	0.00	USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	66,420	0.01
USD 194,751	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	10,546	0.00	USD 450,000	DBJPM 2017-C6 Mortgage Trust 3.561% 10/6/2050	399,700	0.08
USD 144,000	Crown Castle 2.1% 1/4/2031	115,786	0.02	USD 290,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	249,709	0.05
USD 86,000	Crown Castle 2.25% 15/1/2031	70,483	0.01	USD 100,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	83,958	0.02
USD 65,000	Crown Castle 2.5% 15/7/2031	53,330	0.01	USD 252,000	Dell International / EMC 4.9% 1/10/2026	250,014	0.05
USD 650,000	Crown Castle 3.1% 15/11/2029	576,707	0.11	USD 194,000	Dell International / EMC 5.25% 1/2/2028	195,611	0.04
USD 59,000	Crown Castle 3.3% 1/7/2030	52,108	0.01	USD 103,000	Dell International / EMC 5.85% 15/7/2025	103,496	0.02
USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	768,920	0.15				
USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.174% 15/11/2050	17,659	0.00				
USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.72% 15/8/2051	26,189	0.01				
USD 51,532	CSFB Mortgage-Backed Pass- Through Certificates Series 2005-10 6.25% 25/11/2035	11,691	0.00				
USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	87,828	0.02				

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USD 479,000	Delta Air Lines 2019-1 Class AA Pass Through Trust 3.204% 25/4/2024	476,847	0.09	USD 61,000	Energy Transfer 6.05% 1/6/2041	60,913	0.01
USD 916,333	Deutsche Alt-A Mortgage Loan Trust Series 2006-AR5 5.695% 25/10/2036	238,233	0.05	USD 1,243,000	Energy Transfer 7.375% 1/2/2031	1,298,785	0.25
USD 441,549	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.775% 25/8/2047	392,533	0.08	USD 75,000	Entergy Arkansas 5.3% 15/9/2033	75,124	0.01
USD 64,000	Devon Energy 4.75% 15/5/2042	54,534	0.01	USD 722,000	EQT 3.125% 15/5/2026	683,190	0.13
USD 1,609,000	Diamondback Energy 3.125% 24/3/2031	1,415,788	0.27	USD 54,000	EQT 3.625% 15/5/2031	47,317	0.01
USD 2,530,000	Diamondback Energy 3.25% 1/12/2026	2,422,092	0.47	USD 868,000	EQT 5% 15/1/2029	846,981	0.16
USD 2,479,000	Diamondback Energy 3.5% 1/12/2029	2,279,799	0.44	USD 252,000	EQT 5.75% 1/2/2034	247,503	0.05
USD 49,000	Diamondback Energy 6.25% 15/3/2053	51,903	0.01	USD 193,000	EQT 7% 1/2/2030	204,211	0.04
USD 80,000	Dominion Energy South Carolina 6.25% 15/10/2053	88,591	0.02	USD 62,000	Equinix 2.15% 15/7/2030	51,581	0.01
USD 154,000	DTE Electric 3.25% 1/4/2051	107,684	0.02	USD 260,000	Equinix 2.5% 15/5/2031	217,535	0.04
USD 196,000	Duke Energy Carolinas 3.2% 15/8/2049	135,652	0.03	USD 388,000	Equinix 3.2% 18/11/2029	349,481	0.07
USD 81,000	Duke Energy Carolinas 3.7% 1/12/2047	60,958	0.01	USD 274,000	Eversource Energy 5.45% 1/3/2028	276,125	0.05
USD 596,000	Duke Energy Carolinas 3.875% 15/3/2046	466,768	0.09	USD 110,000	Extra Space Storage 5.5% 1/7/2030	110,757	0.02
USD 191,000	Duke Energy Florida 1.75% 15/6/2030	157,843	0.03	USD 457,000	FactSet Research Systems 3.45% 1/3/2032	399,829	0.08
USD 631,000	Duke Energy Florida 3% 15/12/2051	408,840	0.08	USD 1,192,314	Fannie Mae Interest Strip 3% 25/3/2050	204,455	0.04
USD 224,000	Duke Energy Ohio 5.65% 1/4/2053	226,417	0.04	USD 1,637,987	Fannie Mae Interest Strip 3% 25/7/2052	279,751	0.05
USD 508,000	Duke Energy Progress 2.5% 15/8/2050	303,889	0.06	USD 53,731	Fannie Mae Pool 1.5% 1/3/2036	46,752	0.01
USD 232,000	Duke Energy Progress 3.45% 15/3/2029	217,313	0.04	USD 87,603	Fannie Mae Pool 1.5% 1/5/2036	76,224	0.02
USD 132,000	Duke Energy Progress 5.35% 15/3/2053	128,306	0.03	USD 310,350	Fannie Mae Pool 1.5% 1/6/2036	269,466	0.05
USD 88,000	Eastman Chemical 5.75% 8/3/2033	89,053	0.02	USD 143,980	Fannie Mae Pool 1.5% 1/12/2036	124,916	0.02
USD 54,000	Edison International 4.125% 15/3/2028	51,677	0.01	USD 90,217	Fannie Mae Pool 1.5% 1/2/2037	78,491	0.02
USD 276,000	Edison International 5.25% 15/11/2028	274,999	0.05	USD 3,692,533	Fannie Mae Pool 1.5% 1/11/2041	2,945,688	0.57
USD 271,000	Edison International 5.75% 15/6/2027	273,869	0.05	USD 1,866,308	Fannie Mae Pool 1.5% 1/12/2041	1,488,826	0.29
USD 223,000	Edison International 6.95% 15/11/2029	238,344	0.05	USD 413,365	Fannie Mae Pool 1.5% 1/10/2050	309,855	0.06
USD 183,000	Elevance Health 3.125% 15/5/2050	126,289	0.02	USD 359,392	Fannie Mae Pool 1.5% 1/11/2050	269,395	0.05
USD 106,000	Elevance Health 3.7% 15/9/2049	80,422	0.02	USD 482,906	Fannie Mae Pool 1.5% 1/3/2051	361,917	0.07
USD 93,000	Elevance Health 4.375% 1/12/2047	79,262	0.02	USD 10,703	Fannie Mae Pool 2% 1/10/2031	9,865	0.00
USD 57,000	Energy Transfer 4.9% 15/3/2035	53,383	0.01	USD 54,152	Fannie Mae Pool 2% 1/11/2031	49,881	0.01
USD 77,000	Energy Transfer 4.95% 15/5/2028	76,061	0.01	USD 3,332	Fannie Mae Pool 2% 1/11/2031	3,067	0.00
USD 136,000	Energy Transfer 5.15% 1/2/2043	120,704	0.02	USD 17,928	Fannie Mae Pool 2% 1/11/2031	16,502	0.00
USD 374,000	Energy Transfer 5.3% 15/4/2047	336,268	0.06	USD 63,386	Fannie Mae Pool 2% 1/11/2031	58,256	0.01
USD 91,000	Energy Transfer 5.35% 15/5/2045	83,145	0.02	USD 14,889	Fannie Mae Pool 2% 1/12/2031	13,705	0.00
USD 51,000	Energy Transfer 5.55% 15/2/2028	51,428	0.01	USD 98,269	Fannie Mae Pool 2% 1/3/2032	90,105	0.02
				USD 42,390	Fannie Mae Pool 2% 1/6/2035	37,827	0.01
				USD 88,419	Fannie Mae Pool 2% 1/6/2035	78,839	0.02
				USD 45,302	Fannie Mae Pool 2% 1/9/2035	40,292	0.01
				USD 51,160	Fannie Mae Pool 2% 1/2/2036	45,503	0.01
				USD 80,307	Fannie Mae Pool 2% 1/3/2036	71,426	0.01
				USD 110,616	Fannie Mae Pool 2% 1/4/2036	98,708	0.02
				USD 74,691	Fannie Mae Pool 2% 1/5/2036	66,649	0.01
				USD 125,390	Fannie Mae Pool 2% 1/7/2036	111,524	0.02
				USD 117,211	Fannie Mae Pool 2% 1/9/2036	103,703	0.02
				USD 130,582	Fannie Mae Pool 2% 1/9/2036	115,404	0.02
				USD 56,134	Fannie Mae Pool 2% 1/11/2036	49,972	0.01
				USD 54,901	Fannie Mae Pool 2% 1/1/2037	48,927	0.01
				USD 119,672	Fannie Mae Pool 2% 1/2/2037	106,110	0.02
				USD 23,590	Fannie Mae Pool 2% 1/2/2037	20,939	0.00
				USD 54,296	Fannie Mae Pool 2% 1/2/2037	48,233	0.01
				USD 202,861	Fannie Mae Pool 2% 1/3/2037	180,220	0.04
				USD 65,277	Fannie Mae Pool 2% 1/3/2037	57,878	0.01

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USD 285,443	Fannie Mae Pool 2% 1/3/2037	253,866	0.05	USD 27,346	Fannie Mae Pool 2.5% 1/8/2030	25,956	0.01
USD 168,082	Fannie Mae Pool 2% 1/4/2037	149,479	0.03	USD 28,220	Fannie Mae Pool 2.5% 1/9/2030	26,522	0.01
USD 238,806	Fannie Mae Pool 2% 1/12/2040	200,411	0.04	USD 34,931	Fannie Mae Pool 2.5% 1/9/2030	32,794	0.01
USD 196,453	Fannie Mae Pool 2% 1/12/2041	163,099	0.03	USD 2,102	Fannie Mae Pool 2.5% 1/11/2030	1,979	0.00
USD 131,266	Fannie Mae Pool 2% 1/2/2042	109,174	0.02	USD 29,979	Fannie Mae Pool 2.5% 1/11/2030	28,174	0.01
USD 1,302,048	Fannie Mae Pool 2% 1/3/2042	1,079,758	0.21	USD 25,984	Fannie Mae Pool 2.5% 1/11/2030	24,369	0.01
USD 200,988	Fannie Mae Pool 2% 1/4/2042	166,582	0.03	USD 33,873	Fannie Mae Pool 2.5% 1/11/2030	31,802	0.01
USD 571,798	Fannie Mae Pool 2% 1/8/2042	474,982	0.09	USD 26,715	Fannie Mae Pool 2.5% 1/11/2030	25,081	0.01
USD 97,942	Fannie Mae Pool 2% 1/8/2050	77,934	0.02	USD 13,993	Fannie Mae Pool 2.5% 1/3/2031	13,399	0.00
USD 92,829	Fannie Mae Pool 2% 1/9/2050	73,798	0.01	USD 35,602	Fannie Mae Pool 2.5% 1/6/2031	33,298	0.01
USD 178,966	Fannie Mae Pool 2% 1/9/2050	142,055	0.03	USD 25,559	Fannie Mae Pool 2.5% 1/7/2031	23,923	0.00
USD 321,822	Fannie Mae Pool 2% 1/10/2050	255,843	0.05	USD 3,520	Fannie Mae Pool 2.5% 1/8/2031	3,294	0.00
USD 74,644	Fannie Mae Pool 2% 1/11/2050	59,363	0.01	USD 18,376	Fannie Mae Pool 2.5% 1/10/2031	17,199	0.00
USD 101,380	Fannie Mae Pool 2% 1/12/2050	81,372	0.02	USD 42,154	Fannie Mae Pool 2.5% 1/10/2031	39,388	0.01
USD 322,597	Fannie Mae Pool 2% 1/12/2050	258,941	0.05	USD 19,903	Fannie Mae Pool 2.5% 1/10/2031	18,631	0.00
USD 1,699,694	Fannie Mae Pool 2% 1/1/2051	1,349,711	0.26	USD 66,326	Fannie Mae Pool 2.5% 1/10/2031	61,979	0.01
USD 236,653	Fannie Mae Pool 2% 1/2/2051	188,133	0.04	USD 34,381	Fannie Mae Pool 2.5% 1/11/2031	32,122	0.01
USD 212,564	Fannie Mae Pool 2% 1/3/2051	170,610	0.03	USD 7,517	Fannie Mae Pool 2.5% 1/11/2031	7,032	0.00
USD 117,781	Fannie Mae Pool 2% 1/3/2051	94,518	0.02	USD 3,999	Fannie Mae Pool 2.5% 1/11/2031	3,736	0.00
USD 132,838	Fannie Mae Pool 2% 1/4/2051	106,802	0.02	USD 5,900	Fannie Mae Pool 2.5% 1/11/2031	5,515	0.00
USD 183,834	Fannie Mae Pool 2% 1/4/2051	147,468	0.03	USD 1,338	Fannie Mae Pool 2.5% 1/11/2031	1,250	0.00
USD 179,050	Fannie Mae Pool 2% 1/4/2051	143,710	0.03	USD 3,271	Fannie Mae Pool 2.5% 1/11/2031	3,060	0.00
USD 66,190	Fannie Mae Pool 2% 1/4/2051	53,124	0.01	USD 6,152	Fannie Mae Pool 2.5% 1/2/2032	5,748	0.00
USD 545,065	Fannie Mae Pool 2% 1/8/2051	431,279	0.08	USD 25,641	Fannie Mae Pool 2.5% 1/3/2032	23,851	0.00
USD 898,460	Fannie Mae Pool 2% 1/8/2051	710,899	0.14	USD 137,895	Fannie Mae Pool 2.5% 1/8/2032	128,659	0.03
USD 567,924	Fannie Mae Pool 2% 1/8/2051	453,287	0.09	USD 250,236	Fannie Mae Pool 2.5% 1/2/2033	234,972	0.05
USD 361,795	Fannie Mae Pool 2% 1/11/2051	289,399	0.06	USD 231,647	Fannie Mae Pool 2.5% 1/10/2035	212,244	0.04
USD 546,541	Fannie Mae Pool 2% 1/11/2051	431,570	0.08	USD 227,151	Fannie Mae Pool 2.5% 1/10/2035	207,709	0.04
USD 104,945	Fannie Mae Pool 2% 1/11/2051	84,133	0.02	USD 506,147	Fannie Mae Pool 2.5% 1/11/2035	462,347	0.09
USD 109,932	Fannie Mae Pool 2% 1/11/2051	88,150	0.02	USD 661,725	Fannie Mae Pool 2.5% 1/12/2035	604,463	0.12
USD 192,608	Fannie Mae Pool 2% 1/11/2051	154,235	0.03	USD 759,328	Fannie Mae Pool 2.5% 1/12/2035	693,618	0.13
USD 365,283	Fannie Mae Pool 2% 1/11/2051	289,407	0.06	USD 257,076	Fannie Mae Pool 2.5% 1/7/2050	216,353	0.04
USD 2,077,233	Fannie Mae Pool 2% 1/11/2051	1,641,019	0.32	USD 441,308	Fannie Mae Pool 2.5% 1/7/2050	369,922	0.07
USD 162,584	Fannie Mae Pool 2% 1/12/2051	129,982	0.03	USD 434,194	Fannie Mae Pool 2.5% 1/7/2050	363,959	0.07
USD 251,264	Fannie Mae Pool 2% 1/12/2051	201,110	0.04	USD 446,947	Fannie Mae Pool 2.5% 1/7/2050	374,650	0.07
USD 375,846	Fannie Mae Pool 2% 1/12/2051	299,512	0.06	USD 512,278	Fannie Mae Pool 2.5% 1/8/2050	429,411	0.08
USD 380,458	Fannie Mae Pool 2% 1/12/2051	304,282	0.06	USD 424,452	Fannie Mae Pool 2.5% 1/8/2050	355,792	0.07
USD 68,448	Fannie Mae Pool 2% 1/12/2051	55,764	0.01	USD 130,980	Fannie Mae Pool 2.5% 1/8/2050	109,673	0.02
USD 77,664	Fannie Mae Pool 2% 1/12/2051	61,286	0.01	USD 296,282	Fannie Mae Pool 2.5% 1/11/2050	250,066	0.05
USD 345,378	Fannie Mae Pool 2% 1/1/2052	276,661	0.05	USD 79,351	Fannie Mae Pool 2.5% 1/11/2050	67,049	0.01
USD 265,139	Fannie Mae Pool 2% 1/1/2052	212,372	0.04	USD 72,950	Fannie Mae Pool 2.5% 1/1/2051	61,108	0.01
USD 297,216	Fannie Mae Pool 2% 1/1/2052	238,052	0.05	USD 716,265	Fannie Mae Pool 2.5% 1/9/2051	596,423	0.12
USD 431,116	Fannie Mae Pool 2% 1/1/2052	348,828	0.07	USD 215,704	Fannie Mae Pool 2.5% 1/11/2051	180,875	0.04
USD 81,858	Fannie Mae Pool 2% 1/1/2052	64,702	0.01	USD 4,181,916	Fannie Mae Pool 2.5% 1/11/2051	3,460,358	0.67
USD 174,185	Fannie Mae Pool 2% 1/2/2052	139,552	0.03	USD 463,531	Fannie Mae Pool 2.5% 1/1/2052	388,157	0.08
USD 400,108	Fannie Mae Pool 2% 1/2/2052	320,298	0.06	USD 559,483	Fannie Mae Pool 2.5% 1/1/2052	467,847	0.09
USD 900,222	Fannie Mae Pool 2% 1/2/2052	718,629	0.14	USD 847,404	Fannie Mae Pool 2.5% 1/1/2052	706,311	0.14
USD 205,371	Fannie Mae Pool 2% 1/2/2052	164,401	0.03	USD 262,878	Fannie Mae Pool 2.5% 1/1/2052	220,635	0.04
USD 334,592	Fannie Mae Pool 2% 1/2/2052	264,034	0.05	USD 229,867	Fannie Mae Pool 2.5% 1/1/2052	191,251	0.04
USD 185,455	Fannie Mae Pool 2% 1/3/2052	148,185	0.03	USD 438,972	Fannie Mae Pool 2.5% 1/1/2052	365,629	0.07
USD 339,458	Fannie Mae Pool 2% 1/3/2052	271,268	0.05	USD 565,336	Fannie Mae Pool 2.5% 1/1/2052	471,878	0.09
USD 129,612	Fannie Mae Pool 2% 1/3/2052	103,728	0.02	USD 707,736	Fannie Mae Pool 2.5% 1/1/2052	590,669	0.11
USD 8,002	Fannie Mae Pool 2.5% 1/9/2027	7,696	0.00	USD 637,493	Fannie Mae Pool 2.5% 1/1/2052	533,268	0.10
USD 11,679	Fannie Mae Pool 2.5% 1/9/2027	11,232	0.00	USD 714,543	Fannie Mae Pool 2.5% 1/1/2052	596,628	0.12
USD 3,600	Fannie Mae Pool 2.5% 1/2/2028	3,446	0.00	USD 127,855	Fannie Mae Pool 2.5% 1/2/2052	107,419	0.02
USD 7,250	Fannie Mae Pool 2.5% 1/4/2028	6,939	0.00	USD 462,326	Fannie Mae Pool 2.5% 1/2/2052	386,050	0.07
USD 22,772	Fannie Mae Pool 2.5% 1/8/2028	21,741	0.00	USD 546,666	Fannie Mae Pool 2.5% 1/2/2052	456,259	0.09
USD 2,599	Fannie Mae Pool 2.5% 1/2/2030	2,452	0.00	USD 86,773	Fannie Mae Pool 2.5% 1/2/2052	73,108	0.01
USD 2,990	Fannie Mae Pool 2.5% 1/2/2030	2,819	0.00	USD 8,588	Fannie Mae Pool 3% 1/4/2028	8,203	0.00
USD 9,149	Fannie Mae Pool 2.5% 1/2/2030	8,727	0.00	USD 10,038	Fannie Mae Pool 3% 1/5/2028	9,665	0.00
USD 21,752	Fannie Mae Pool 2.5% 1/3/2030	20,498	0.00	USD 22,324	Fannie Mae Pool 3% 1/10/2028	21,458	0.00
USD 17,797	Fannie Mae Pool 2.5% 1/4/2030	16,790	0.00	USD 22,710	Fannie Mae Pool 3% 1/4/2029	21,791	0.00
USD 8,962	Fannie Mae Pool 2.5% 1/5/2030	8,372	0.00	USD 26,365	Fannie Mae Pool 3% 1/5/2029	25,268	0.01
USD 21,021	Fannie Mae Pool 2.5% 1/7/2030	19,768	0.00	USD 37,934	Fannie Mae Pool 3% 1/6/2029	36,380	0.01
USD 3,830	Fannie Mae Pool 2.5% 1/7/2030	3,601	0.00	USD 23,039	Fannie Mae Pool 3% 1/9/2029	22,081	0.00
USD 10,947	Fannie Mae Pool 2.5% 1/7/2030	10,323	0.00	USD 33,136	Fannie Mae Pool 3% 1/10/2029	31,703	0.01
USD 17,553	Fannie Mae Pool 2.5% 1/8/2030	16,506	0.00	USD 158,650	Fannie Mae Pool 3% 1/1/2030	151,771	0.03
USD 36,068	Fannie Mae Pool 2.5% 1/8/2030	33,935	0.01	USD 35,137	Fannie Mae Pool 3% 1/3/2030	33,588	0.01
USD 22,005	Fannie Mae Pool 2.5% 1/8/2030	20,694	0.00	USD 29,396	Fannie Mae Pool 3% 1/4/2030	28,092	0.01

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 15,093	Fannie Mae Pool 3% 1/5/2030	14,423	0.00	USD 12,433	Fannie Mae Pool 4% 1/1/2041	11,716	0.00
USD 23,692	Fannie Mae Pool 3% 1/7/2030	22,579	0.00	USD 55,880	Fannie Mae Pool 4% 1/1/2042	52,684	0.01
USD 6,466	Fannie Mae Pool 3% 1/7/2030	6,167	0.00	USD 17,970	Fannie Mae Pool 4% 1/5/2042	16,952	0.00
USD 31,368	Fannie Mae Pool 3% 1/7/2030	29,907	0.01	USD 82,965	Fannie Mae Pool 4% 1/5/2042	78,269	0.02
USD 4,658	Fannie Mae Pool 3% 1/7/2030	4,387	0.00	USD 229,574	Fannie Mae Pool 4% 1/1/2044	218,662	0.04
USD 44,574	Fannie Mae Pool 3% 1/8/2030	42,481	0.01	USD 138,882	Fannie Mae Pool 4% 1/12/2044	130,962	0.03
USD 35,764	Fannie Mae Pool 3% 1/8/2030	34,111	0.01	USD 58,374	Fannie Mae Pool 4% 1/8/2045	55,129	0.01
USD 27,721	Fannie Mae Pool 3% 1/8/2030	26,441	0.01	USD 40,566	Fannie Mae Pool 4% 1/11/2046	38,232	0.01
USD 33,274	Fannie Mae Pool 3% 1/8/2030	31,726	0.01	USD 20,311	Fannie Mae Pool 4% 1/4/2047	19,145	0.00
USD 6,529	Fannie Mae Pool 3% 1/8/2030	6,219	0.00	USD 132,886	Fannie Mae Pool 4% 1/6/2047	125,685	0.02
USD 5,811	Fannie Mae Pool 3% 1/8/2030	5,480	0.00	USD 570,943	Fannie Mae Pool 4% 1/7/2047	536,855	0.10
USD 2,145	Fannie Mae Pool 3% 1/8/2030	2,036	0.00	USD 49,913	Fannie Mae Pool 4% 1/8/2047	47,024	0.01
USD 26,799	Fannie Mae Pool 3% 1/9/2030	25,542	0.01	USD 383,784	Fannie Mae Pool 4% 1/9/2047	360,376	0.07
USD 30,562	Fannie Mae Pool 3% 1/9/2030	29,139	0.01	USD 12,060	Fannie Mae Pool 4% 1/10/2047	11,348	0.00
USD 12,296	Fannie Mae Pool 3% 1/9/2030	11,727	0.00	USD 47,478	Fannie Mae Pool 4% 1/10/2047	44,473	0.01
USD 18,554	Fannie Mae Pool 3% 1/3/2031	17,674	0.00	USD 231,993	Fannie Mae Pool 4% 1/10/2047	217,864	0.04
USD 159,141	Fannie Mae Pool 3% 1/8/2031	151,242	0.03	USD 59,083	Fannie Mae Pool 4% 1/1/2048	55,566	0.01
USD 38,779	Fannie Mae Pool 3% 1/9/2031	36,942	0.01	USD 225,042	Fannie Mae Pool 4% 1/1/2048	211,459	0.04
USD 64,449	Fannie Mae Pool 3% 1/9/2032	61,392	0.01	USD 785,409	Fannie Mae Pool 4% 1/1/2048	738,657	0.14
USD 159,002	Fannie Mae Pool 3% 1/8/2035	148,417	0.03	USD 18,145	Fannie Mae Pool 4% 1/4/2048	17,054	0.00
USD 145,469	Fannie Mae Pool 3% 1/8/2035	135,475	0.03	USD 20,840	Fannie Mae Pool 4% 1/5/2048	19,510	0.00
USD 209,713	Fannie Mae Pool 3% 1/12/2035	195,314	0.04	USD 15,216	Fannie Mae Pool 4% 1/6/2048	14,233	0.00
USD 100,744	Fannie Mae Pool 3% 1/12/2035	93,603	0.02	USD 15,095	Fannie Mae Pool 4% 1/7/2048	14,186	0.00
USD 14,461	Fannie Mae Pool 3% 1/5/2036	13,491	0.00	USD 110,340	Fannie Mae Pool 4% 1/7/2048	103,612	0.02
USD 30,586	Fannie Mae Pool 3% 1/5/2036	28,481	0.01	USD 118,256	Fannie Mae Pool 4% 1/8/2048	110,894	0.02
USD 24,049	Fannie Mae Pool 3% 1/5/2036	22,425	0.00	USD 92,194	Fannie Mae Pool 4% 1/8/2048	86,909	0.02
USD 40,090	Fannie Mae Pool 3% 1/5/2036	37,506	0.01	USD 16,143	Fannie Mae Pool 4% 1/8/2048	15,220	0.00
USD 5,243	Fannie Mae Pool 3% 1/10/2036	4,823	0.00	USD 33,237	Fannie Mae Pool 4% 1/8/2048	31,172	0.01
USD 40,625	Fannie Mae Pool 3% 1/11/2036	37,322	0.01	USD 91,493	Fannie Mae Pool 4% 1/9/2048	85,737	0.02
USD 17,232	Fannie Mae Pool 3% 1/11/2036	15,824	0.00	USD 43,565	Fannie Mae Pool 4% 1/10/2048	40,730	0.01
USD 52,247	Fannie Mae Pool 3% 1/12/2036	47,842	0.01	USD 569,410	Fannie Mae Pool 4% 1/10/2048	535,990	0.10
USD 40,429	Fannie Mae Pool 3% 1/12/2036	37,059	0.01	USD 123,766	Fannie Mae Pool 4% 1/1/2049	116,635	0.02
USD 143,422	Fannie Mae Pool 3% 1/5/2043	127,531	0.02	USD 298,221	Fannie Mae Pool 4% 1/9/2049	270,143	0.07
USD 301,469	Fannie Mae Pool 3% 1/7/2043	268,037	0.05	USD 169,658	Fannie Mae Pool 4% 1/3/2050	157,535	0.03
USD 6,858	Fannie Mae Pool 3% 1/6/2046	6,029	0.00	USD 1,084,159	Fannie Mae Pool 4% 1/3/2050	1,017,141	0.20
USD 34,046	Fannie Mae Pool 3% 1/6/2046	30,219	0.01	USD 15,210	Fannie Mae Pool 4% 1/4/2050	14,183	0.00
USD 6,001	Fannie Mae Pool 3% 1/11/2046	5,288	0.00	USD 91,775	Fannie Mae Pool 4% 1/4/2050	85,496	0.02
USD 205,488	Fannie Mae Pool 3% 1/12/2046	181,077	0.04	USD 162,796	Fannie Mae Pool 4% 1/5/2050	151,866	0.03
USD 122,426	Fannie Mae Pool 3% 1/2/2047	107,917	0.02	USD 307,346	Fannie Mae Pool 4% 1/5/2050	289,919	0.06
USD 642,986	Fannie Mae Pool 3% 1/8/2050	558,179	0.11	USD 213,019	Fannie Mae Pool 4% 1/6/2050	198,059	0.04
USD 441,547	Fannie Mae Pool 3% 1/11/2051	381,153	0.07	USD 371,444	Fannie Mae Pool 4% 1/8/2050	349,846	0.07
USD 195,788	Fannie Mae Pool 3% 1/12/2051	170,131	0.03	USD 194,658	Fannie Mae Pool 4% 1/9/2050	183,331	0.04
USD 647,624	Fannie Mae Pool 3% 1/3/2052	561,536	0.11	USD 48,591	Fannie Mae Pool 4% 1/9/2050	45,113	0.01
USD 50,671	Fannie Mae Pool 3% 1/4/2052	44,080	0.01	USD 21,386	Fannie Mae Pool 4% 1/11/2050	19,898	0.00
USD 79,754	Fannie Mae Pool 3% 1/5/2052	68,988	0.01	USD 289,755	Fannie Mae Pool 4% 1/11/2050	273,262	0.05
USD 27,692	Fannie Mae Pool 3.5% 1/3/2029	26,863	0.01	USD 817,154	Fannie Mae Pool 4% 1/1/2051	760,082	0.15
USD 22,981	Fannie Mae Pool 3.5% 1/8/2030	22,214	0.00	USD 840,188	Fannie Mae Pool 4% 1/3/2051	783,782	0.15
USD 21,900	Fannie Mae Pool 3.5% 1/11/2032	21,059	0.00	USD 2,183,048	Fannie Mae Pool 4% 1/5/2051	2,034,903	0.39
USD 12,583	Fannie Mae Pool 3.5% 1/1/2033	12,085	0.00	USD 1,360,332	Fannie Mae Pool 4% 1/5/2051	1,279,771	0.25
USD 39,822	Fannie Mae Pool 3.5% 1/1/2042	36,539	0.01	USD 2,218,926	Fannie Mae Pool 4% 1/10/2051	2,065,240	0.40
USD 4,593	Fannie Mae Pool 3.5% 1/4/2042	4,214	0.00	USD 219,417	Fannie Mae Pool 4% 1/10/2051	205,613	0.04
USD 12,931	Fannie Mae Pool 3.5% 1/4/2042	11,860	0.00	USD 32,810	Fannie Mae Pool 4% 1/4/2052	30,664	0.01
USD 1,691	Fannie Mae Pool 3.5% 1/5/2042	1,550	0.00	USD 380,979	Fannie Mae Pool 4% 1/4/2052	354,921	0.07
USD 2,527	Fannie Mae Pool 3.5% 1/6/2042	2,317	0.00	USD 200,949	Fannie Mae Pool 4% 1/5/2052	188,307	0.04
USD 1,936	Fannie Mae Pool 3.5% 1/6/2042	1,774	0.00	USD 571,171	Fannie Mae Pool 4% 1/5/2052	537,126	0.10
USD 5,869	Fannie Mae Pool 3.5% 1/7/2042	5,374	0.00	USD 851,218	Fannie Mae Pool 4% 1/5/2052	798,194	0.15
USD 332,180	Fannie Mae Pool 3.5% 1/6/2044	304,698	0.06	USD 965	Fannie Mae Pool 4.5% 1/2/2025	956	0.00
USD 46,157	Fannie Mae Pool 3.5% 1/2/2045	42,251	0.01	USD 385	Fannie Mae Pool 4.5% 1/4/2025	382	0.00
USD 337,635	Fannie Mae Pool 3.5% 1/2/2045	309,623	0.06	USD 774	Fannie Mae Pool 4.5% 1/7/2025	768	0.00
USD 15,192	Fannie Mae Pool 3.5% 1/11/2046	13,851	0.00	USD 4,358	Fannie Mae Pool 4.5% 1/6/2026	4,324	0.00
USD 82,632	Fannie Mae Pool 3.5% 1/5/2047	75,443	0.01	USD 15,851	Fannie Mae Pool 4.5% 1/7/2040	15,468	0.00
USD 78,812	Fannie Mae Pool 3.5% 1/11/2047	71,542	0.01	USD 15,773	Fannie Mae Pool 4.5% 1/7/2040	15,401	0.00
USD 78,818	Fannie Mae Pool 3.5% 1/12/2047	71,402	0.01	USD 16,821	Fannie Mae Pool 4.5% 1/3/2041	16,426	0.00
USD 47,705	Fannie Mae Pool 3.5% 1/1/2048	43,305	0.01	USD 6,361	Fannie Mae Pool 4.5% 1/7/2041	6,211	0.00
USD 36,191	Fannie Mae Pool 3.5% 1/2/2048	32,853	0.01	USD 22,037	Fannie Mae Pool 4.5% 1/9/2041	21,518	0.00
USD 69,929	Fannie Mae Pool 3.5% 1/4/2048	64,225	0.01	USD 45,444	Fannie Mae Pool 4.5% 1/9/2042	44,371	0.01
USD 514,741	Fannie Mae Pool 3.5% 1/8/2050	470,664	0.09	USD 27,260	Fannie Mae Pool 4.5% 1/9/2043	26,353	0.01
USD 102,483	Fannie Mae Pool 3.5% 1/8/2050	92,581	0.02	USD 20,941	Fannie Mae Pool 4.5% 1/10/2043	20,253	0.00
USD 3,742,345	Fannie Mae Pool 3.5% 1/1/2051	3,375,843	0.65	USD 208,972	Fannie Mae Pool 4.5% 1/11/2043	202,983	0.04
USD 44,108	Fannie Mae Pool 4% 1/10/2033	43,122	0.01	USD 188,583	Fannie Mae Pool 4.5% 1/6/2044	183,195	0.04
USD 76,574	Fannie Mae Pool 4% 1/1/2036	72,849	0.01	USD 292,890	Fannie Mae Pool 4.5% 1/12/2044	285,829	0.06

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 83,862	Fannie Mae Pool 4.5% 1/7/2045	81,574	0.02	USD 104,277	Fannie Mae Pool 6% 1/5/2053	105,087	0.02
USD 28,350	Fannie Mae Pool 4.5% 1/9/2045	27,674	0.01	USD 422,978	Fannie Mae Pool 6% 1/7/2053	426,273	0.08
USD 125,838	Fannie Mae Pool 4.5% 1/11/2045	122,239	0.02	USD 1,043,123	Fannie Mae Pool 6% 1/8/2053	1,048,514	0.20
USD 20,177	Fannie Mae Pool 4.5% 1/11/2045	19,698	0.00	USD 102,361	Fannie Mae Pool 6% 1/1/2054	103,336	0.02
USD 2,345	Fannie Mae Pool 4.5% 1/11/2045	2,276	0.00	USD 112,847	Fannie Mae Pool 6% 1/1/2054	113,890	0.02
USD 46,144	Fannie Mae Pool 4.5% 1/12/2045	44,830	0.01	USD 112,587	Fannie Mae Pool 6% 1/1/2054	113,541	0.02
USD 278,273	Fannie Mae Pool 4.5% 1/7/2046	271,943	0.05	USD 58,598	Fannie Mae Pool 6% 1/1/2054	58,978	0.01
USD 21,513	Fannie Mae Pool 4.5% 1/10/2047	20,728	0.00	USD 60,293	Fannie Mae Pool 6.5% 1/5/2040	62,358	0.01
USD 73,405	Fannie Mae Pool 4.5% 1/11/2047	70,973	0.01	USD 445,594	Fannie Mae Pool 6.5% 1/8/2053	454,753	0.09
USD 98,280	Fannie Mae Pool 4.5% 1/11/2047	95,257	0.02	USD 113,452	Fannie Mae Pool 6.5% 1/9/2053	115,964	0.02
USD 168,894	Fannie Mae Pool 4.5% 1/1/2048	163,329	0.03	USD 276,551	Fannie Mae Pool 6.5% 1/10/2053	282,750	0.05
USD 72,337	Fannie Mae Pool 4.5% 1/4/2048	70,700	0.01	USD 303,907	Fannie Mae Pool 6.5% 1/10/2053	310,124	0.06
USD 213,350	Fannie Mae Pool 4.5% 1/5/2048	208,186	0.04	USD 48,994	Fannie Mae Pool 6.5% 1/12/2053	49,908	0.01
USD 696,488	Fannie Mae Pool 4.5% 1/5/2048	675,216	0.13	USD 116,204	Fannie Mae Pool 6.5% 1/1/2054	118,923	0.02
USD 31,188	Fannie Mae Pool 4.5% 1/7/2048	30,433	0.01	USD 91,896	Fannie Mae Pool 6.5% 1/1/2054	94,124	0.02
USD 133,089	Fannie Mae Pool 4.5% 1/8/2048	128,750	0.03	USD 644,368	Fannie Mae Pool 6.5% 1/2/2054	658,642	0.13
USD 105,962	Fannie Mae Pool 4.5% 1/11/2048	102,308	0.02	USD 231,862	Fannie Mae Pool 7% 1/12/2053	238,341	0.05
USD 904,812	Fannie Mae Pool 4.5% 1/2/2049	884,235	0.17	USD 330,612	Fannie Mae Pool 7% 1/12/2053	339,477	0.07
USD 825,845	Fannie Mae Pool 4.5% 1/5/2049	806,728	0.16	USD 86,438	Fannie Mae Pool 7% 1/1/2054	89,292	0.02
USD 66,098	Fannie Mae Pool 4.5% 1/7/2052	62,624	0.01	USD 105,169	Fannie Mae Pool 7% 1/1/2054	108,552	0.02
USD 130,920	Fannie Mae Pool 5% 1/2/2035	130,079	0.03	USD 130,421	Fannie Mae Pool 7% 1/1/2054	134,500	0.03
USD 8,250	Fannie Mae Pool 5% 1/9/2035	8,190	0.00	USD 197,799	Fannie Mae Pool 7% 1/1/2054	203,182	0.04
USD 120,626	Fannie Mae Pool 5% 1/7/2041	119,257	0.02	USD 110,444	Fannie Mae Pool 7% 1/1/2054	113,543	0.02
USD 225,820	Fannie Mae Pool 5% 1/12/2043	223,351	0.04	USD 135,269	Fannie Mae Pool 7% 1/1/2054	139,250	0.03
USD 14,075	Fannie Mae Pool 5% 1/8/2048	13,891	0.00	USD 67,013	Fannie Mae Pool 7.5% 1/12/2053	69,356	0.01
USD 18,500	Fannie Mae Pool 5% 1/9/2048	18,227	0.00	USD 75,514	Fannie Mae Pool 7.5% 1/12/2053	78,111	0.02
USD 30,577	Fannie Mae Pool 5% 1/9/2048	30,163	0.01	USD 23,245	Fannie Mae Pool 7.5% 1/1/2054	24,173	0.01
USD 136,918	Fannie Mae Pool 5% 1/5/2049	135,009	0.03	USD 205,166	FBR Securitization Trust 6.14% 25/11/2035	200,343	0.04
USD 109,180	Fannie Mae Pool 5% 1/7/2052	107,577	0.02	USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 6.485% 25/10/2034	38,550	0.01
USD 128,600	Fannie Mae Pool 5% 1/7/2052	127,384	0.02	USD 80,219	First Franklin Mortgage Loan Trust 2006-FF13 5.675% 25/10/2036	52,807	0.01
USD 156,425	Fannie Mae Pool 5% 1/7/2052	152,939	0.03	USD 47,000	First Franklin Mortgage Loan Trust 2006-FF13 5.755% 25/10/2036	30,286	0.01
USD 52,215	Fannie Mae Pool 5% 1/1/2053	50,751	0.01	USD 459,475	First Franklin Mortgage Loan Trust 2006-FF16 5.715% 25/12/2036	190,317	0.04
USD 312,510	Fannie Mae Pool 5% 1/1/2053	303,451	0.06	USD 183,402	First Franklin Mortgage Loan Trust 2006-FF17 5.585% 25/12/2036	151,544	0.03
USD 398,205	Fannie Mae Pool 5% 1/4/2053	388,087	0.08	USD 124,023	First Franklin Mortgage Loan Trust 2006-FFH1 6.035% 25/1/2036	109,411	0.02
USD 78,657	Fannie Mae Pool 5.5% 1/2/2035	79,936	0.02	USD 304,652	First Franklin Mortgage Loan Trust Series 2007-FF2 5.715% 25/3/2037	164,061	0.03
USD 139,585	Fannie Mae Pool 5.5% 1/9/2036	141,816	0.03	USD 61,000	FirstEnergy 2.05% 1/3/2025	58,765	0.01
USD 73,934	Fannie Mae Pool 5.5% 1/8/2037	75,137	0.01	USD 303,000	FirstEnergy 3.4% 1/3/2050	204,287	0.04
USD 81,805	Fannie Mae Pool 5.5% 1/9/2039	83,142	0.02	USD 68,000	FirstEnergy 4.15% 15/7/2027	64,560	0.01
USD 7,366	Fannie Mae Pool 5.5% 1/4/2041	7,486	0.00	USD 259,000	FirstEnergy Transmission 4.55% 1/4/2049	214,848	0.04
USD 117,418	Fannie Mae Pool 5.5% 1/1/2053	116,546	0.02	USD 263,220	Flagstar Mortgage Trust 2018- 6RR 4.995% 25/10/2048	230,614	0.04
USD 90,061	Fannie Mae Pool 5.5% 1/1/2053	89,451	0.02	USD 348,000	Florida Power & Light 3.15% 1/10/2049	241,496	0.05
USD 85,195	Fannie Mae Pool 5.5% 1/5/2053	84,565	0.02	USD 266,000	Ford Motor Credit 7.122% 7/11/2033	284,063	0.05
USD 89,066	Fannie Mae Pool 5.5% 1/5/2053	88,379	0.02	USD 25,291	Freddie Mac Gold Pool 2.5% 1/1/2029	24,209	0.01
USD 407,809	Fannie Mae Pool 5.5% 1/5/2053	404,792	0.08	USD 22,261	Freddie Mac Gold Pool 2.5% 1/3/2030	21,006	0.00
USD 351,367	Fannie Mae Pool 5.5% 1/5/2053	348,769	0.07				
USD 299,015	Fannie Mae Pool 5.5% 1/6/2053	296,729	0.06				
USD 17,301	Fannie Mae Pool 6% 1/2/2038	17,859	0.00				
USD 8,240	Fannie Mae Pool 6% 1/3/2038	8,503	0.00				
USD 22,313	Fannie Mae Pool 6% 1/5/2038	23,033	0.00				
USD 6,191	Fannie Mae Pool 6% 1/10/2038	6,370	0.00				
USD 5,024	Fannie Mae Pool 6% 1/10/2038	5,186	0.00				
USD 14,127	Fannie Mae Pool 6% 1/10/2038	14,583	0.00				
USD 9,448	Fannie Mae Pool 6% 1/12/2038	9,753	0.00				
USD 158,344	Fannie Mae Pool 6% 1/7/2039	160,816	0.03				
USD 35,298	Fannie Mae Pool 6% 1/4/2040	36,437	0.01				
USD 4,450	Fannie Mae Pool 6% 1/9/2040	4,594	0.00				
USD 8,510	Fannie Mae Pool 6% 1/6/2041	8,781	0.00				
USD 41,317	Fannie Mae Pool 6% 1/11/2052	41,525	0.01				
USD 314,540	Fannie Mae Pool 6% 1/1/2053	316,489	0.06				
USD 142,398	Fannie Mae Pool 6% 1/4/2053	143,565	0.03				
USD 50,918	Fannie Mae Pool 6% 1/5/2053	51,331	0.01				
USD 286,104	Fannie Mae Pool 6% 1/5/2053	288,469	0.06				



## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 24,120	Freddie Mac Gold Pool 2.5% 1/5/2030	22,749	0.00	USD 74,624	Freddie Mac Gold Pool 3.5% 1/4/2031	72,163	0.01
USD 39,453	Freddie Mac Gold Pool 2.5% 1/5/2030	37,186	0.01	USD 2,682	Freddie Mac Gold Pool 3.5% 1/4/2031	2,585	0.00
USD 7,311	Freddie Mac Gold Pool 2.5% 1/7/2030	6,892	0.00	USD 205,854	Freddie Mac Gold Pool 3.5% 1/4/2032	198,822	0.04
USD 9,196	Freddie Mac Gold Pool 2.5% 1/7/2030	8,668	0.00	USD 41,150	Freddie Mac Gold Pool 3.5% 1/4/2042	37,974	0.01
USD 2,184	Freddie Mac Gold Pool 2.5% 1/7/2030	2,051	0.00	USD 3,990	Freddie Mac Gold Pool 3.5% 1/5/2042	3,664	0.00
USD 2,987	Freddie Mac Gold Pool 2.5% 1/7/2030	2,805	0.00	USD 1,425	Freddie Mac Gold Pool 3.5% 1/5/2042	1,310	0.00
USD 43,440	Freddie Mac Gold Pool 2.5% 1/8/2030	40,929	0.01	USD 22,608	Freddie Mac Gold Pool 3.5% 1/8/2042	20,894	0.00
USD 35,916	Freddie Mac Gold Pool 2.5% 1/8/2030	33,801	0.01	USD 13,308	Freddie Mac Gold Pool 3.5% 1/8/2042	12,228	0.00
USD 34,893	Freddie Mac Gold Pool 2.5% 1/9/2030	32,819	0.01	USD 4,526	Freddie Mac Gold Pool 3.5% 1/10/2042	4,172	0.00
USD 67,894	Freddie Mac Gold Pool 2.5% 1/9/2030	63,918	0.01	USD 15,185	Freddie Mac Gold Pool 3.5% 1/6/2043	13,905	0.00
USD 1,039	Freddie Mac Gold Pool 2.5% 1/2/2031	966	0.00	USD 20,752	Freddie Mac Gold Pool 3.5% 1/6/2043	19,052	0.00
USD 94,349	Freddie Mac Gold Pool 2.5% 1/4/2031	88,637	0.02	USD 11,809	Freddie Mac Gold Pool 3.5% 1/7/2043	10,853	0.00
USD 13,516	Freddie Mac Gold Pool 3% 1/9/2027	13,100	0.00	USD 10,897	Freddie Mac Gold Pool 3.5% 1/1/2044	10,004	0.00
USD 8,128	Freddie Mac Gold Pool 3% 1/7/2028	7,861	0.00	USD 8,856	Freddie Mac Gold Pool 3.5% 1/9/2044	8,140	0.00
USD 11,055	Freddie Mac Gold Pool 3% 1/1/2030	10,581	0.00	USD 10,213	Freddie Mac Gold Pool 3.5% 1/9/2045	9,291	0.00
USD 13,742	Freddie Mac Gold Pool 3% 1/1/2030	13,147	0.00	USD 84,505	Freddie Mac Gold Pool 3.5% 1/3/2047	77,883	0.02
USD 45,076	Freddie Mac Gold Pool 3% 1/5/2030	43,114	0.01	USD 122,076	Freddie Mac Gold Pool 3.5% 1/10/2047	112,614	0.02
USD 86,352	Freddie Mac Gold Pool 3% 1/6/2030	82,602	0.02	USD 136,686	Freddie Mac Gold Pool 3.5% 1/12/2047	126,124	0.02
USD 44,618	Freddie Mac Gold Pool 3% 1/7/2030	42,595	0.01	USD 17,745	Freddie Mac Gold Pool 3.5% 1/1/2048	16,207	0.00
USD 6,842	Freddie Mac Gold Pool 3% 1/7/2030	6,543	0.00	USD 29,461	Freddie Mac Gold Pool 3.5% 1/1/2048	27,178	0.01
USD 6,426	Freddie Mac Gold Pool 3% 1/8/2030	6,128	0.00	USD 10,694	Freddie Mac Gold Pool 4% 1/8/2040	10,105	0.00
USD 10,459	Freddie Mac Gold Pool 3% 1/8/2030	9,978	0.00	USD 116,073	Freddie Mac Gold Pool 4% 1/9/2040	109,664	0.02
USD 9,356	Freddie Mac Gold Pool 3% 1/10/2032	8,853	0.00	USD 17,690	Freddie Mac Gold Pool 4% 1/9/2040	16,728	0.00
USD 13,304	Freddie Mac Gold Pool 3% 1/11/2032	12,567	0.00	USD 703	Freddie Mac Gold Pool 4% 1/4/2041	665	0.00
USD 9,334	Freddie Mac Gold Pool 3% 1/12/2032	8,828	0.00	USD 15,368	Freddie Mac Gold Pool 4% 1/4/2044	14,628	0.00
USD 24,488	Freddie Mac Gold Pool 3% 1/1/2043	21,805	0.00	USD 17,146	Freddie Mac Gold Pool 4% 1/7/2044	16,197	0.00
USD 51,750	Freddie Mac Gold Pool 3% 1/3/2043	46,080	0.01	USD 60,113	Freddie Mac Gold Pool 4% 1/9/2045	57,400	0.01
USD 15,373	Freddie Mac Gold Pool 3% 1/3/2043	13,708	0.00	USD 12,559	Freddie Mac Gold Pool 4% 1/12/2045	11,996	0.00
USD 161,588	Freddie Mac Gold Pool 3% 1/8/2043	144,470	0.03	USD 10,727	Freddie Mac Gold Pool 4% 1/12/2045	10,175	0.00
USD 231,343	Freddie Mac Gold Pool 3% 1/12/2046	204,093	0.04	USD 23,779	Freddie Mac Gold Pool 4.5% 1/2/2039	23,193	0.00
USD 53,192	Freddie Mac Gold Pool 3% 1/12/2046	46,591	0.01	USD 10,875	Freddie Mac Gold Pool 4.5% 1/12/2039	10,635	0.00
USD 27,309	Freddie Mac Gold Pool 3% 1/12/2046	24,141	0.00	USD 24,468	Freddie Mac Gold Pool 4.5% 1/5/2041	23,925	0.00
USD 30,442	Freddie Mac Gold Pool 3% 1/12/2046	26,863	0.01	USD 28,541	Freddie Mac Gold Pool 4.5% 1/5/2041	27,902	0.01
USD 14,197	Freddie Mac Gold Pool 3% 1/12/2046	12,614	0.00	USD 9,693	Freddie Mac Gold Pool 4.5% 1/11/2043	9,428	0.00
USD 7,416	Freddie Mac Gold Pool 3.5% 1/2/2031	7,157	0.00	USD 62,701	Freddie Mac Gold Pool 4.5% 1/12/2043	61,320	0.01

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 145,948	Freddie Mac Gold Pool 4.5% 1/4/2047	142,606	0.03	USD 218,335	Freddie Mac Pool 2% 1/5/2051	175,170	0.03
USD 54,662	Freddie Mac Gold Pool 4.5% 1/5/2047	53,063	0.01	USD 835,336	Freddie Mac Pool 2% 1/7/2051	676,369	0.13
USD 110,565	Freddie Mac Gold Pool 4.5% 1/7/2047	107,309	0.02	USD 48,194	Freddie Mac Pool 2% 1/9/2051	38,615	0.01
USD 54,906	Freddie Mac Gold Pool 4.5% 1/7/2047	53,317	0.01	USD 244,320	Freddie Mac Pool 2% 1/9/2051	194,947	0.04
USD 455,064	Freddie Mac Gold Pool 4.5% 1/7/2048	442,127	0.09	USD 40,050	Freddie Mac Pool 2% 1/10/2051	31,593	0.01
USD 696,112	Freddie Mac Gold Pool 4.5% 1/8/2048	676,242	0.13	USD 837,774	Freddie Mac Pool 2% 1/10/2051	661,639	0.13
USD 153,590	Freddie Mac Gold Pool 4.5% 1/8/2048	148,798	0.03	USD 95,841	Freddie Mac Pool 2% 1/12/2051	76,596	0.02
USD 86,258	Freddie Mac Gold Pool 4.5% 1/4/2049	83,151	0.02	USD 211,203	Freddie Mac Pool 2% 1/12/2051	168,839	0.03
USD 12,003	Freddie Mac Gold Pool 5% 1/10/2041	11,940	0.00	USD 258,799	Freddie Mac Pool 2% 1/12/2051	207,298	0.04
USD 155,693	Freddie Mac Gold Pool 5% 1/11/2041	154,839	0.03	USD 40,163	Freddie Mac Pool 2% 1/12/2051	32,498	0.01
USD 30,578	Freddie Mac Gold Pool 5% 1/11/2048	30,242	0.01	USD 606,641	Freddie Mac Pool 2% 1/1/2052	485,916	0.09
USD 104,982	Freddie Mac Gold Pool 5.5% 1/7/2038	106,822	0.02	USD 442,629	Freddie Mac Pool 2% 1/1/2052	358,145	0.07
USD 60,682	Freddie Mac Gold Pool 5.5% 1/6/2041	61,745	0.01	USD 1,801,732	Freddie Mac Pool 2% 1/1/2052	1,443,101	0.28
USD 10	Freddie Mac Gold Pool 6% 1/1/2034	10	0.00	USD 253,659	Freddie Mac Pool 2% 1/1/2052	203,116	0.04
USD 40,413	Freddie Mac Gold Pool 6% 1/6/2035	41,008	0.01	USD 85,712	Freddie Mac Pool 2% 1/2/2052	67,627	0.01
USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	102,740	0.02	USD 69,593	Freddie Mac Pool 2.5% 1/7/2050	58,168	0.01
USD 688,880	Freddie Mac Multifamily Structured Pass Through Certificates 1.021% 25/10/2030	35,558	0.01	USD 471,063	Freddie Mac Pool 2.5% 1/2/2051	396,058	0.08
USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	16,907	0.00	USD 354,732	Freddie Mac Pool 2.5% 1/5/2051	300,593	0.06
USD 58,796	Freddie Mac Pool 1.5% 1/4/2036	51,160	0.01	USD 2,018,320	Freddie Mac Pool 2.5% 1/5/2051	1,691,796	0.33
USD 423,536	Freddie Mac Pool 1.5% 1/4/2036	369,413	0.07	USD 1,636,041	Freddie Mac Pool 2.5% 1/11/2051	1,370,485	0.26
USD 80,263	Freddie Mac Pool 1.5% 1/5/2036	69,689	0.01	USD 349,069	Freddie Mac Pool 2.5% 1/11/2051	293,430	0.06
USD 159,312	Freddie Mac Pool 1.5% 1/8/2050	119,634	0.02	USD 1,091,710	Freddie Mac Pool 2.5% 1/12/2051	911,033	0.18
USD 395,923	Freddie Mac Pool 1.5% 1/10/2050	297,075	0.06	USD 1,068,880	Freddie Mac Pool 2.5% 1/1/2052	890,617	0.17
USD 134,149	Freddie Mac Pool 2% 1/9/2035	119,348	0.02	USD 4,323,342	Freddie Mac Pool 2.5% 1/1/2052	3,606,813	0.70
USD 286,235	Freddie Mac Pool 2% 1/1/2036	254,855	0.05	USD 1,253,826	Freddie Mac Pool 2.5% 1/4/2052	1,047,134	0.20
USD 208,218	Freddie Mac Pool 2% 1/2/2036	185,196	0.04	USD 16,430	Freddie Mac Pool 3% 1/9/2037	15,001	0.00
USD 145,624	Freddie Mac Pool 2% 1/2/2036	129,808	0.03	USD 323,628	Freddie Mac Pool 3% 1/6/2038	297,548	0.06
USD 53,667	Freddie Mac Pool 2% 1/3/2036	47,679	0.01	USD 688,158	Freddie Mac Pool 3% 1/6/2044	611,867	0.12
USD 317,877	Freddie Mac Pool 2% 1/5/2036	283,650	0.06	USD 134,534	Freddie Mac Pool 3% 1/2/2047	118,755	0.02
USD 329,896	Freddie Mac Pool 2% 1/6/2036	293,820	0.06	USD 5,176	Freddie Mac Pool 3% 1/7/2050	4,579	0.00
USD 139,912	Freddie Mac Pool 2% 1/7/2036	124,747	0.02	USD 44,318	Freddie Mac Pool 3% 1/7/2050	39,012	0.01
USD 100,423	Freddie Mac Pool 2% 1/4/2037	89,314	0.02	USD 11,421	Freddie Mac Pool 3% 1/7/2050	10,087	0.00
USD 80,532	Freddie Mac Pool 2% 1/2/2042	66,979	0.01	USD 5,861	Freddie Mac Pool 3% 1/7/2050	5,185	0.00
USD 263,108	Freddie Mac Pool 2% 1/3/2042	218,014	0.04	USD 643,560	Freddie Mac Pool 3% 1/8/2050	561,157	0.11
USD 84,031	Freddie Mac Pool 2% 1/4/2042	69,629	0.01	USD 203,791	Freddie Mac Pool 3% 1/8/2050	176,188	0.03
USD 65,187	Freddie Mac Pool 2% 1/8/2050	52,214	0.01	USD 828,316	Freddie Mac Pool 3% 1/8/2050	727,738	0.14
USD 56,666	Freddie Mac Pool 2% 1/9/2050	45,069	0.01	USD 33,174	Freddie Mac Pool 3% 1/8/2050	29,350	0.01
USD 121,027	Freddie Mac Pool 2% 1/11/2050	97,332	0.02	USD 290,897	Freddie Mac Pool 3% 1/9/2050	256,104	0.05
USD 3,968,524	Freddie Mac Pool 2% 1/2/2051	3,149,229	0.61	USD 69,413	Freddie Mac Pool 3% 1/7/2051	60,445	0.01
USD 640,317	Freddie Mac Pool 2% 1/3/2051	506,504	0.10	USD 101,019	Freddie Mac Pool 3% 1/10/2051	87,470	0.02
USD 288,576	Freddie Mac Pool 2% 1/4/2051	231,852	0.05	USD 51,190	Freddie Mac Pool 3% 1/2/2052	44,721	0.01
				USD 1,254,981	Freddie Mac Pool 3% 1/3/2052	1,091,741	0.21
				USD 3,346,561	Freddie Mac Pool 3% 1/8/2052	2,905,331	0.56
				USD 125,454	Freddie Mac Pool 3.5% 1/1/2034	119,270	0.02
				USD 463,268	Freddie Mac Pool 3.5% 1/5/2035	443,042	0.09
				USD 14,734	Freddie Mac Pool 3.5% 1/9/2044	13,300	0.00
				USD 291,671	Freddie Mac Pool 3.5% 1/3/2046	267,244	0.05
				USD 106,326	Freddie Mac Pool 3.5% 1/9/2046	96,081	0.02
				USD 47,838	Freddie Mac Pool 3.5% 1/1/2048	43,433	0.01
				USD 490,025	Freddie Mac Pool 3.5% 1/1/2048	451,791	0.09
				USD 192,490	Freddie Mac Pool 3.5% 1/6/2048	175,735	0.03

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 935,126	Freddie Mac Pool 3.5% 1/8/2049	861,398	0.17	USD 51,450	Freddie Mac Pool 6.5% 1/10/2053	52,488	0.01
USD 126,492	Freddie Mac Pool 3.5% 1/1/2050	114,499	0.02	USD 134,973	Freddie Mac Pool 6.5% 1/11/2053	137,734	0.03
USD 340,047	Freddie Mac Pool 3.5% 1/6/2050	307,643	0.06	USD 613,899	Freddie Mac Pool 6.5% 1/12/2053	627,698	0.12
USD 473,787	Freddie Mac Pool 3.5% 1/8/2050	428,511	0.08	USD 233,406	Freddie Mac Pool 6.5% 1/12/2053	238,332	0.05
USD 36,707	Freddie Mac Pool 4% 1/1/2045	34,616	0.01	USD 93,944	Freddie Mac Pool 6.5% 1/1/2054	95,788	0.02
USD 750,961	Freddie Mac Pool 4% 1/1/2045	708,429	0.14	USD 69,539	Freddie Mac Pool 6.5% 1/1/2054	70,970	0.01
USD 869,901	Freddie Mac Pool 4% 1/9/2045	829,426	0.16	USD 277,417	Freddie Mac Pool 7% 1/12/2053	284,730	0.06
USD 135,040	Freddie Mac Pool 4% 1/7/2047	127,329	0.02	USD 57,486	Freddie Mac Pool 7% 1/1/2054	58,996	0.01
USD 318,516	Freddie Mac Pool 4% 1/1/2048	299,466	0.06	USD 99,293	Freddie Mac Pool 7% 1/1/2054	101,959	0.02
USD 174,026	Freddie Mac Pool 4% 1/1/2048	163,611	0.03	USD 74,506	Freddie Mac Pool 7% 1/1/2054	76,478	0.02
USD 341,555	Freddie Mac Pool 4% 1/4/2048	319,926	0.06	USD 84,195	Freddie Mac Pool 7% 1/1/2054	86,576	0.02
USD 320,147	Freddie Mac Pool 4% 1/4/2048	304,778	0.06	USD 43,525	Freddie Mac Pool 7.5% 1/12/2053	45,225	0.01
USD 13,810	Freddie Mac Pool 4% 1/4/2048	12,982	0.00	USD 42,071	Freddie Mac Pool 7.5% 1/1/2054	43,438	0.01
USD 286,827	Freddie Mac Pool 4% 1/8/2048	272,497	0.05	USD 309,995	Freddie Mac REMICS 3% 25/2/2052	48,182	0.01
USD 19,330	Freddie Mac Pool 4% 1/5/2049	18,156	0.00	USD 179,637	Freddie Mac REMICS 3.5% 25/3/2051	33,912	0.01
USD 163,628	Freddie Mac Pool 4% 1/7/2049	153,927	0.03	USD 139,077	Freddie Mac REMICS 4% 25/12/2050	28,076	0.01
USD 553,858	Freddie Mac Pool 4% 1/3/2050	521,677	0.10	USD 2,819,412	Freddie Mac Strips 3% 15/10/2052	469,271	0.09
USD 569,114	Freddie Mac Pool 4% 1/6/2050	532,158	0.10	USD 100,000	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	89,341	0.02
USD 207,381	Freddie Mac Pool 4% 1/6/2050	193,949	0.04	USD 7,603,025	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	27,388	0.01
USD 495,054	Freddie Mac Pool 4% 1/2/2051	465,342	0.09	USD 916,000	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	920,357	0.18
USD 1,129,008	Freddie Mac Pool 4% 1/6/2052	1,061,714	0.21	USD 54,000	Georgia Power 4.7% 15/5/2032	52,362	0.01
USD 62,560	Freddie Mac Pool 4.5% 1/7/2052	59,300	0.01	USD 126,000	Georgia Power 4.95% 17/5/2033	123,506	0.02
USD 379,899	Freddie Mac Pool 4.5% 1/7/2052	360,078	0.07	USD 98,000	Gilead Sciences 1.65% 1/10/2030	80,119	0.02
USD 122,119	Freddie Mac Pool 4.5% 1/8/2052	115,702	0.02	USD 152,000	Gilead Sciences 2.6% 1/10/2040	106,542	0.02
USD 11,221	Freddie Mac Pool 5% 1/6/2052	10,977	0.00	USD 189,000	Gilead Sciences 4% 1/9/2036	167,949	0.03
USD 182,102	Freddie Mac Pool 5% 1/7/2052	179,428	0.03	USD 115,000	Gilead Sciences 4.15% 1/3/2047	95,514	0.02
USD 453,741	Freddie Mac Pool 5% 1/8/2052	444,028	0.09	USD 289,000	Gilead Sciences 4.5% 1/2/2045	254,662	0.05
USD 16,103	Freddie Mac Pool 5% 1/9/2052	15,748	0.00	USD 58,000	Gilead Sciences 4.8% 1/4/2044	53,469	0.01
USD 53,863	Freddie Mac Pool 5% 1/10/2052	52,602	0.01	USD 50,000	Gilead Sciences 5.65% 1/12/2041	51,161	0.01
USD 87,336	Freddie Mac Pool 5% 1/11/2052	84,838	0.02	USD 62,301	Ginnie Mae I Pool 3% 15/2/2045	56,165	0.01
USD 183,833	Freddie Mac Pool 5% 1/12/2052	178,722	0.03	USD 16,778	Ginnie Mae I Pool 3.5% 15/1/2042	15,611	0.00
USD 96,874	Freddie Mac Pool 5% 1/12/2052	94,159	0.02	USD 29,248	Ginnie Mae I Pool 3.5% 15/5/2042	27,207	0.01
USD 111,461	Freddie Mac Pool 5% 1/12/2052	108,287	0.02	USD 7,759	Ginnie Mae I Pool 3.5% 15/11/2042	7,213	0.00
USD 115,750	Freddie Mac Pool 5% 1/1/2053	112,414	0.02	USD 25,451	Ginnie Mae I Pool 3.5% 15/12/2042	23,660	0.00
USD 43,212	Freddie Mac Pool 5% 1/2/2053	41,970	0.01	USD 25,671	Ginnie Mae I Pool 3.5% 15/12/2042	23,866	0.00
USD 138,684	Freddie Mac Pool 5.5% 1/1/2053	137,469	0.03	USD 16,939	Ginnie Mae I Pool 3.5% 15/1/2043	15,756	0.00
USD 48,842	Freddie Mac Pool 5.5% 1/1/2053	48,516	0.01	USD 18,022	Ginnie Mae I Pool 3.5% 15/2/2043	16,764	0.00
USD 346,419	Freddie Mac Pool 5.5% 1/3/2053	343,754	0.07	USD 22,761	Ginnie Mae I Pool 3.5% 15/4/2043	21,156	0.00
USD 379,754	Freddie Mac Pool 5.5% 1/5/2053	376,906	0.07	USD 24,391	Ginnie Mae I Pool 3.5% 15/4/2043	22,674	0.00
USD 409,711	Freddie Mac Pool 5.5% 1/5/2053	406,680	0.08				
USD 68,404	Freddie Mac Pool 5.5% 1/8/2053	67,813	0.01				
USD 39,128	Freddie Mac Pool 6% 1/11/2052	39,431	0.01				
USD 225,481	Freddie Mac Pool 6% 1/1/2053	226,844	0.04				
USD 121,965	Freddie Mac Pool 6% 1/2/2053	122,828	0.02				
USD 76,618	Freddie Mac Pool 6% 1/3/2053	77,083	0.02				
USD 144,395	Freddie Mac Pool 6% 1/4/2053	145,457	0.03				
USD 339,344	Freddie Mac Pool 6% 1/5/2053	341,581	0.07				
USD 130,936	Freddie Mac Pool 6% 1/5/2053	131,886	0.03				
USD 264,231	Freddie Mac Pool 6% 1/6/2053	266,390	0.05				
USD 470,836	Freddie Mac Pool 6% 1/11/2053	474,412	0.09				

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 18,154	Ginnie Mae I Pool 3.5% 15/4/2043	16,876	0.00	USD 56,684	Ginnie Mae II Pool 3.5% 20/5/2043	52,427	0.01
USD 33,347	Ginnie Mae I Pool 3.5% 15/5/2043	31,026	0.01	USD 186,962	Ginnie Mae II Pool 3.5% 20/2/2044	172,604	0.03
USD 6,648	Ginnie Mae I Pool 3.5% 15/5/2043	6,186	0.00	USD 22,518	Ginnie Mae II Pool 3.5% 20/5/2045	20,675	0.00
USD 24,788	Ginnie Mae I Pool 3.5% 15/5/2043	23,044	0.00	USD 405,331	Ginnie Mae II Pool 3.5% 20/3/2046	371,922	0.07
USD 30,377	Ginnie Mae I Pool 3.5% 15/5/2043	28,255	0.01	USD 1,249,444	Ginnie Mae II Pool 3.5% 20/4/2046	1,145,542	0.22
USD 20,004	Ginnie Mae I Pool 3.5% 15/6/2043	18,596	0.00	USD 42,156	Ginnie Mae II Pool 3.5% 20/5/2046	38,678	0.01
USD 60,664	Ginnie Mae I Pool 3.5% 15/7/2043	56,430	0.01	USD 539,693	Ginnie Mae II Pool 3.5% 20/6/2046	495,095	0.10
USD 18,989	Ginnie Mae I Pool 3.5% 15/7/2043	17,664	0.00	USD 91,256	Ginnie Mae II Pool 3.5% 20/7/2046	83,680	0.02
USD 28,750	Ginnie Mae I Pool 4% 15/3/2041	27,376	0.01	USD 392,414	Ginnie Mae II Pool 3.5% 20/9/2046	359,813	0.07
USD 23,691	Ginnie Mae I Pool 4.5% 15/3/2047	22,979	0.00	USD 15,188	Ginnie Mae II Pool 3.5% 20/10/2046	13,962	0.00
USD 29,813	Ginnie Mae I Pool 4.5% 15/4/2047	28,916	0.01	USD 16,625	Ginnie Mae II Pool 3.5% 20/10/2046	15,261	0.00
USD 19,188	Ginnie Mae I Pool 4.5% 15/4/2047	18,640	0.00	USD 13,170	Ginnie Mae II Pool 3.5% 20/10/2046	12,071	0.00
USD 17,485	Ginnie Mae I Pool 4.5% 15/5/2047	17,039	0.00	USD 33,322	Ginnie Mae II Pool 3.5% 20/10/2046	30,494	0.01
USD 14,239	Ginnie Mae I Pool 5% 15/12/2038	14,317	0.00	USD 21,418	Ginnie Mae II Pool 3.5% 20/10/2046	19,586	0.00
USD 18,214	Ginnie Mae I Pool 5% 15/7/2039	18,305	0.00	USD 1,868	Ginnie Mae II Pool 4% 20/4/2039	1,789	0.00
USD 6,925	Ginnie Mae I Pool 5% 15/7/2039	6,882	0.00	USD 4,857	Ginnie Mae II Pool 4% 20/7/2039	4,652	0.00
USD 33,591	Ginnie Mae I Pool 5% 15/12/2040	33,753	0.01	USD 1,402	Ginnie Mae II Pool 4% 20/9/2040	1,342	0.00
USD 1,357,612	Ginnie Mae II Pool 2% 20/8/2050	1,106,562	0.21	USD 34,178	Ginnie Mae II Pool 4% 20/10/2040	32,739	0.01
USD 175,974	Ginnie Mae II Pool 2% 20/11/2050	143,433	0.03	USD 138,365	Ginnie Mae II Pool 4% 20/11/2040	132,503	0.03
USD 1,790,617	Ginnie Mae II Pool 2% 20/1/2051	1,460,166	0.28	USD 31,104	Ginnie Mae II Pool 4% 20/12/2040	29,795	0.01
USD 94,241	Ginnie Mae II Pool 2% 20/2/2051	76,831	0.02	USD 26,781	Ginnie Mae II Pool 4% 20/1/2041	25,654	0.01
USD 931,400	Ginnie Mae II Pool 2.5% 20/4/2051	790,283	0.15	USD 3,664	Ginnie Mae II Pool 4% 20/10/2046	3,430	0.00
USD 703,869	Ginnie Mae II Pool 2.5% 20/10/2051	596,634	0.12	USD 317,295	Ginnie Mae II Pool 4% 20/3/2047	298,815	0.06
USD 485,615	Ginnie Mae II Pool 2.5% 20/12/2051	411,629	0.08	USD 72,705	Ginnie Mae II Pool 4% 20/5/2047	68,641	0.01
USD 808,706	Ginnie Mae II Pool 2.5% 20/5/2052	685,319	0.13	USD 113,251	Ginnie Mae II Pool 4% 20/6/2047	106,920	0.02
USD 679,357	Ginnie Mae II Pool 2.5% 20/6/2052	575,069	0.11	USD 135,446	Ginnie Mae II Pool 4% 20/11/2047	127,836	0.03
USD 518,529	Ginnie Mae II Pool 2.5% 20/7/2052	439,165	0.09	USD 66,931	Ginnie Mae II Pool 4% 20/12/2047	63,171	0.01
USD 76,082	Ginnie Mae II Pool 2.5% 20/12/2052	64,510	0.01	USD 54,537	Ginnie Mae II Pool 4% 20/5/2050	51,345	0.01
USD 248,764	Ginnie Mae II Pool 2.5% 20/1/2053	210,576	0.04	USD 3,188	Ginnie Mae II Pool 4.5% 20/12/2039	3,132	0.00
USD 364,621	Ginnie Mae II Pool 3% 20/1/2051	319,615	0.06	USD 3,861	Ginnie Mae II Pool 4.5% 20/1/2040	3,792	0.00
USD 829,867	Ginnie Mae II Pool 3% 20/6/2051	727,479	0.14	USD 3,177	Ginnie Mae II Pool 4.5% 20/2/2040	3,121	0.00
USD 1,914,639	Ginnie Mae II Pool 3% 20/8/2051	1,678,278	0.32	USD 210	Ginnie Mae II Pool 4.5% 20/5/2040	207	0.00
USD 271,287	Ginnie Mae II Pool 3% 20/12/2051	237,796	0.05	USD 1,223	Ginnie Mae II Pool 4.5% 20/7/2040	1,201	0.00
USD 138,989	Ginnie Mae II Pool 3% 20/1/2052	121,839	0.02	USD 2,288	Ginnie Mae II Pool 4.5% 20/10/2040	2,246	0.00
USD 83,155	Ginnie Mae II Pool 3.5% 20/4/2043	76,902	0.02	USD 10,568	Ginnie Mae II Pool 4.5% 20/7/2041	10,267	0.00

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 24,400	Ginnie Mae II Pool 4.5% 20/7/2041	23,947	0.00	USD 716,234	Government National Mortgage Association 3% 20/5/2051	114,050	0.02
USD 54,061	Ginnie Mae II Pool 4.5% 20/9/2048	52,340	0.01	USD 705,170	Government National Mortgage Association 3% 20/8/2051	111,559	0.02
USD 215,678	Ginnie Mae II Pool 4.5% 20/3/2049	209,012	0.04	USD 5,060	Greenpoint Manufactured Housing 8.29% 15/12/2029	5,052	0.00
USD 84,390	Ginnie Mae II Pool 4.5% 20/4/2049	81,777	0.02	USD 18,370	Greenpoint Manufactured Housing 9.23% 15/12/2029	17,656	0.00
USD 181,521	Ginnie Mae II Pool 4.5% 20/5/2049	175,658	0.03	USD 12,152	GreenPoint Mortgage Funding Trust 2006-AR2 7.081% 25/3/2036	10,593	0.00
USD 57,377	Ginnie Mae II Pool 4.5% 20/8/2050	55,556	0.01	USD 5,000,000	GS Mortgage II Series 2005- ROCK 0.207% 3/5/2032	12,931	0.00
USD 7,126	Ginnie Mae II Pool 5% 20/10/2039	7,137	0.00	USD 100,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	84,412	0.02
USD 17,734	Ginnie Mae II Pool 5% 20/7/2042	17,722	0.00	USD 100,000	GS Mortgage Trust 2015-GC32 4.4% 10/7/2048	93,521	0.02
USD 1,105	Ginnie Mae II Pool 5% 20/7/2044	1,109	0.00	USD 106,586	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	75,410	0.01
USD 461,000	Glencore Funding 6.375% 6/10/2030	485,942	0.09	USD 67,725	GSAA Home Equity Trust 2006- 4 4.213% 25/3/2036	46,080	0.01
USD 183,000	Global Payments 5.3% 15/8/2029	181,416	0.03	USD 569,140	GSAA Home Equity Trust 2006- 5 5.795% 25/3/2036	175,224	0.03
USD 732,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	607,336	0.12	USD 29,228	GSAA Home Equity Trust 2007- 2 5.917% 25/3/2037	5,602	0.00
USD 517,000	GLP Capital / GLP Financing II 4% 15/1/2030	465,593	0.09	USD 50,000	GSAMP Trust 2007-HSBC1 8.81% 25/2/2047	47,790	0.01
USD 194,000	GLP Capital / GLP Financing II 5.3% 15/1/2029	188,441	0.04	USD 107,799	GSMPs Mortgage Loan Trust 2005-RP2 5.785% 25/3/2035	97,859	0.02
USD 628,000	GLP Capital / GLP Financing II 5.75% 1/6/2028	623,894	0.12	USD 341,745	GSMPs Mortgage Loan Trust 2005-RP3 3.986% 25/9/2035	284,305	0.06
USD 159,000	GLP Capital / GLP Financing II 6.75% 1/12/2033	165,102	0.03	USD 1,225,253	GSR Mortgage Loan Trust 2006-2F 6% 25/2/2036	559,052	0.11
EUR 132,000	Goldman Sachs 0.875% 9/5/2029*	123,297	0.02	USD 124,180	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	42,890	0.01
USD 65,000	Goldman Sachs 1.992% 27/1/2032	52,256	0.01	USD 26,476	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	36,427	0.01
USD 65,000	Goldman Sachs 2.383% 21/7/2032	52,987	0.01	USD 306,381	GSR Mortgage Loan Trust 2007-OA2 3.102% 25/6/2047	187,820	0.04
USD 428,000	Goldman Sachs 2.6% 7/2/2030	371,868	0.07	USD 471,537	HarborView Mortgage Loan Trust 2006-12 5.844% 19/12/2036	379,663	0.07
USD 142,000	Goldman Sachs 2.615% 22/4/2032	118,450	0.02	USD 67,000	Hartford Financial Services 6.1% 1/10/2041	70,329	0.01
USD 345,000	Goldman Sachs 2.64% 24/2/2028	320,371	0.06	USD 493,000	HCA 3.375% 15/3/2029	450,225	0.09
USD 1,221,000	Goldman Sachs 2.65% 21/10/2032	1,009,843	0.19	USD 875,000	HCA 3.5% 1/9/2030	782,216	0.15
USD 425,000	Goldman Sachs 3.814% 23/4/2029	401,996	0.08	USD 407,000	HCA 5.25% 15/6/2026	404,958	0.08
USD 781,000	Goldman Sachs 4.223% 1/5/2029	749,214	0.14	USD 375,000	HCA 5.375% 1/2/2025	373,920	0.07
USD 833,000	Goldman Sachs 5.859% 10/9/2024	833,418	0.16	USD 56,000	HCA 5.375% 1/9/2026	55,930	0.01
USD 737,000	Goldman Sachs 6.484% 24/10/2029	773,349	0.15	USD 190,000	HCA 5.45% 1/4/2031	189,368	0.04
USD 818,000	Goldman Sachs 6.561% 24/10/2034	885,046	0.17	USD 633,000	HCA 7.69% 15/6/2025	648,751	0.12
USD 91,126	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	72,916	0.01	USD 99,000	Hess 5.6% 15/2/2041	99,868	0.02
USD 93,179	Government National Mortgage Association 0.744% 16/2/2050	1,545	0.00	USD 198,000	Hewlett Packard Enterprise 5.25% 1/7/2028	198,640	0.04
USD 1,111,749	Government National Mortgage Association 3% 20/8/2050	177,324	0.03	USD 110,000	Home Equity Asset Trust 2006- 3 6.035% 25/7/2036	100,372	0.02
USD 988,071	Government National Mortgage Association 3% 20/2/2051	157,439	0.03	USD 78,330	Home Equity Asset Trust 2007- 1 5.735% 25/5/2037	61,517	0.01
USD 947,445	Government National Mortgage Association 3% 20/5/2051	150,965	0.03	USD 423,864	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 5.675% 25/4/2037	278,168	0.05
USD 1,070,424	Government National Mortgage Association 3% 20/5/2051	170,342	0.03	USD 16,373	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.538% 25/7/2034	15,741	0.00
				USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	102,586	0.02
				USD 685,000	HSBC USA 5.294% 4/3/2027	685,594	0.13
				USD 143,000	Humana 4.95% 1/10/2044	129,665	0.02

\* 本證券全部或部分代表借貸證券。

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 122,000	Huntington Ingalls Industries 2.043% 16/8/2028	106,135	0.02	USD 177,000	JPMorgan Chase 5.012% 23/1/2030	175,412	0.03
USD 557,000	Huntington Ingalls Industries 3.483% 1/12/2027	522,842	0.10	USD 236,000	JPMorgan Chase 6.254% 23/10/2034	250,922	0.05
USD 36,719	Impac Secured Assets Trust 2006-3 5.775% 25/11/2036	32,567	0.01	USD 195,000	KeyCorp 6.401% 6/3/2035	196,189	0.04
USD 100,000	IMT Trust 2017-APTS 3.497% 15/6/2034	98,445	0.02	USD 438,720	KeyCorp Student Loan Trust 2004-A 6.831% 28/7/2042	408,935	0.08
USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	104,125	0.02	USD 713,000	Kinder Morgan 5% 1/2/2029	708,854	0.14
USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	93,936	0.02	USD 108,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	91,326	0.02
USD 35,065	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.675% 25/7/2036	33,901	0.01	USD 49,000	Kinder Morgan Energy Partners 6.55% 15/9/2040	50,933	0.01
USD 369,914	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.615% 25/1/2037	320,316	0.06	USD 238,000	KLA 3.3% 1/3/2050	172,347	0.03
USD 79,000	Intel 3.05% 12/8/2051	52,478	0.01	USD 86,000	KLA 5% 15/3/2049	82,522	0.02
USD 81,000	Intel 3.1% 15/2/2060*	51,591	0.01	USD 914,577	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.148% 15/2/2036	33,364	0.01
USD 115,000	Intel 5.15% 21/2/2034	114,221	0.02	USD 186,934	Lehman ABS Manufactured Housing Contract Trust 2001- B 6.63% 15/4/2040	187,604	0.04
USD 380,000	Invitation Homes Operating Partnership 5.5% 15/8/2033	375,769	0.07	USD 106,492	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.885% 25/9/2036	94,032	0.02
USD 845,615	IXIS Real Estate Capital Trust 2007-HE1 5.665% 25/5/2037	202,395	0.04	USD 80,564	Lehman XS Trust Series 2007- 16N 7.335% 25/9/2047	105,242	0.02
USD 206,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.854% 6/9/2038	186,325	0.04	USD 56,638	Long Beach Mortgage Loan Trust 2006-5 5.735% 25/6/2036	26,617	0.01
USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	127,209	0.02	USD 598,103	Long Beach Mortgage Loan Trust 2006-7 5.755% 25/8/2036	240,187	0.05
USD 339,180	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.575% 15/6/2035	313,705	0.06	USD 110,000	Los Angeles Community College District 6.6% 1/8/2042	126,848	0.03
USD 143,260	JP Morgan Alternative Loan Trust 2007-A1 5.855% 25/3/2037	133,286	0.03	USD 285,000	Los Angeles Unified School District 6.758% 1/7/2034	313,460	0.06
USD 21,538	JP Morgan Alternative Loan Trust 2007-A2 4.788% 25/5/2037	18,872	0.00	USD 80,000	Louisiana Local Government Environmental Facilities & Community Development Auth 4.145% 1/2/2033	77,151	0.02
USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.548% 15/4/2046	43	0.00	USD 97,000	Lowe's 1.7% 15/10/2030	78,922	0.02
USD 70,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.723% 15/1/2049	62,136	0.01	USD 132,000	Lowe's 2.625% 1/4/2031	112,453	0.02
USD 100,000	JPMBB Commercial Mortgage Trust 2015-C33 4.136% 15/12/2048	88,227	0.02	USD 427,000	Lowe's 2.8% 15/9/2041	298,907	0.06
USD 1,800,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	29,555	0.01	USD 90,000	Lowe's 4.5% 15/4/2030	87,647	0.02
USD 22,000	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	20,212	0.00	USD 10,884	LSTAR Commercial Mortgage Trust 2015-3 3.133% 20/4/2048	10,653	0.00
USD 530,000	JPMorgan Chase 1.764% 19/11/2031	427,263	0.08	USD 160,000	MAD Mortgage Trust 2017- 330M 4.167% 15/8/2034	118,468	0.02
USD 356,000	JPMorgan Chase 2.739% 15/10/2030	313,149	0.06	USD 120,000	Marriott International 5.3% 15/5/2034	118,360	0.02
USD 109,000	JPMorgan Chase 2.947% 24/2/2028	102,166	0.02	USD 143,000	Marsh & McLennan 2.9% 15/12/2051	91,818	0.02
USD 1,010,000	JPMorgan Chase 2.963% 25/1/2033	854,755	0.16	USD 45,374	MASTR Resecuritization Trust 2008-3 6.199% 25/8/2037	17,922	0.00
EUR 320,000	JPMorgan Chase 4.457% 13/11/2031*	360,348	0.07	EUR 200,000	McDonald's 3.875% 20/2/2031*	220,298	0.04
USD 437,000	JPMorgan Chase 4.565% 14/6/2030	423,798	0.08	USD 46,936	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.915% 25/5/2037	32,854	0.01
				USD 87,274	Merrill Lynch Mortgage Investors Trust Series 2006- A3 4.62% 25/5/2036	77,437	0.02
				USD 443,000	Meta Platforms 4.65% 15/8/2062	394,221	0.08
				USD 55,000	Metropolitan Transportation Authority 5.871% 15/11/2039	56,373	0.01
				USD 135,000	Metropolitan Transportation Authority 6.668% 15/11/2039	148,538	0.03
				USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	66,394	0.01

\* 本證券全部或部分代表借貸證券。

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 160,000	MidAmerican Energy 2.7% 1/8/2052	99,353	0.02	USD 454,884	Morgan Stanley Residential Mortgage Loan Trust 2014-1 6.946% 25/6/2044	449,880	0.09
USD 183,000	MidAmerican Energy 5.3% 1/2/2055	178,985	0.03	USD 234,706	Mortgage Loan Resecuritization Trust 5.783% 16/4/2036	224,889	0.04
USD 176,000	Moody's 2% 19/8/2031	142,809	0.03	USD 120,992	MortgageIT Trust 2004-1 6.215% 25/11/2034	114,354	0.02
USD 250,000	Morgan Stanley 1.794% 13/2/2032	198,235	0.04	USD 105,202	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	96,476	0.02
USD 521,000	Morgan Stanley 1.928% 28/4/2032	413,676	0.08	USD 331,110	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	307,598	0.06
USD 965,000	Morgan Stanley 2.239% 21/7/2032	779,926	0.15	USD 210,459	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	187,151	0.04
USD 704,000	Morgan Stanley 2.699% 22/1/2031	610,263	0.12	USD 42,915	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	36,934	0.01
USD 194,000	Morgan Stanley 3.622% 1/4/2031	176,592	0.03	USD 81,563	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	77,032	0.02
USD 1,293,000	Morgan Stanley 5.424% 21/7/2034	1,287,450	0.25	USD 784,000	Motorola Solutions 5.6% 1/6/2032	788,635	0.15
USD 62,000	Morgan Stanley 5.466% 18/1/2035	62,029	0.01	USD 350,000	MSCI 3.875% 15/2/2031	311,426	0.06
USD 2,403,000	Morgan Stanley 6.407% 1/11/2029	2,511,498	0.48	USD 142,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	160,157	0.03
USD 268,000	Morgan Stanley 6.627% 1/11/2034	291,053	0.06	USD 141,638	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	121,700	0.02
USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 6.035% 25/12/2034	21,871	0.00	USD 32,522	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	28,798	0.01
USD 123,812	Morgan Stanley ABS Capital I Trust 2005-HE5 6.305% 25/9/2035	100,152	0.02	USD 381,000	Nasdaq 5.55% 15/2/2034	385,261	0.07
USD 21,038	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.235% 25/2/2047	19,381	0.00	USD 232,000	Nasdaq 6.1% 28/6/2063	243,022	0.05
USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.182% 15/12/2047	3,148	0.00	EUR 200,000	National Grid North America 4.668% 12/9/2033	227,177	0.04
USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.323% 15/5/2048	121,605	0.02	USD 150,000	Nationstar Home Equity Loan Trust 2007-B 5.845% 25/4/2037	139,215	0.03
USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.517% 15/10/2048	122,240	0.02	USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	113,976	0.02
USD 500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	473,823	0.09	USD 67,407	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	63,081	0.01
USD 20,000	Morgan Stanley Capital I 2017- HR2 2.73% 15/12/2050	15,779	0.00	USD 67,407	Navient Private Education Loan Trust 2020-A 6.332% 15/11/2068	67,036	0.01
USD 37,000	Morgan Stanley Capital I Trust 2017-ASHF 12.515% 15/11/2034	33,884	0.01	USD 238,231	New Century Home Equity Loan Trust Series 2005-C 6.11% 25/12/2035	192,551	0.04
USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	66,920	0.01	USD 161,000	New Jersey Turnpike Authority 7.414% 1/1/2040	194,066	0.04
USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	88,491	0.02	USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	121,072	0.02
USD 60,000	Morgan Stanley Capital I Trust 2018-SUN 6.523% 15/7/2035	59,767	0.01	USD 150,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	160,783	0.03
USD 100,000	Morgan Stanley Capital I Trust 2018-SUN 6.823% 15/7/2035	99,610	0.02	USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	100,814	0.02
USD 65,177	Morgan Stanley Home Equity Loan Trust 2006-3 5.755% 25/4/2036	46,370	0.01	USD 250,000	Newmont 2.25% 1/10/2030	209,838	0.04
USD 163,623	Morgan Stanley Mortgage Loan Trust 2006-16AX 5.775% 25/11/2036	27,717	0.01	USD 790,000	NGPL PipeCo 3.25% 15/7/2031	675,267	0.13
USD 54,850	Morgan Stanley Resecuritization Trust 2013- R7 5.77% 26/12/2046	49,651	0.01	USD 280,000	NGPL PipeCo 4.875% 15/8/2027	273,490	0.05
				USD 55,000	NiSource 3.49% 15/5/2027	52,449	0.01
				USD 90,000	NiSource 5.25% 30/3/2028	90,567	0.02
				USD 143,000	NiSource 5.4% 30/6/2033	143,257	0.03
				USD 82,000	NNN REIT 3% 15/4/2052	52,475	0.01
				USD 82,000	NNN REIT 3.1% 15/4/2050	53,225	0.01
				USD 182,000	NNN REIT 3.5% 15/4/2051	130,240	0.03
				USD 105,240	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	101,568	0.02

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,250,349	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 6.408% 25/5/2036	474,180	0.09	USD 73,679	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	64,677	0.01
USD 320,000	Norfolk Southern 2.9% 25/8/2051	205,973	0.04	USD 1,270,000	Pacific Gas and Electric 3.5% 1/8/2050	859,730	0.17
USD 409,000	Northern States Power 2.9% 1/3/2050	270,345	0.05	USD 47,000	Paramount Global 4.6% 15/1/2045	32,315	0.01
USD 102,000	Northern States Power 3.2% 1/4/2052	71,134	0.01	USD 29,000	Paramount Global 4.9% 15/8/2044	20,384	0.01
USD 180,000	Northern States Power 3.6% 15/5/2046	138,027	0.03	USD 37,000	Paramount Global 4.95% 19/5/2050	26,358	0.01
USD 259,000	Northern States Power 4% 15/8/2045	209,854	0.04	USD 37,000	Paramount Global 5.25% 1/4/2044	27,386	0.01
USD 932,000	Northwest Pipeline 4% 1/4/2027	905,550	0.17	USD 122,000	Paramount Global 5.85% 1/9/2043	97,371	0.02
USD 21,467	Oakwood Mortgage Investors 6.93% 15/9/2031	10,972	0.00	USD 250,000	PECO Energy 2.85% 15/9/2051	161,265	0.03
USD 152,945	Oakwood Mortgage Investors 7.475% 15/8/2027	120,984	0.02	USD 457,000	PECO Energy 3.05% 15/3/2051	308,133	0.06
USD 96,104	Oakwood Mortgage Investors 7.62% 15/6/2032	85,514	0.02	USD 94,000	Pfizer 4% 15/3/2049	77,682	0.01
USD 129,000	Ohio Power 1.625% 15/1/2031	103,201	0.02	USD 364,000	Pfizer 4.2% 15/9/2048	310,604	0.06
USD 386,000	Ohio Power 2.6% 1/4/2030	334,864	0.06	USD 74,000	Philip Morris International 4.875% 15/2/2028	73,651	0.01
USD 231,000	Ohio Power 2.9% 1/10/2051	148,410	0.03	USD 86,000	Philip Morris International 5.125% 17/11/2027	86,253	0.02
USD 359,000	Ohio Power 4% 1/6/2049	280,611	0.05	USD 71,000	Piedmont Natural Gas 4.1% 18/9/2034	62,785	0.01
USD 116,000	Ohio Power 5% 1/6/2033	114,059	0.02	USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	77,633	0.02
USD 64,000	Omnicom 2.6% 1/8/2031	53,847	0.01	USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	134,150	0.03
USD 67,000	ONE Gas 5.1% 1/4/2029	67,301	0.01	USD 135,000	Prologis 3% 15/4/2050	91,964	0.02
USD 407,104	One Market Plaza Trust 2017-1MKT 0.09% 10/2/2032	1,056	0.00	USD 58,000	Prologis 5% 15/3/2034	57,179	0.01
USD 685,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	639,313	0.12	USD 257,883	PRPM 2020-4 5.61% 25/10/2025	257,515	0.05
USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	106,508	0.02	USD 145,000	Public Service Electric and Gas 2.05% 1/8/2050	80,959	0.02
USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	273,849	0.05	USD 75,000	Public Service Electric and Gas 3.15% 1/1/2050	52,476	0.01
USD 246,000	OneMain Financial Issuance Trust 2021-1 6.085% 16/6/2036	243,541	0.05	USD 151,000	Public Service Electric and Gas 5.45% 1/3/2054	149,660	0.03
USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.17% 25/11/2035	153,737	0.03	USD 213,000	Public Service of New Hampshire 5.15% 15/1/2053	204,552	0.04
USD 341,417	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	277,135	0.05	USD 72,372	RALI Series 2006-QA10 Trust 5.795% 25/12/2036	61,897	0.01
USD 229,759	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	190,408	0.04	USD 121,349	RAMP Series 2004-RS7 Trust 4.7% 25/7/2034	94,431	0.02
USD 94,420	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	82,089	0.02	USD 178,706	RASC Series 2006-EMX9 Trust 5.915% 25/11/2036	143,381	0.03
USD 132,000	Oracle 3.6% 1/4/2040	102,312	0.02	USD 1,066,819	Ready Capital Mortgage Financing 2022-FL10 7.873% 25/10/2039	1,074,507	0.21
USD 327,000	Oracle 3.6% 1/4/2050	231,220	0.04	USD 198,644	Ready Capital Mortgage Financing 2022-FL9 7.788% 25/6/2037	199,088	0.04
USD 113,000	Oracle 3.65% 25/3/2041	87,252	0.02	USD 60,000	Realty Income 3.2% 15/2/2031	52,591	0.01
USD 126,000	Oracle 3.8% 15/11/2037	104,114	0.02	USD 234,000	Realty Income 3.25% 15/1/2031	207,760	0.04
USD 67,000	Oracle 3.95% 25/3/2051	50,071	0.01	USD 58,000	RELX Capital 3% 22/5/2030	51,886	0.01
USD 421,000	Oracle 4% 15/7/2046	324,864	0.06	USD 12,935	Reperforming Loan REMIC Trust 2005-R2 5.775% 25/6/2035	12,134	0.00
USD 159,000	Oracle 4.125% 15/5/2045	126,413	0.02	USD 76,000	Republic Services 2.375% 15/3/2033	60,999	0.01
USD 115,000	Oracle 4.5% 8/7/2044	96,978	0.02	USD 53,000	Republic Services 5% 15/12/2033	52,274	0.01
USD 108,000	Oracle 5.375% 15/7/2040	103,680	0.02	USD 215,073	RFMSI Series 2006-SA2 Trust 5.395% 25/8/2036	149,124	0.03
USD 48,000	Oracle 6.5% 15/4/2038	51,382	0.01	USD 106,000	RPM International 4.55% 1/3/2029	102,041	0.02
USD 187,000	Otis Worldwide 5.25% 16/8/2028	188,816	0.04	USD 369,000	Sabine Pass Liquefaction 5% 15/3/2027	366,630	0.07
USD 91,000	Ovintiv 6.5% 1/2/2038	93,625	0.02				



## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 3,297,000	Sabine Pass Liquefaction 5.625% 1/3/2025	3,295,182	0.64	USD 360,000	State of Illinois 5.1% 1/6/2033	355,038	0.07
USD 100,000	Sabine Pass Liquefaction 5.75% 15/5/2024	99,945	0.02	USD 155,000	State of Texas 5.517% 1/4/2039	162,357	0.03
USD 628,000	Sabine Pass Liquefaction 5.875% 30/6/2026	633,880	0.12	USD 163,933	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 4.235% 25/4/2047	75,533	0.01
USD 348,000	Sabine Pass Liquefaction 5.9% 15/9/2037	361,085	0.07	USD 1,092,380	Structured Adjustable Rate Mortgage Loan Trust Series 2007-6 4.631% 25/7/2037	667,155	0.13
USD 301,000	San Diego Gas & Electric 5.35% 1/4/2053	293,875	0.06	USD 758,820	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	427,923	0.08
USD 135,000	Santander USA 6.174% 9/1/2030	134,712	0.03	USD 315,000	Targa Resources 4.2% 1/2/2033	284,129	0.05
USD 130,170	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	15,441	0.00	USD 59,000	Targa Resources 5.2% 1/7/2027	58,739	0.01
USD 42,691	Securitized Asset Backed Receivables Trust 2007-BR1 5.655% 25/2/2037	18,485	0.00	USD 100,000	Targa Resources 6.5% 30/3/2034	106,220	0.02
USD 454,892	Securitized Asset Backed Receivables Trust 2007-BR1 5.975% 25/2/2037	196,956	0.04	USD 208,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	184,868	0.04
USD 69,788	Sequoia Mortgage Trust 2007-3 3.956% 20/7/2037	50,546	0.01	USD 782,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	742,255	0.14
USD 37,164	SG Mortgage Trust 2006- FRE2 5.755% 25/7/2036	8,117	0.00	USD 522,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	511,675	0.10
USD 596,967	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	642,230	0.12	USD 342,000	Targa Resources Partners / Targa Resources Partners Finance 5.5% 1/3/2030	338,774	0.07
USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	85,794	0.02	USD 55,000	Texas Eastern Transmission 3.5% 15/1/2028	51,607	0.01
USD 467,403	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	423,788	0.08	USD 101,000	Texas Instruments 4.1% 16/8/2052	84,686	0.02
USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	259,767	0.05	USD 52,000	Thermo Fisher Scientific 4.95% 21/11/2032	51,874	0.01
USD 428,204	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	367,568	0.07	USD 549,000	Thermo Fisher Scientific 5.086% 10/8/2033	552,805	0.11
USD 82,826	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	71,685	0.01	USD 1,864	Thornburg Mortgage Trust 2007-3 6.99% 25/6/2047	1,821	0.00
USD 69,021	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	60,707	0.01	USD 76,000	T-Mobile USA 2.875% 15/2/2031	65,242	0.01
USD 455,000	Solventum 5.45% 25/2/2027	456,450	0.09	USD 785,000	T-Mobile USA 3.875% 15/4/2030	729,748	0.14
USD 21,317	Soundview Home Loan Trust 2007-NS1 5.785% 25/1/2037	19,440	0.00	USD 567,000	T-Mobile USA 5.05% 15/7/2033	556,736	0.11
USD 489,000	Southern California Edison 2.25% 1/6/2030	413,651	0.08	USD 67,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	52,313	0.01
USD 299,000	Southern California Edison 4.2% 1/3/2029	288,318	0.06	USD 531,000	Transcontinental Gas Pipe Line 4% 15/3/2028	510,578	0.10
USD 175,000	Southern California Edison 5.2% 1/6/2034	171,739	0.03	USD 339,000	Transcontinental Gas Pipe Line 4.6% 15/3/2048	298,397	0.06
USD 261,000	Southern California Edison 5.625% 1/2/2036	261,473	0.05	USD 274,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	284,896	0.06
USD 333,000	Southern California Edison 5.65% 1/10/2028	341,866	0.07	USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	183,603	0.04
USD 50,000	Southern California Edison 5.85% 1/11/2027	51,246	0.01	USD 99,000	Union Electric 5.45% 15/3/2053	97,278	0.02
USD 230,000	Southern California Edison 5.95% 1/11/2032	240,062	0.05	USD 78,000	Union Pacific 3.55% 20/5/2061	56,076	0.01
USD 1,363,000	Sprint 7.125% 15/6/2024	1,366,961	0.27	USD 141,000	Union Pacific 3.799% 6/4/2071	103,987	0.02
USD 1,500,000	Sprint 7.625% 15/2/2025	1,519,501	0.29	USD 202,000	Union Pacific 3.839% 20/3/2060	154,150	0.03
USD 856,000	Sprint 7.625% 1/3/2026	885,262	0.17	USD 110,465	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	106,168	0.02
USD 300,000	State of California 4.6% 1/4/2038	279,103	0.05	USD 1,707,200	United States Treasury Note/ Bond 0.25% 30/6/2025	1,607,002	0.31
USD 210,000	State of California 7.55% 1/4/2039	255,283	0.05	USD 3,566,600	United States Treasury Note/ Bond 0.25% 31/7/2025	3,345,638	0.65

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 8,069,700	United States Treasury Note/ Bond 0.375% 30/4/2025	7,658,334	1.48	USD 2,057,700	United States Treasury Note/ Bond 2.25% 15/2/2052	1,346,347	0.26
USD 886,500	United States Treasury Note/ Bond 0.375% 30/9/2027	770,891	0.15	USD 1,047,200	United States Treasury Note/ Bond 2.375% 15/5/2027	984,757	0.19
USD 2,138,600	United States Treasury Note/ Bond 0.5% 28/2/2026	1,972,190	0.38	USD 418,200	United States Treasury Note/ Bond 2.375% 31/3/2029	382,416	0.07
USD 1,631,400	United States Treasury Note/ Bond 0.5% 31/5/2027	1,441,367	0.28	USD 213,000	United States Treasury Note/ Bond 2.375% 15/5/2029	194,371	0.04
USD 2,401,100	United States Treasury Note/ Bond 0.5% 31/8/2027	2,103,542	0.41	USD 668,200	United States Treasury Note/ Bond 2.375% 15/2/2042	491,793	0.09
USD 1,137,600	United States Treasury Note/ Bond 0.625% 31/7/2026	1,037,438	0.20	USD 1,365,300	United States Treasury Note/ Bond 2.375% 15/5/2051	922,057	0.18
USD 2,651,500	United States Treasury Note/ Bond 0.75% 31/3/2026	2,452,275	0.47	USD 2,097,300	United States Treasury Note/ Bond 2.5% 15/2/2045*	1,522,181	0.29
USD 877,000	United States Treasury Note/ Bond 0.75% 30/4/2026	808,690	0.16	USD 1,771,300	United States Treasury Note/ Bond 2.625% 15/4/2025	1,726,533	0.33
USD 250,900	United States Treasury Note/ Bond 0.75% 15/8/2026	230,710	0.04	USD 213,000	United States Treasury Note/ Bond 2.625% 15/2/2029	197,549	0.04
USD 2,138,600	United States Treasury Note/ Bond 0.875% 30/6/2026	1,968,264	0.38	USD 4,181,000	United States Treasury Note/ Bond 2.75% 15/8/2032	3,735,789	0.72
USD 159,000	United States Treasury Note/ Bond 1% 31/7/2028	138,137	0.03	USD 2,097,300	United States Treasury Note/ Bond 2.75% 15/11/2047*†	1,557,901	0.30
USD 517,700	United States Treasury Note/ Bond 1.125% 15/5/2040	320,125	0.06	USD 1,691,000	United States Treasury Note/ Bond 2.875% 15/6/2025	1,648,791	0.32
USD 517,700	United States Treasury Note/ Bond 1.125% 15/8/2040	316,758	0.06	USD 177,100	United States Treasury Note/ Bond 2.875% 15/5/2032	160,234	0.03
USD 2,653,300	United States Treasury Note/ Bond 1.25% 30/9/2028	2,321,534	0.45	USD 1,848,900	United States Treasury Note/ Bond 2.875% 15/5/2043	1,457,092	0.28
USD 3,533,400	United States Treasury Note/ Bond 1.25% 15/8/2031	2,862,744	0.55	USD 1,129,600	United States Treasury Note/ Bond 2.875% 15/11/2046*	865,247	0.17
USD 302,800	United States Treasury Note/ Bond 1.25% 15/5/2050	153,955	0.03	USD 796,000	United States Treasury Note/ Bond 3% 15/5/2042	646,066	0.12
USD 517,700	United States Treasury Note/ Bond 1.375% 15/11/2040	329,265	0.06	USD 911,400	United States Treasury Note/ Bond 3% 15/5/2047	711,996	0.14
USD 1,652,100	United States Treasury Note/ Bond 1.375% 15/8/2050	867,998	0.17	USD 3,053,700	United States Treasury Note/ Bond 3% 15/2/2048	2,375,564	0.46
USD 1,691,000	United States Treasury Note/ Bond 1.5% 15/2/2025	1,634,335	0.31	USD 2,174,900	United States Treasury Note/ Bond 3% 15/2/2049†	1,686,822	0.32
USD 3,276,200	United States Treasury Note/ Bond 1.5% 15/8/2026	3,049,553	0.59	USD 2,051,700	United States Treasury Note/ Bond 3% 15/8/2052	1,586,782	0.31
USD 605,300	United States Treasury Note/ Bond 1.5% 15/2/2030	518,194	0.10	USD 809,000	United States Treasury Note/ Bond 3.125% 15/11/2028	769,656	0.15
USD 2,276,200	United States Treasury Note/ Bond 1.625% 30/11/2026	2,111,976	0.41	USD 1,180,700	United States Treasury Note/ Bond 3.125% 15/2/2043	970,203	0.19
USD 2,196,000	United States Treasury Note/ Bond 1.625% 15/5/2031	1,842,152	0.35	USD 886,100	United States Treasury Note/ Bond 3.125% 15/8/2044	719,887	0.14
USD 562,700	United States Treasury Note/ Bond 1.625% 15/11/2050	316,299	0.06	USD 2,653,300	United States Treasury Note/ Bond 3.625% 31/3/2028	2,584,895	0.50
USD 99,000	United States Treasury Note/ Bond 1.875% 28/2/2029	88,458	0.02	USD 2,022,100	United States Treasury Note/ Bond 3.625% 15/8/2043	1,784,661	0.34
USD 138,000	United States Treasury Note/ Bond 1.875% 15/2/2032	116,001	0.02	USD 1,512,500	United States Treasury Note/ Bond 3.625% 15/2/2053	1,322,994	0.25
USD 668,200	United States Treasury Note/ Bond 1.875% 15/2/2051	400,320	0.08	USD 569,200	United States Treasury Note/ Bond 3.625% 15/5/2053	498,206	0.10
USD 848,400	United States Treasury Note/ Bond 1.875% 15/11/2051	505,627	0.10	USD 1,691,000	United States Treasury Note/ Bond 3.75% 31/5/2030	1,643,044	0.32
USD 2,007,400	United States Treasury Note/ Bond 2% 15/2/2025	1,949,856	0.38	USD 1,180,700	United States Treasury Note/ Bond 3.75% 15/11/2043	1,059,724	0.20
USD 583,400	United States Treasury Note/ Bond 2% 15/11/2026	547,370	0.11	USD 1,936,100	United States Treasury Note/ Bond 3.875% 31/3/2025	1,913,752	0.37
USD 796,000	United States Treasury Note/ Bond 2% 15/11/2041	551,930	0.11	USD 1,700,800	United States Treasury Note/ Bond 3.875% 30/11/2027	1,673,295	0.32
USD 21,100	United States Treasury Note/ Bond 2% 15/2/2050	13,148	0.00	USD 3,156,400	United States Treasury Note/ Bond 3.875% 31/12/2029	3,093,272	0.60
USD 2,486,500	United States Treasury Note/ Bond 2.125% 15/5/2025	2,406,563	0.46	USD 330,300	United States Treasury Note/ Bond 3.875% 15/8/2040	309,321	0.06
USD 3,892,800	United States Treasury Note/ Bond 2.25% 15/8/2027	3,631,785	0.70	USD 2,584,000	United States Treasury Note/ Bond 3.875% 15/2/2043	2,368,246	0.46
USD 1,137,600	United States Treasury Note/ Bond 2.25% 15/8/2049	754,016	0.14	USD 1,976,700	United States Treasury Note/ Bond 4% 15/12/2025	1,953,072	0.38

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

\* 本證券全部或部分代表借貸證券。

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,653,300	United States Treasury Note/ Bond 4% 30/6/2028	2,622,518	0.51	USD 1,104,000	Viper Energy 5.375% 1/11/2027	1,072,384	0.21
USD 3,613,600	United States Treasury Note/ Bond 4% 28/2/2030	3,561,796	0.69	USD 365,000	Viper Energy 7.375% 1/11/2031	376,164	0.07
USD 1,640,000	United States Treasury Note/ Bond 4% 15/2/2034	1,609,634	0.31	USD 134,000	Virginia Electric and Power 4.45% 15/2/2044	115,849	0.02
USD 841,400	United States Treasury Note/ Bond 4% 15/11/2052	788,188	0.15	USD 54,000	Virginia Electric and Power 5.35% 15/1/2054	52,319	0.01
USD 3,954,700	United States Treasury Note/ Bond 4.125% 15/8/2053†	3,788,479	0.73	USD 83,000	Virginia Electric and Power 6% 15/5/2037	86,321	0.02
USD 2,446,000	United States Treasury Note/ Bond 4.125% 15/2/2054	2,400,711	0.46	USD 800,000	VNDO Trust 2016-350P 3.903% 10/1/2035	720,467	0.14
USD 307,500	United States Treasury Note/ Bond 4.25% 15/5/2039	304,557	0.06	USD 863,397	Voyager OPTONE Delaware Trust 3.017% 25/2/2038	202,892	0.04
USD 1,022,400	United States Treasury Note/ Bond 4.25% 15/11/2040	1,000,354	0.19	USD 43,092	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 5.675% 25/5/2037	37,621	0.01
USD 307,500	United States Treasury Note/ Bond 4.375% 15/11/2039	307,824	0.06	USD 260,495	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 6.081% 25/2/2046	224,111	0.04
USD 886,500	United States Treasury Note/ Bond 4.375% 15/5/2040	884,388	0.17	USD 24,066	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 6.071% 25/6/2046	20,573	0.00
USD 569,200	United States Treasury Note/ Bond 4.375% 15/5/2041	563,886	0.11	USD 167,002	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.831% 25/6/2047	132,943	0.03
USD 2,078,000	United States Treasury Note/ Bond 4.5% 15/8/2039†	2,113,147	0.41	USD 59,839	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	41,325	0.01
USD 330,300	United States Treasury Note/ Bond 4.625% 15/2/2040	339,783	0.06	USD 23,683	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	17,871	0.00
USD 2,014,700	United States Treasury Note/ Bond 4.75% 15/7/2026	2,013,834	0.39	USD 119,178	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	88,560	0.02
USD 1,953,500	United States Treasury Note/ Bond 4.75% 15/2/2041†	2,028,969	0.39	USD 142,860	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	126,651	0.02
USD 1,995,400	United States Treasury Note/ Bond 4.875% 31/10/2030*	2,064,382	0.40	USD 176,618	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	146,591	0.03
USD 247,000	UnitedHealth 2.9% 15/5/2050	164,530	0.03	USD 1,579,917	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-7 Trust 3.925% 25/9/2036	432,921	0.08
USD 286,000	UnitedHealth 3.125% 15/5/2060	188,826	0.04	USD 510,364	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-7 Trust 4.056% 25/9/2036	142,402	0.03
USD 156,000	UnitedHealth 3.75% 15/10/2047	122,025	0.02	USD 257,163	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.279% 25/10/2036	80,531	0.02
USD 134,000	UnitedHealth 3.875% 15/8/2059	103,512	0.02	USD 195,767	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 6.331% 25/4/2047	161,264	0.03
USD 59,000	UnitedHealth 4.75% 15/5/2052	53,967	0.01	USD 235,909	Washington Mutual Asset- Backed Certificates WMABS Series 2006-HE4 Trust 5.795% 25/9/2036	65,701	0.01
USD 53,000	University of California 4.858% 15/5/2112	48,554	0.01	USD 118,915	Washington Mutual Asset- Backed Certificates WMABS Series 2006-HE5 Trust 4.054% 25/10/2036	88,308	0.02
USD 467,000	Verizon Communications 1.75% 20/1/2031	375,581	0.07				
USD 1,479,000	Verizon Communications 2.355% 15/3/2032	1,202,126	0.23				
USD 169,000	Verizon Communications 2.55% 21/3/2031	142,745	0.03				
USD 236,000	Verizon Communications 2.85% 3/9/2041	167,072	0.03				
USD 164,000	Verizon Communications 3% 20/11/2060	99,511	0.02				
USD 69,000	Verizon Communications 4.016% 3/12/2029	65,537	0.01				
USD 198,000	Verizon Communications 5.85% 15/9/2035	207,751	0.04				
USD 538,000	VICI Properties 4.75% 15/2/2028	520,270	0.10				
USD 330,000	VICI Properties / VICI Note 3.75% 15/2/2027	310,223	0.06				
USD 127,000	VICI Properties / VICI Note 3.875% 15/2/2029	115,624	0.02				
USD 1,066,000	VICI Properties / VICI Note 4.25% 1/12/2026	1,020,486	0.20				
USD 146,000	VICI Properties / VICI Note 4.5% 1/9/2026	140,802	0.03				
USD 1,374,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,277,232	0.25				
USD 56,000	VICI Properties / VICI Note 5.625% 1/5/2024	56,011	0.01				

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

\* 本證券全部或部分代表借貸證券。

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
USD 69,000	Waste Management 4.15% 15/4/2032	65,221	0.01	USD 163,733	Uruguay Government International Bond 5.1% 18/6/2050	156,468	0.03
USD 65,000	Waste Management 4.625% 15/2/2033	62,994	0.01			293,046	0.05
USD 62,000	Waste Management 4.875% 15/2/2034	60,936	0.01		總債券	509,833,573	98.39
EUR 101,000	Wells Fargo 0.625% 25/3/2030	90,794	0.02		允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	509,833,573	98.39
USD 334,000	Wells Fargo 5.198% 23/1/2030*	331,606	0.06				
USD 180,000	Wells Fargo 5.389% 24/4/2034	177,268	0.03		其他可轉讓證券		
USD 315,000	Wells Fargo 5.499% 23/1/2035	313,262	0.06		債券		
USD 281,000	Wells Fargo 5.557% 25/7/2034	280,749	0.05		盧森堡		
USD 522,000	Wells Fargo 5.574% 25/7/2029	525,959	0.10		USD 31,361 Gol Finance 0% 2/5/2025**	31,361	0.01
USD 228,000	Wells Fargo 6.303% 23/10/2029	237,121	0.05		美國		
USD 1,100,000	Wells Fargo 6.491% 23/10/2034	1,172,349	0.23		USD 3,961 Consec Finance 0% 15/11/2032**	-	0.00
USD 650,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	619,802	0.12		USD 475,000 Lehman Brothers 0% 19/7/2017***	-	0.00
USD 746,761	Wells Fargo Commercial Mortgage Trust 2016-C32 6.856% 15/1/2059	739,137	0.14		USD 20,000 Lehman Brothers Holdings Capital Trust VII 0% 30/11/2056**	-	0.00
USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-C34 6.476% 15/6/2049	244,238	0.05		USD 298,558 Lehman Brothers International Europe 0% 31/12/2049**	-	0.00
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	71,111	0.01		USD 298,557 Lehman Brothers International Europe 0% 31/12/2049**	-	0.00
USD 105,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	91,702	0.02		USD 100,000 MF1 2024-FL14 7.055% 19/3/2039**	99,750	0.02
USD 415,000	Wells Fargo Commercial Mortgage Trust 2018-AUS 4.058% 17/8/2036	383,924	0.07		USD 2,035,521 One Market Plaza Trust 2017- 1MKT 0% 10/2/2032**	-	0.00
USD 45,583	Wells Fargo Mortgage Backed 2008-AR1 Trust 5.293% 25/3/2038	40,092	0.01		USD 560,000 Washington Mutual Bank / Debt not acquired by JPMorgan 0% 6/11/2009****	-	0.00
USD 250,000	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	226,663	0.04		USD 1,360,000 Washington Mutual Bank / Debt not acquired by JPMorgan 0% 1/5/2009****	-	0.00
USD 280,498	WinWater Mortgage Loan Trust 2015-5 3.755% 20/8/2045	167,483	0.03		USD 250,000 Washington Mutual Bank / Debt not acquired by JPMorgan 5.55% 16/6/2010****	-	0.00
USD 93,429	Yale Mortgage Loan Trust 2007- 1 5.835% 25/6/2037	30,168	0.01		USD 250,000 Washington Mutual Bank / Debt not acquired by JPMorgan 0% 4/2/2011****	-	0.00
		443,113,512	85.51			99,750	0.02
	烏拉圭				總債券	131,111	0.03
USD 137,836	Uruguay Government International Bond 4.375% 27/10/2027*	136,578	0.02		其他可轉讓證券總額	131,111	0.03
					普通股 / 優先股 (股份) 總額	509,964,684	98.42
					其他淨資產	8,179,280	1.58
					淨資產總額 (美金)	518,143,964	100.00

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
AUD	18,000	EUR	29,736	HSBC Bank	22/3/2024	(124)
AUD	39,163	USD	60,000	Morgan Stanley	22/3/2024	19
BRL	146,000	USD	718,933	Morgan Stanley	4/3/2024	(1,433)
BRL	39,000	USD	193,050	Citigroup	4/3/2024	(180)

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
BRL	52,000	USD	257,556	UBS	4/3/2024	(209)
BRL	158,000	USD	787,862	Deutsche Bank	2/4/2024	(66)
CLP	26,000	USD	25,176,996	BNP Paribas	22/3/2024	(40)
CNY	129,000	USD	901,710	Morgan Stanley	27/1/2025	(425)
COP	130,201	USD	562,857,000	Morgan Stanley	15/8/2024	9,102
COP	33,252	USD	141,630,440	Barclays	15/8/2024	1,800
COP	84,224	USD	364,192,560	BNP Paribas	15/8/2024	5,911
COP	212,271	USD	840,449,374	BNY Mellon	20/3/2024	804
COP	248,851	USD	1,035,184,000	BNP Paribas	23/10/2024	4,895
COP	44,000	GBP	217,998,000	Citigroup	22/3/2024	(517)
COP	123,655	USD	512,920,000	HSBC Bank	24/2/2025	15
COP	52,000	USD	205,400,000	Citigroup	22/3/2024	55
CZK	31,289	USD	732,862	BNP Paribas	4/3/2024	113
EUR	714,593	USD	660,000	Barclays	20/3/2024	1,931
EUR	344,888	GBP	400,000	BNP Paribas	20/3/2024	(2,847)
EUR	1,078,805	USD	990,000	Société Générale	20/3/2024	(4,018)
EUR	144,885,000	JPY	917,228	UBS	21/3/2024	23,785
EUR	37,000,000	JPY	241,849	Deutsche Bank	21/3/2024	14,338
EUR	86,115,000	JPY	556,187	Bank of America	21/3/2024	26,097
EUR	219,493	USD	200,000	Standard Chartered Bank	20/3/2024	(2,364)
EUR	909,533	USD	840,000	JP Morgan	20/3/2024	2,407
EUR	987,562	USD	910,000	Morgan Stanley	20/3/2024	374
EUR	32,000,000	JPY	201,707	Goldman Sachs	21/3/2024	4,301
EUR	32,000,000	JPY	199,522	HSBC Bank	21/3/2024	1,930
EUR	991,400	USD	920,000	BNP Paribas	20/3/2024	7,392
EUR	83,085	GBP	97,000	UBS	22/3/2024	15
EUR	886,648	MXN	48,000	Morgan Stanley	22/3/2024	300
EUR	408,659	PLN	94,000	Morgan Stanley	22/3/2024	(628)
GBP	400,000	EUR	345,398	Citigroup	20/3/2024	3,493
GBP	442,409	USD	350,000	BNP Paribas	20/3/2024	1,174
GBP	60,419	USD	48,000	BNP Paribas	22/3/2024	416
HUF	57,000	USD	20,676,182	JP Morgan	22/3/2024	(14)
HUF	30,000	EUR	11,731,633	Nomura	22/3/2024	(238)
IDR	384,412	USD	5,983,024,462	Citigroup	20/3/2024	(3,916)
IDR	39,000	USD	607,932,000	Citigroup	14/3/2024	(330)
IDR	102,000	USD	1,595,994,000	Citigroup	22/3/2024	(508)
IDR	39,000	USD	611,010,465	RBS	22/3/2024	(145)
INR	84,000	USD	6,981,030	Citigroup	22/3/2024	134
JPY	435,207	USD	62,000,000	Barclays	21/3/2024	(19,246)
JPY	1,341,304	EUR	209,000,000	Barclays	21/3/2024	(54,049)
JPY	216,334	USD	31,000,000	Société Générale	21/3/2024	(8,353)
JPY	222,882	USD	32,000,000	HSBC Bank	21/3/2024	(8,192)
JPY	451,393	USD	63,000,000	Deutsche Bank	21/3/2024	(28,723)
JPY	261,949	EUR	40,510,000	Goldman Sachs	21/3/2024	(12,611)
JPY	329,356	USD	47,000,000	Goldman Sachs	21/3/2024	(14,031)
JPY	409,240	EUR	65,000,000	UBS	21/3/2024	(8,219)
JPY	523,509	USD	77,000,000	Morgan Stanley	21/3/2024	(6,913)
JPY	143,000	USD	21,392,865	Morgan Stanley	22/3/2024	549
JPY	107,518	EUR	17,490,000	Bank of America	21/3/2024	611
KRW	37,000	USD	49,217,400	JP Morgan	22/3/2024	(41)
MXN	223,000	USD	3,821,434	Goldman Sachs	22/3/2024	324
MYR	108,000	USD	516,434	Barclays	22/3/2024	874
NOK	37,000	EUR	420,572	RBS	22/3/2024	(401)
PEN	13,000	USD	50,200	Goldman Sachs	22/3/2024	276
PEN	26,000	USD	99,910	Deutsche Bank	22/3/2024	422
PLN	200,000	USD	806,694	HSBC Bank	22/3/2024	2,704
PLN	52,000	USD	206,799	BNP Paribas	22/3/2024	(36)
THB	65,000	USD	2,341,950	Morgan Stanley	22/3/2024	396
TRY	55,979	USD	2,176,686	Goldman Sachs	4/12/2024	(3,967)

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
TRY	23,410	USD	937,314	Barclays	4/12/2024	(1,014)
USD	3,638,082	CZK	159,488	HSBC Bank	4/3/2024	3,602
USD	949,147	BRL	181,145	BNY Mellon	2/4/2024	(9,119)
USD	2,943,076	CZK	130,102	BNP Paribas	4/3/2024	3,996
USD	810,000	EUR	873,628	Société Générale	20/3/2024	(5,745)
USD	1,930,900	EUR	2,081,893	BNP Paribas	20/3/2024	(14,378)
USD	163,500,000	JPY	1,143,738	Morgan Stanley	21/3/2024	46,809
USD	1,143,286,584	COP	280,200	Toronto-Dominion	20/3/2024	(9,651)
USD	63,000,000	JPY	440,735	Goldman Sachs	21/3/2024	18,065
USD	1,143,286,584	COP	280,355	Goldman Sachs	20/3/2024	(9,496)
USD	677,000	EUR	736,802	Barclays	20/3/2024	1,821
USD	920,000	EUR	1,002,589	Morgan Stanley	20/3/2024	3,796
USD	826,840,673	COP	207,000	BNY Mellon	20/3/2024	(2,625)
USD	17,000	GBP	21,546	State Street	20/3/2024	1
USD	6,789,000	EUR	7,428,788	UBS	20/3/2024	58,351
USD	307,000	CAD	229,642	Deutsche Bank	20/3/2024	2,961
USD	32,000,000	JPY	222,325	Toronto-Dominion	21/3/2024	7,635
USD	15,000,000	JPY	105,072	Deutsche Bank	21/3/2024	4,436
USD	4,349,000	EUR	4,768,000	Deutsche Bank	20/3/2024	46,534
USD	277,393,306	COP	69,745	Citigroup	20/3/2024	(581)
USD	4,740,152,204	IDR	304,129	Bank of America	19/4/2024	2,949
USD	10,585	EUR	11,507	Deutsche Bank	14/3/2024	19
USD	352,350	EUR	382,145	Deutsche Bank	22/4/2024	(921)
USD	540,000	EUR	586,558	JP Morgan	20/3/2024	310
USD	903,903	CNH	129,000	Morgan Stanley	27/1/2025	644
USD	1,035,184,000	COP	258,248	BNP Paribas	20/3/2024	(4,197)
USD	128,029	BRL	26,000	Morgan Stanley	4/3/2024	255
USD	887,869	PEN	233,067	Citigroup	5/4/2024	(1,727)
USD	3,970,025	ZAR	212,435	State Street	5/4/2024	6,156
USD	157,904	EUR	172,053	Deutsche Bank	5/4/2024	512
USD	266,378	BRL	53,000	Goldman Sachs	4/3/2024	(565)
USD	240,000	GBP	302,516	Morgan Stanley	20/3/2024	(1,655)
USD	250,000	EUR	269,624	Citigroup	20/3/2024	(1,787)
USD	38,500,000	JPY	261,896	Barclays	21/3/2024	3,598
USD	110,000	GBP	138,842	HSBC Bank	20/3/2024	(570)
USD	1,483,574,625	IDR	95,052	HSBC Bank	19/4/2024	789
USD	1,647,382,250	COP	417,953	Citigroup	22/3/2024	451
USD	3,099,888	TWD	99,000	Citigroup	22/3/2024	880
USD	410,812	NOK	39,000	HSBC Bank	22/3/2024	152
USD	1,352,860	MXN	79,000	Goldman Sachs	22/3/2024	(61)
USD	136,000	EUR	146,646	Deutsche Bank	22/3/2024	(1,014)
USD	562,076	CNH	78,000	State Street	22/3/2024	(107)
USD	1,182,894	CZK	50,000	Bank of America	22/3/2024	(673)
USD	962,150	PLN	238,604	Deutsche Bank	22/3/2024	(3,163)
USD	16,705,239	MXN	969,831	Barclays	22/4/2024	(1,427)
USD	610,857,351	IDR	39,000	RBS	14/3/2024	143
USD	512,920,000	COP	129,919	HSBC Bank	22/3/2024	(72)
USD	36,000	EUR	39,081	Citigroup	22/3/2024	(5)
USD	165,000	EUR	179,106	Bank of America	20/3/2024	(25)
USD	60,000	EUR	64,996	Morgan Stanley	22/3/2024	(148)
USD	57,131	CHF	65,000	Morgan Stanley	22/3/2024	(138)
USD	52,000	GBP	65,827	Morgan Stanley	22/3/2024	(78)
USD	9,749,483	JPY	65,000	BNP Paribas	22/3/2024	(420)
USD	17,728,635	JPY	118,000	Morgan Stanley	22/3/2024	(962)
USD	240,000	EUR	260,399	HSBC Bank	20/3/2024	(156)
USD	5,848,296	CZK	250,505	Citigroup	4/6/2024	(38)
USD	555,000	EUR	601,887	BNY Mellon	20/3/2024	(646)
ZAR	13,000	USD	246,236	HSBC Bank	22/3/2024	(190)
ZAR	48,000	EUR	980,324	BNP Paribas	22/3/2024	(1,116)

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
ZAR	65,000	USD	1,245,042	Goldman Sachs	22/3/2024	(230)
ZAR	39,000	USD	747,821	BNP Paribas	22/3/2024	(96)
未實現淨增值						74,242
<b>歐元避險股份類別</b>						
EUR	38,522,769	USD	35,765,793	BNY Mellon	15/3/2024	298,012
USD	687,841	EUR	738,518	BNY Mellon	15/3/2024	(8,075)
未實現淨增值						289,937
<b>英鎊避險股份類別</b>						
GBP	103,985	USD	82,669	BNY Mellon	15/3/2024	785
USD	3,843	GBP	4,842	BNY Mellon	15/3/2024	(29)
未實現淨增值						756
<b>新加坡幣避險股份類別</b>						
SGD	26,931	USD	36,199	BNY Mellon	15/3/2024	33
USD	320	SGD	238	BNY Mellon	15/3/2024	-
未實現淨增值						33
未實現淨增值總額						364,968

### 至 2024 年 2 月 29 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	未實現增值 / (減值) (美金)
(7)	EUR	Euro BOBL	2024 年 3 月	10,236
(24)	EUR	Euro Bund	2024 年 3 月	63,099
9	EUR	Euro Schatz	2024 年 3 月	(380)
(9)	USD	3 Month SOFR	2024 年 6 月	4,870
52	USD	US Long Bond (CBT)	2024 年 6 月	76,666
(6)	USD	US Treasury 10 Year Note (CBT)	2024 年 6 月	(2,062)
(175)	USD	US Ultra 10 Year Note	2024 年 6 月	(59,942)
(1)	USD	US Ultra Bond (CBT)	2024 年 6 月	(938)
1	GBP	Long Gilt	2024 年 6 月	494
68	USD	US Treasury 2 Year Note (CBT)	2024 年 6 月	11,948
329	USD	US Treasury 5 Year Note (CBT)	2024 年 6 月	101,036
2	GBP	3 Month SONIA	2025 年 3 月	(750)
合計				204,277

### 至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
CDS	USD 109,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,034)	(587)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,044)	(592)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,044)	(592)
CDS	USD 107,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,007)	(576)
CDS	USD 150,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,411)	(808)
CDS	USD 66,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(622)	(355)
CDS	USD 129,902	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/12/2028	(1,755)	(758)
CDS	USD 63,297	Fund receives default protection on Morgan Stanl; and pays Fixed 1%	Barclays	20/12/2028	(386)	(1,332)

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 59,900	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(1,237)	3,245
CDS	USD 47,920	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(1,024)	2,596
CDS	USD 54,180	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(1,138)	2,936
CDS	USD 60,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(892)	(350)
CDS	USD 60,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(955)	(350)
CDS	USD 56,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(891)	(327)
CDS	USD 55,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(863)	(321)
CDS	USD (7,560,877)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	70,582	486,568
CDS	USD 250,758	Fund receives default protection on American Electric Power; and pays Fixed 1%	Bank of America	20/12/2028	(1,718)	(7,224)
CDS	USD 180,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Bank of America	20/12/2028	(4,264)	2,026
CDS	EUR 341,714	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(3,576)	(29,229)
CDS	USD 100,000	Fund receives default protection on Mexican; and pays Fixed 1%	Bank of America	20/12/2028	(1,455)	(584)
CDS	USD 250,789	Fund receives default protection on Morgan Stanl; and pays Fixed 1%	Bank of America	20/12/2028	(1,388)	(5,278)
CDS	USD 131,275	Fund receives default protection on Morgan Stanl; and pays Fixed 1%	Bank of America	20/12/2028	(831)	(2,763)
CDS	USD 124,639	Fund receives default protection on Morgan Stanl; and pays Fixed 1%	Citibank	20/12/2028	(850)	(2,623)
CDS	USD 84,800	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	257	4,595
CDS	USD 75,200	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	111	4,074
CDS	USD 314,242	Fund receives default protection on American Electric Power; and pays Fixed 1%	Deutsche Bank	20/12/2028	(2,991)	(9,052)
CDS	USD 600,000	Fund receives default protection on American Electric Power; and pays Fixed 1%	Goldman Sachs	20/12/2028	(3,385)	(17,284)
CDS	USD 59,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Goldman Sachs	20/12/2028	(1,678)	664
CDS	USD 600,000	Fund receives default protection on American Express; and pays Fixed 1%	JP Morgan	20/12/2028	(5,560)	(17,907)
CDS	USD 148,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2028	(2,956)	3,933
CDS	USD 45,100	Fund receives default protection on Mexican; and pays Fixed 1%	JP Morgan	20/12/2028	(699)	(263)
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,054)	(1,048)
CDS	USD 4,961	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(52)	5
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	692	1,048
IFS	USD 400,000	Fund provides default protection US CPIU + 0bps; and receives Fixed 2.46%	Bank of America	8/2/2034	(1,674)	(1,674)
IFS	USD 400,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.465%	Bank of America	8/2/2044	1,663	1,663
IFS	EUR 270,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.2119%	Bank of America	15/2/2034	327	327
IFS	EUR 270,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3672%	Bank of America	15/2/2044	(1,715)	(1,715)
IRS	MXN 12,680,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 11.245%	Bank of America	7/11/2024	(1,238)	(1,238)
IRS	MXN 12,855,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	Bank of America	3/12/2024	(226)	(226)
IRS	MXN 6,457,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	Bank of America	23/1/2025	89	89



## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	PLN 2,802,000	Fund receives Fixed 5.713%; and pays Floating PLN-WIBOR 3 Month	Bank of America	20/3/2025	(301)	(301)
IRS	CZK 9,328,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(1,104)	(1,104)
IRS	PLN 713,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	837	837
IRS	CZK 4,000,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	Bank of America	20/3/2026	(1,162)	(1,162)
IRS	KRW 146,892,950	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(576)	(576)
IRS	KRW 146,827,649	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(193)	(193)
IRS	KRW 146,849,675	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(58)	(58)
IRS	KRW 146,849,676	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(51)	(51)
IRS	EUR 186,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	2,361	2,361
IRS	MXN 2,875,000	Fund receives Fixed 9.685%; and pays Floating MXN-TIIE 1 Month	Bank of America	25/10/2028	5,853	5,853
IRS	MXN 2,863,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIIE 1 Month	Bank of America	18/1/2029	(496)	(496)
IRS	USD 453,760	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.73%	Bank of America	15/6/2029	2,886	2,886
IRS	USD 700,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.8642%	Bank of America	17/6/2029	285	285
IRS	USD 1,103,926	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.9572%	Bank of America	17/6/2029	(4,104)	(4,104)
IRS	EUR 1,122,330	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(9,491)	(9,492)
IRS	EUR 1,122,330	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(13,575)	(13,575)
IRS	EUR 1,131,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.513%	Bank of America	20/2/2054	(15,581)	(15,581)
IRS	COP 836,938,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	480	480
IRS	BRL 1,526,000	Fund receives Fixed 10.615873%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	3,394	3,394
IRS	BRL 932,000	Fund receives Fixed 11.781027%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	5,364	5,364
IRS	BRL 1,811,000	Fund receives Fixed 9.65%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	(1,418)	(1,418)
IRS	COP 757,288,581	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(133)	(133)
IRS	BRL 968,552	Fund receives Fixed 11.836257%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	5,887	5,887
IRS	BRL 389,670	Fund receives Fixed 10.143202%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	(289)	(289)
IRS	CLP 285,019,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	2,108	2,108
IRS	BRL 1,242,000	Fund receives Fixed 10.015351%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(1,585)	(1,585)
IRS	COP 1,293,455,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(3,429)	(3,429)
IRS	GBP 1,090,000	Fund receives Fixed 4.18552%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	28/2/2026	357	213
IRS	GBP 1,580,000	Fund receives Fixed 3.57%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	16/2/2028	(743)	(743)
IRS	GBP 180,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 4.04061%	Morgan Stanley	28/2/2044	(966)	(949)
IRS	BRL 1,191,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(1,387)	(1,387)
合計					(5,722)	381,755

CDS: 信用違約交換  
IFS: 通膨率交換  
IRS: 利率交換

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
12,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(843)	475
131,000	Put	OTC USD/BRL	Bank of America	USD 4.85	3/6/2024	(171)	123
74,000	Put	OTC EUR/PLN	Bank of America	EUR 4.31	13/8/2024	(135)	76
12,000	Call	OTC EUR/USD	Barclays	EUR 1.105	24/4/2024	186	3,054
20,000	Call	OTC USD/CNH	Barclays	USD 7.5	23/10/2024	(264)	1,687
72,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.08	11/3/2024	11	175
3,260,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.06	11/4/2024	(11,866)	4,126
180,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.11	29/5/2024	(29)	828
131,000	Call	OTC USD/ZAR	Goldman Sachs	USD 20.8	15/8/2024	12	2,225
790,000	Put	OTC EUR/USD	JP Morgan	EUR 1.08	5/3/2024	(149)	998
810,000	Put	OTC EUR/USD	JP Morgan	EUR 1.065	11/3/2024	(1,994)	172
120,000	Put	OTC EUR/USD	Morgan Stanley	EUR 1.08	4/3/2024	(8)	122
131,000	Call	OTC USD/CNH	Standard Chartered Bank	USD 7.2	5/4/2024	(258)	380
95,000	Put	OTC INR/CNH	Standard Chartered Bank	CNH 11.5	23/1/2025	(114)	2,487
123,000	Call	OTC EUR/USD	UBS	EUR 1.08	5/3/2024	32	749
393	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	8/3/2024	(83,409)	95,180
合計						(98,999)	112,857

### 至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(60,000)	Call	OTC EUR/AUD	Barclays	EUR 1.655	24/4/2024	(199)	(767)
(60,000)	Put	OTC EUR/AUD	Barclays	EUR 1.655	24/4/2024	245	(436)
(108,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.07	11/3/2024	(9)	(61)
(3,260,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	11/4/2024	7,338	(1,533)
(131,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 18.2	15/8/2024	112	(1,635)
(197,000)	Call	OTC USD/CNH	Standard Chartered Bank	USD 7.26	5/4/2024	354	(157)
(47,000)	Call	OTC INR/CNH	Standard Chartered Bank	CNH 12.5	23/1/2025	376	(1,087)
(123,000)	Put	OTC EUR/USD	UBS	EUR 1.06	27/3/2024	487	(71)
(393)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 108.5	8/3/2024	45,544	(9,211)
(6)	Put	SOFR 3 Month Index	Exchange Traded	USD 95	12/4/2024	(685)	(2,250)
(332)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	14/6/2024	5,592	(47,725)
合計						59,155	(64,933)

### 至 2024 年 2 月 29 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
EUR 2,580,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed annually from 14/8/2025; and pays Floating EUR EURIBOR semi-annually from 14/2/2025	Morgan Stanley	12/8/2024	(4,428)	14,053
USD 1,935,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/2/2028; and pays 3.79% Fixed annually from 18/2/2028	Goldman Sachs	16/2/2027	(7,037)	94,696
USD 1,935,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed annually from 18/2/2028; and pays Floating USD SOFR annually from 18/2/2028	Goldman Sachs	16/2/2027	4,734	106,466
GBP 1,270,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 23/8/2025; and pays Floating GBP SONIA annually from 23/8/2025	Barclays	23/8/2024	(431)	7,788
合計				(7,162)	223,003

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
EUR (370,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	JP Morgan	29/4/2024	(895)	(2,018)
EUR (370,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	Goldman Sachs	29/4/2024	(668)	(2,018)
USD (13,960,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/6/2025; and pays 3.75% Fixed annually from 14/6/2025	Citibank	12/6/2024	100,695	(121,195)
USD (13,960,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 14/6/2025; and pays Floating USD SOFR annually from 14/6/2025	Citibank	12/6/2024	14,825	(199,475)
EUR (2,580,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 14/8/2025; and pays 2% Fixed annually from 14/2/2025	Morgan Stanley	12/8/2024	2,105	(7,066)
GBP (1,270,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 23/8/2025; and pays 3.5% Fixed annually from 23/8/2025	Barclays	23/8/2024	(189)	(4,009)
USD (7,157,895)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9025% Fixed semi-annually from 18/11/2025; and pays Floating USD SOFR annually from 18/11/2025	Deutsche Bank	14/11/2024	56,452	(102,454)
USD (7,157,895)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/11/2025; and pays 3.9025% Fixed semi-annually from 18/11/2025	Deutsche Bank	14/11/2024	12,137	(146,769)
USD (8,455,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.59% Fixed annually from 14/2/2026; and pays Floating USD SOFR annually from 14/2/2026	Citibank	12/2/2025	(20,278)	(186,296)
USD (8,455,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2026; and pays 3.59% Fixed annually from 14/2/2026	Citibank	12/2/2025	20,199	(150,509)
USD (213,740)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.481% Fixed semi-annually from 22/10/2026; and pays Floating USD SOFR annually from 22/10/2026	JP Morgan	20/10/2025	6,443	(4,511)
USD (213,740)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/10/2026; and pays 4.481% Fixed semi-annually from 22/10/2026	JP Morgan	20/10/2025	(6,343)	(17,297)
USD (393,567)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/11/2026; and pays 4% Fixed semi-annually from 19/11/2026	Bank of America	17/11/2025	(3,527)	(21,976)
USD (393,567)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 19/11/2026; and pays Floating USD SOFR annually from 19/11/2026	Bank of America	17/11/2025	5,420	(13,028)
USD (95,179)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.956% Fixed semi-annually from 19/11/2026; and pays Floating USD SOFR annually from 19/11/2026	Deutsche Bank	17/11/2025	1,140	(3,271)
USD (95,179)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/11/2026; and pays 3.956% Fixed semi-annually from 19/11/2026	Deutsche Bank	17/11/2025	(702)	(5,113)
USD (485,029)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/11/2026; and pays 3.965% Fixed semi-annually from 24/11/2026	Citibank	20/11/2025	(3,752)	(26,306)
USD (485,029)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.965% Fixed semi-annually from 24/11/2026; and pays Floating USD SOFR annually from 24/11/2026	Citibank	20/11/2025	5,967	(16,586)
USD (265,880)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/12/2026; and pays 3.95625% Fixed semi-annually from 2/12/2026	Citibank	28/11/2025	(2,152)	(14,356)
USD (265,880)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.95625% Fixed semi-annually from 2/12/2026; and pays Floating USD SOFR annually from 2/12/2026	Citibank	28/11/2025	2,988	(9,216)
USD (462,286)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/12/2026; and pays 3.84% Fixed semi-annually from 2/12/2026	Bank of America	28/11/2025	(1,618)	(22,513)
USD (462,286)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.84% Fixed semi-annually from 2/12/2026; and pays Floating USD SOFR annually from 2/12/2026	Bank of America	28/11/2025	3,198	(17,698)

## 貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

### 至 2024 年 2 月 29 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD (67,733)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.403% Fixed annually from 17/12/2026; and pays Floating USD SOFR annually from 17/12/2026	Morgan Stanley	15/12/2025	(657)	(3,702)
USD (67,733)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/12/2026; and pays 3.403% Fixed annually from 17/12/2026	Morgan Stanley	15/12/2025	814	(2,230)
合計				191,602	(1,099,612)

### 至 2024 年 2 月 29 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券	美國		
USD 1,886,308	Fannie Mae or Freddie Mac 2% TBA	1,484,878	0.29
USD 1,315,345	Fannie Mae or Freddie Mac 3% TBA	1,127,657	0.22
USD 5,412,031	Fannie Mae or Freddie Mac 3.5% TBA	4,824,328	0.93
USD 192,000	Fannie Mae or Freddie Mac 4% TBA	185,022	0.03
USD 409,000	Fannie Mae or Freddie Mac 4.5% TBA	400,343	0.08
USD 10,858,000	Fannie Mae or Freddie Mac 4.5% TBA	10,287,099	1.98
USD 7,483,673	Fannie Mae or Freddie Mac 5% TBA	7,266,472	1.40
USD 24,995,634	Fannie Mae or Freddie Mac 5.5% TBA	24,745,678	4.78
USD 3,495,100	Ginnie Mae 2% TBA	2,849,052	0.55
USD 2,554,156	Ginnie Mae 2.5% TBA	2,163,254	0.42
USD 1,534,005	Ginnie Mae 3% TBA	1,345,796	0.26
USD 491,181	Ginnie Mae 3.5% TBA	444,750	0.09
USD 1,595,500	Ginnie Mae 4% TBA	1,486,425	0.29
USD 1,991,000	Ginnie Mae 5% TBA	1,946,032	0.37
USD 1,307,000	Ginnie Mae 6% TBA	1,313,032	0.25
USD (5,561,900)	Fannie Mae or Freddie Mac 2.5% TBA	(4,576,843)	(0.88)

### 至 2024 年 2 月 29 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD 800,000	Fannie Mae or Freddie Mac 3.5% TBA	713,626	0.14
USD (16,524,000)	Fannie Mae or Freddie Mac 4% TBA	(15,234,275)	(2.94)
USD (12,334,600)	Fannie Mae or Freddie Mac 6.5% TBA	(12,548,405)	(2.42)
USD 10,190,400	Fannie Mae or Freddie Mac 7% TBA	10,455,522	2.02
USD 2,100,000	Fannie Mae or Freddie Mac 7% TBA	2,152,585	0.41
USD (2,192,000)	Ginnie Mae 4.5% TBA	(2,096,158)	(0.41)
USD (251,972)	Fannie Mae or Freddie Mac 1.5% TBA	(217,285)	(0.04)
USD (573,800)	Fannie Mae or Freddie Mac 1.5% TBA	(428,826)	(0.08)
USD 688,851	Fannie Mae or Freddie Mac 2% TBA	607,800	0.12
USD (880,500)	Fannie Mae or Freddie Mac 2.5% TBA	(798,971)	(0.16)
USD (512,000)	Fannie Mae or Freddie Mac 3% TBA	(474,399)	(0.09)
USD (139,000)	Fannie Mae or Freddie Mac 3.5% TBA	(131,614)	(0.03)
USD (1,765,100)	Fannie Mae or Freddie Mac 6% TBA	(1,773,454)	(0.34)
USD 188,000	Ginnie Mae 5.5% TBA	186,835	0.04
USD 1,070,000	Ginnie Mae 6.5% TBA	1,084,404	0.21
將予宣佈證券		38,790,360	7.49

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 579,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	543,460	0.03
	基金			USD 1,251,000	1375209 BC 9% 30/1/2028	1,231,159	0.07
	愛爾蘭			USD 1,553,000	Air Canada 3.875% 15/8/2026	1,473,423	0.07
493,000	iShares USD High Yield Corp Bond UCITS ETF <sup>†</sup>	45,858,860	2.42	USD 738,000	ATS 4.125% 15/12/2028	670,563	0.04
	總基金數	45,858,860	2.42	USD 7,827,000	Bausch + Lomb 8.375% 1/10/2028*	8,183,285	0.43
	普通股 (股份)			USD 944,000	Baytex Energy 8.5% 30/4/2030	981,687	0.05
	法國			USD 3,021,000	Bombardier 6% 15/2/2028	2,928,518	0.15
260,348	Constellium	4,988,268	0.26	USD 3,514,000	Bombardier 7.125% 15/6/2026	3,541,019	0.19
	盧森堡			USD 856,000	Bombardier 7.45% 1/5/2034	940,231	0.05
12,532	ADLER	3,076	0.00	USD 2,213,000	Bombardier 7.5% 1/2/2029*	2,246,635	0.12
	英國			USD 449,000	Bombardier 7.875% 15/4/2027	449,847	0.02
50,799	Sensata Technologies	1,744,437	0.09	USD 2,473,000	Bombardier 8.75% 15/11/2030	2,593,307	0.14
	美國			USD 2,100,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,859,418	0.10
34,076	Aramark	1,036,251	0.06	USD 1,469,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	1,315,889	0.07
17,532	Crown	1,332,432	0.07	USD 1,119,000	Enbridge 8.5% 15/1/2084	1,196,788	0.06
2,730	Nine Energy Service	5,979	0.00	USD 1,798,000	Enerflex 9% 15/10/2027	1,818,731	0.10
	普通股 (股份) 總額	2,374,662	0.13	USD 1,675,000	ERO Copper 6.5% 15/2/2030*	1,586,342	0.08
	債券			USD 3,222,000	First Quantum Minerals 9.375% 1/3/2029	3,346,853	0.18
	澳洲			USD 2,068,000	Garda World Security 4.625% 15/2/2027	1,978,220	0.10
USD 175,000	Mineral Resources 9.25% 1/10/2028	183,853	0.01	USD 239,000	Garda World Security 6% 1/6/2029	208,181	0.01
	奧地利			USD 3,729,000	Garda World Security 7.75% 15/2/2028	3,789,105	0.20
EUR 100,000	ams-OSRAM 2.125% 3/11/2027	80,357	0.01	USD 503,000	Garda World Security 9.5% 1/11/2027*	503,083	0.03
EUR 204,000	ams-OSRAM 10.5% 30/3/2029*	225,688	0.01	USD 311,000	GFL Environmental 3.5% 1/9/2028	281,865	0.02
	比利時			USD 1,756,000	GFL Environmental 3.75% 1/8/2025	1,704,872	0.09
EUR 200,000	KBC 8% 5/9/2028*	229,354	0.01	USD 1,331,000	GFL Environmental 4% 1/8/2028	1,219,124	0.06
	百慕達			USD 1,010,000	GFL Environmental 4.375% 15/8/2029	920,100	0.05
USD 1,524,000	Borr IHC / Borr Finance 10% 15/11/2028	1,579,603	0.08	USD 1,280,000	GFL Environmental 4.75% 15/6/2029	1,198,690	0.06
USD 1,063,000	Borr IHC / Borr Finance 10.375% 15/11/2030	1,103,187	0.06	USD 3,637,000	GFL Environmental 6.75% 15/1/2031	3,715,876	0.20
USD 283,000	Nabors Industries 7.25% 15/1/2026	278,282	0.01	USD 2,487,000	Husky III 13% 15/2/2025*	2,490,238	0.13
USD 1,954,000	Nabors Industries 7.5% 15/1/2028	1,803,630	0.10	USD 3,915,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	4,006,971	0.21
USD 2,084,000	NCL 5.875% 15/3/2026	2,041,382	0.11	USD 3,197,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	3,326,483	0.18
USD 277,000	NCL 7.75% 15/2/2029	284,736	0.01	USD 1,509,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	1,575,868	0.08
USD 678,000	NCL 8.125% 15/1/2029	714,497	0.04	USD 1,134,000	Masonite International 3.5% 15/2/2030	993,692	0.05
USD 863,000	NCL 8.375% 1/2/2028	904,016	0.05	USD 1,343,000	Mattamy 4.625% 1/3/2030	1,207,034	0.06
USD 1,328,000	NCL Finance 6.125% 15/3/2028	1,295,949	0.07	USD 749,000	Mattamy 5.25% 15/12/2027	721,903	0.04
USD 1,373,000	Seadrill Finance 8.375% 1/8/2030	1,412,339	0.08	USD 5,080,000	New Gold 7.5% 15/7/2027	5,031,189	0.27
USD 4,530,000	Valaris 8.375% 30/4/2030	4,663,499	0.25	USD 403,000	Precision Drilling 6.875% 15/1/2029*	397,322	0.02
USD 1,031,000	Weatherford International 6.5% 15/9/2028*	1,052,046	0.05	USD 6,274,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	6,262,575	0.33
USD 3,496,000	Weatherford International 8.625% 30/4/2030	3,623,940	0.19	USD 595,000	TransAlta 7.75% 15/11/2029	615,861	0.03
	加拿大			USD 609,000	Vermilion Energy 6.875% 1/5/2030*	586,720	0.03
USD 796,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	741,264	0.04	USD 484,000	Videotron 3.625% 15/6/2029	435,707	0.02
USD 1,931,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,698,395	0.09			82,517,493	4.35

<sup>†</sup> 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。



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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 300,000	Commerzbank 6.75% 5/10/2033	342,885	0.02	USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	145,266	0.01
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	141,909	0.01	EUR 5,880,000	Aurium CLO II 6.066% 22/6/2034	6,271,976	0.33
EUR 200,000	Deutsche Bank 6.75% 30/10/2028	199,627	0.01	EUR 5,100,000	Aurium CLO II 7.016% 22/6/2034	5,405,738	0.28
EUR 100,000	EnBW Energie Baden- Wuerttemberg 5.25% 23/1/2084	109,573	0.01	EUR 440,000	Avoca CLO XV 8.072% 15/4/2031	465,496	0.02
EUR 100,000	Gruenthal 6.75% 15/5/2030	115,805	0.01	EUR 227,000	Bank of Ireland 7.5% 19/5/2025	248,239	0.01
EUR 177,000	HT Troplast 9.375% 15/7/2028	198,974	0.01	EUR 200,000	Bridgepoint CLO 1 8.192% 15/1/2034	218,655	0.01
EUR 152,000	IHO Verwaltungs 3.875% 15/5/2027*	160,986	0.01	EUR 2,700,000	Contego CLO V 5.742% 15/1/2031	2,880,039	0.15
EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	117,942	0.01	EUR 1,920,000	Contego CLO V 6.592% 15/1/2031	2,041,750	0.11
EUR 100,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	100,006	0.01	USD 646,000	James Hardie International Finance 5% 15/1/2028	623,796	0.03
EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029	1,744,172	0.09	USD 1,239,000	Jazz 4.375% 15/1/2029	1,139,160	0.06
EUR 229,000	PCF 4.75% 15/4/2026*	194,916	0.01	USD 3,008,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,840,110	0.15
EUR 100,000	Schaeffler 4.5% 14/8/2026	109,507	0.00	EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 5.751% 15/2/2031	3,006,257	0.16
EUR 100,000	Schaeffler 4.75% 14/8/2029*	110,019	0.00	EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 6.701% 15/2/2031	6,414,955	0.34
EUR 175,839	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	191,161	0.01	EUR 100,000	Margay CLO I 10.342% 15/7/2036	109,769	0.01
EUR 250,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	267,790	0.01	USD 1,006,000	Motion Bondco 6.625% 15/11/2027*	961,842	0.05
EUR 366,000	Tele Columbus 3.875% 2/5/2025	247,586	0.01	EUR 298,000	OCP Euro CLO 2017-2 8.942% 15/1/2032	323,351	0.02
EUR 737,100	TK Elevator Holdco 6.625% 15/7/2028	772,191	0.04	EUR 200,000	OCP Euro CLO 2017-2 10.342% 15/1/2032	216,628	0.01
USD 5,113,000	TK Elevator Holdco 7.625% 15/7/2028	4,968,381	0.26	EUR 100,000	Palmer Square European CLO 2023-1 10.142% 15/7/2036	110,249	0.01
EUR 1,570,000	TK Elevator Midco 4.375% 15/7/2027	1,654,281	0.09	USD 2,094,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,936,682	0.10
EUR 122,000	TUI Cruises 6.5% 15/5/2026	133,392	0.01			43,666,265	2.30
EUR 100,000	WEPA Hygieneprodukte 5.625% 15/1/2031	109,442	0.01				
EUR 300,000	ZF Finance 2% 6/5/2027	301,193	0.02				
EUR 300,000	ZF Finance 2.75% 25/5/2027	307,740	0.02				
EUR 100,000	ZF Finance 5.75% 3/8/2026	111,234	0.00				
		14,148,218	0.75				
	<b>希臘</b>						
EUR 175,000	Alpha Bank 5% 12/5/2030	189,576	0.01				
	<b>愛爾蘭</b>						
EUR 328,000	AIB 5.25% 9/10/2024	351,141	0.02				
EUR 183,000	Aqueduct European CLO 2-2017 8.342% 15/10/2030	197,968	0.01				
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	98,121	0.00				
EUR 1,487,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	1,458,235	0.08				
USD 2,903,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	2,670,702	0.14				
GBP 200,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	182,925	0.01				
USD 2,818,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	2,788,667	0.15				
USD 769,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	558,548	0.03				
					<b>義大利</b>		
				EUR 411,000	Azzurra Aeroporti 2.125% 30/5/2024	442,936	0.02
				EUR 125,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	138,238	0.01
				EUR 150,000	Banco BPM 2.875% 29/6/2031	155,619	0.01
				EUR 150,000	Banco BPM 4.875% 17/1/2030	164,816	0.01
				EUR 250,000	Banco BPM 6% 14/6/2028	283,646	0.01
				EUR 125,000	Cedacri Mergeco 8.526% 15/5/2028	136,124	0.01
				EUR 100,000	Cedacri Mergeco 9.401% 15/5/2028	109,129	0.00
				EUR 238,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	278,610	0.01
				USD 3,268,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	3,254,330	0.17
				EUR 100,000	Fiber Bidco 7.97% 15/1/2030	109,793	0.01
				EUR 203,000	Fiber Bidco 11% 25/10/2027*	240,690	0.01
				EUR 249,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	261,332	0.02
				EUR 140,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	145,346	0.01
				EUR 347,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	343,359	0.02
				EUR 230,000	Inter Media and Communication 6.75% 9/2/2027	243,315	0.01

\* 本證券全部或部分代表借貸證券。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032*	1,304,097	0.07		盧森堡		
USD 1,160,000	Intesa Sanpaolo 4.95% 1/6/2042	840,970	0.04	EUR 100,000	ADLER 21% 31/7/2025	108,131	0.01
GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030*	174,158	0.01	EUR 100,000	Adler Financing 12.5% 30/6/2025*	122,097	0.01
USD 400,000	Intesa Sanpaolo 5.71% 15/1/2026	396,193	0.02	USD 1,721,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026*	1,696,654	0.09
EUR 123,000	Lottomatica 7.937% 15/12/2030	135,586	0.01	EUR 150,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	147,491	0.01
EUR 100,000	Lottomatica 8.067% 1/6/2028	110,204	0.00	USD 4,631,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	4,126,451	0.22
EUR 113,000	Lottomatica 9.75% 30/9/2027	132,081	0.01	USD 2,594,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,301,835	0.12
EUR 400,000	Nexi 0% 24/2/2028	377,862	0.02	GBP 214,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	239,375	0.01
EUR 154,000	Rekeep 7.25% 1/2/2026*	151,216	0.01	EUR 573,000	Altice Financing 4.25% 15/8/2029*	548,326	0.03
EUR 146,000	Telecom Italia 1.625% 18/1/2029*	137,443	0.01	USD 379,000	Altice Financing 5% 15/1/2028	336,027	0.02
EUR 100,000	Telecom Italia 3% 30/9/2025	106,055	0.01	USD 6,181,000	Altice Financing 5.75% 15/8/2029	5,337,500	0.28
USD 985,000	Telecom Italia 5.303% 30/5/2024	982,240	0.05	USD 1,934,000	Altice Financing 9.625% 15/7/2027	1,938,444	0.10
EUR 200,000	Telecom Italia 6.875% 15/2/2028	230,737	0.01	EUR 2,880,000	Aramark International Finance 3.125% 1/4/2025*	3,083,691	0.16
EUR 4,252,000	Telecom Italia 7.875% 31/7/2028	5,092,185	0.27	EUR 100,000	Aroundtown 0% 16/7/2026*	93,460	0.00
EUR 200,000	UniCredit 2.731% 15/1/2032	205,865	0.01	EUR 100,000	Aroundtown 3.375% 23/9/2024	54,328	0.00
		16,684,175	0.88	GBP 281,000	Aroundtown 4.75% 25/6/2024	186,061	0.01
				USD 1,816,000	Camelot Finance 4.5% 1/11/2026	1,736,227	0.09
	<b>牙買加</b>			GBP 190,000	Cidron Aida Finco 6.25% 1/4/2028	233,554	0.01
USD 2,128,589	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	2,080,675	0.11	EUR 100,000	Cirsa Finance International 6.5% 15/3/2029	109,849	0.00
				EUR 100,000	Cirsa Finance International 8.412% 31/7/2028*	110,842	0.01
	<b>日本</b>			EUR 100,000	Cirsa Finance International 8.412% 31/7/2028*	110,526	0.01
USD 1,156,000	Rakuten 11.25% 15/2/2027	1,234,923	0.06	GBP 200,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	179,649	0.01
EUR 224,000	SoftBank 2.125% 6/7/2024	240,372	0.01	EUR 180,675	Codere Finance 2 Luxembourg 11% 30/9/2026	108,138	0.00
EUR 100,000	SoftBank 3.375% 6/7/2029	100,781	0.00	USD 5,631,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,527,457	0.29
EUR 300,000	SoftBank 3.875% 6/7/2032	293,564	0.02	EUR 166,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	162,043	0.01
EUR 100,000	SoftBank 4.5% 20/4/2025	108,790	0.01	EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031	119,583	0.01
EUR 100,000	SoftBank 4.75% 30/7/2025*	109,556	0.01	EUR 159,000	Ephios Subco 3 7.875% 31/1/2031	184,467	0.01
		2,087,986	0.11	EUR 300,000	European TopSoho 4% 21/9/2021***	148,093	0.01
	<b>澤西島</b>			EUR 187,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	160,594	0.01
USD 3,365,000	Ardonagh Finance 8.875% 15/2/2032	3,309,208	0.18	USD 2,902,000	Herens Holdco 4.75% 15/5/2028	2,538,133	0.13
EUR 245,000	Ardonagh Finco 6.875% 15/2/2031	263,897	0.01	EUR 158,000	Herens Midco 5.25% 15/5/2029*	122,278	0.01
USD 3,762,000	Ardonagh Finco 7.75% 15/2/2031	3,736,533	0.20	USD 2,192,000	ION Trading Technologies 5.75% 15/5/2028	1,964,093	0.10
GBP 200,000	CPUK Finance 4.875% 28/8/2025	249,881	0.01	EUR 186,000	Kleopatra Finco 4.25% 1/3/2026*	178,469	0.01
GBP 205,000	Galaxy Bidco 6.5% 31/7/2026	258,129	0.01	EUR 100,000	Monitchem HoldCo 3 8.75% 1/5/2028	113,903	0.00
		7,817,648	0.41	EUR 137,000	Motion Finco 7.375% 15/6/2030	154,955	0.01
	<b>賴比瑞亞</b>			EUR 302,000	Rossini 6.75% 30/10/2025	328,467	0.02
USD 554,000	Royal Caribbean Cruises 4.25% 1/7/2026	533,304	0.03				
USD 1,042,000	Royal Caribbean Cruises 5.375% 15/7/2027	1,021,086	0.05				
USD 1,080,000	Royal Caribbean Cruises 5.5% 1/4/2028	1,059,523	0.06				
USD 1,826,000	Royal Caribbean Cruises 6.25% 15/3/2032	1,829,415	0.10				
USD 1,918,000	Royal Caribbean Cruises 7.25% 15/1/2030	1,992,267	0.11				
USD 1,380,000	Royal Caribbean Cruises 8.25% 15/1/2029	1,464,904	0.08				
USD 1,369,000	Royal Caribbean Cruises 9.25% 15/1/2029	1,473,250	0.08				
USD 125,000	Royal Caribbean Cruises 11.625% 15/8/2027	135,263	0.01				
		9,509,012	0.52				

\* 本證券全部或部分代表借貸證券。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

[382] 貝萊德全球基金 (BGF)



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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 4,864,000	SK Invictus Intermediate II 5% 30/10/2029*	4,153,637	0.22	EUR 130,000	Q-Park I 5.125% 1/3/2029	142,100	0.01
USD 225,000	Stena International 7.25% 15/1/2031	223,671	0.01	EUR 242,000	Repsol International Finance 4.247% 11/9/2028*	254,742	0.01
USD 450,000	Stena International 7.625% 15/2/2031	451,256	0.03	USD 858,000	Sensata Technologies 4% 15/4/2029	779,953	0.04
EUR 300,000	Summer BC Holdco B 5.75% 31/10/2026	322,682	0.02	USD 459,000	Sensata Technologies 5.875% 1/9/2030	448,336	0.02
USD 2,706,000	Telecom Italia Capital 6% 30/9/2034	2,509,005	0.13	EUR 100,000	Summer BidCo 10% 15/2/2029	111,378	0.01
USD 463,000	Telecom Italia Capital 6.375% 15/11/2033	444,936	0.02	USD 1,709,000	Sunrise FinCo I 4.875% 15/7/2031	1,512,123	0.08
USD 507,000	Telecom Italia Capital 7.2% 18/7/2036	504,103	0.03	EUR 500,000	Telefonica Europe 6.135% 3/2/2030	550,991	0.03
USD 1,936,000	Telecom Italia Capital 7.721% 4/6/2038	1,977,384	0.11	EUR 100,000	Telefonica Europe 6.75% 7/6/2031	115,475	0.01
USD 400,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	377,125	0.02	EUR 100,000	Telefonica Europe 7.125% 23/8/2028	116,456	0.01
EUR 100,000	Vivion Investments 3% 8/8/2024*	103,872	0.00	EUR 176,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	184,339	0.01
		45,678,862	2.41	EUR 295,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	351,080	0.02
	<b>馬爾他</b>			EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	124,516	0.00
USD 1,489,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	1,092,718	0.06	USD 2,838,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	2,631,294	0.14
USD 668,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	565,814	0.03	USD 1,089,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,038,715	0.05
		1,658,532	0.09	USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	202,187	0.01
	<b>馬紹爾群島</b>			USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	435,329	0.02
USD 183,000	Danaos 8.5% 1/3/2028	187,619	0.01	USD 1,875,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	1,999,753	0.11
	<b>模里西斯</b>			USD 1,418,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	1,533,999	0.08
USD 5,103,000	CA Magnum 5.375% 31/10/2026	4,884,617	0.26	EUR 138,000	Titan II 5.125% 15/7/2029	131,834	0.01
	<b>荷蘭</b>			EUR 102,000	Trivium Packaging Finance 7.651% 15/8/2026	110,959	0.01
EUR 100,000	Abertis Infraestructuras Finance 2.625% 26/1/2027*	100,041	0.00	USD 400,000	Trivium Packaging Finance 8.5% 15/8/2027*	389,918	0.02
EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	208,469	0.01	EUR 100,000	United 3.125% 15/2/2026	105,539	0.00
EUR 200,000	ABN AMRO Bank 6.875% 22/9/2031	217,219	0.01	EUR 100,000	United 4% 15/11/2027	103,713	0.00
USD 1,462,000	Axalta Coating Systems Dutch B 7.25% 15/2/2031	1,518,623	0.08	EUR 100,000	United 8.134% 15/2/2031*	108,764	0.01
EUR 151,000	Boels Topholding 6.25% 15/2/2029	170,877	0.01	EUR 200,000	Volkswagen International Finance 3.875% 17/6/2029	196,962	0.01
EUR 100,000	Citycon Treasury 2.375% 15/1/2027	98,956	0.01	EUR 170,000	VZ Secured Financing 3.5% 15/1/2032*	165,072	0.01
USD 3,698,000	Clear Channel International 6.625% 1/8/2025	3,700,418	0.19	EUR 100,000	VZ Vendor Financing II 2.875% 15/1/2029	94,470	0.00
EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027*	203,424	0.01	EUR 156,000	Wp/ap Telecom III 5.5% 15/1/2030	157,286	0.01
EUR 542,000	Darling Global Finance 3.625% 15/5/2026	584,467	0.03	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	101,283	0.00
EUR 100,000	Davide Campari-Milano 2.375% 17/1/2029	112,104	0.01	EUR 100,000	ZF Europe Finance 4.75% 31/1/2029	108,243	0.01
USD 2,769,000	Elastic 4.125% 15/7/2029	2,493,322	0.13	USD 1,007,000	Ziggo 4.875% 15/1/2030	898,208	0.05
EUR 166,000	Global Switch Finance 1.375% 7/10/2030	164,439	0.01	USD 732,000	Ziggo Bond 5.125% 28/2/2030*	626,228	0.03
USD 200,000	ING Groep 5.75% 16/11/2026*	188,401	0.01	USD 680,000	Ziggo Bond 6% 15/1/2027	665,076	0.03
USD 200,000	ING Groep 8% 16/5/2030	202,000	0.01			27,911,031	1.46
EUR 400,000	Naturgy Finance 2.374% 23/11/2026	404,027	0.02				
EUR 126,000	Nobian Finance 3.625% 15/7/2026*	131,769	0.01				
EUR 680,000	OI European 6.25% 15/5/2028	769,231	0.04				
EUR 130,000	OI European 6.25% 15/5/2028*	146,923	0.01				

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 100,000	挪威 Var Energi 7.862% 15/11/2083	114,324	0.01	EUR 100,000	Fastighets Balder 2.873% 2/6/2081	98,929	0.01
USD 2,012,000	巴拿馬 Carnival 4% 1/8/2028	1,856,070	0.10	EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026	98,181	0.00
USD 3,550,000	Carnival 5.75% 1/3/2027	3,511,019	0.19	EUR 850,000	Heimstaden Bostad 2.625% 1/2/2027	501,901	0.03
USD 5,520,000	Carnival 6% 1/5/2029*	5,391,906	0.28	EUR 169,000	Intrum 3.5% 15/7/2026	125,895	0.01
USD 964,000	Carnival 7% 15/8/2029	1,001,355	0.05	EUR 100,000	Verisure 9.25% 15/10/2027	116,348	0.00
USD 1,268,000	Carnival 7.625% 1/3/2026	1,284,243	0.07			1,037,387	0.05
EUR 329,000	Carnival 7.625% 1/3/2026	364,740	0.02				
		13,409,333	0.71				
USD 983,000	波蘭 Canpack / Canpack US 3.125% 1/11/2025	939,810	0.05	USD 1,820,000	瑞士 UBS 4.375% 10/2/2031*	1,458,458	0.08
EUR 3,100,000	葡萄牙 Banco Espirito Santo 2.625% 8/5/2017***	975,350	0.05	USD 200,000	UBS 7% 19/2/2025	200,040	0.01
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	1,384,368	0.08	USD 2,765,000	UBS 7.75% 12/4/2031	2,773,840	0.15
EUR 100,000	EDP - Energias de Portugal 1.7% 20/7/2080	104,180	0.00	USD 2,576,000	UBS 9.25% 13/11/2028*	2,755,545	0.14
EUR 200,000	EDP - Energias de Portugal 1.875% 2/8/2081	203,261	0.01	USD 2,713,000	UBS 9.25% 13/11/2033*	3,001,991	0.16
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083*	112,453	0.01			10,189,874	0.54
		2,779,612	0.15	EUR 100,000	英國 Agps Bondco 5% 14/1/2029	43,431	0.00
EUR 100,000	羅馬尼亞 RCS & RDS 2.5% 5/2/2025	106,686	0.01	EUR 400,000	Agps Bondco 5.5% 13/11/2026	177,308	0.01
EUR 100,000	RCS & RDS 3.25% 5/2/2028	100,206	0.00	EUR 311,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	357,657	0.02
		206,892	0.01	USD 1,000,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029	1,027,725	0.05
EUR 200,000	西班牙 Banco Bilbao Vizcaya Argentaria 6% 29/3/2024	217,461	0.01	USD 627,254	Ardonagh Midco 2 11.5% 15/1/2027*	645,287	0.04
EUR 200,000	Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028	232,750	0.01	USD 4,605,000	Barclays 4.375% 15/3/2028*	3,628,604	0.19
EUR 300,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	356,773	0.02	USD 252,000	Barclays 8% 15/6/2024	251,774	0.01
EUR 400,000	Banco de Sabadell 2.5% 15/4/2031	413,403	0.02	USD 1,345,000	Barclays 8% 15/3/2029	1,326,827	0.07
EUR 100,000	Banco de Sabadell 6% 16/8/2033	111,534	0.01	USD 3,515,000	Barclays 9.625% 15/12/2029	3,647,762	0.19
USD 1,200,000	Banco Santander 6.921% 8/8/2033	1,249,916	0.07	GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	354,764	0.02
EUR 200,000	Bankinter 7.375% 15/8/2028	220,572	0.01	GBP 400,000	Bellis Acquisition 3.25% 16/2/2026	480,615	0.02
EUR 200,000	CaixaBank 5.875% 9/10/2027*	211,572	0.01	GBP 350,000	Bellis Acquisition 4.5% 16/2/2026*	428,420	0.02
EUR 100,000	Cellnex Finance 1% 15/9/2027	98,220	0.01	GBP 100,000	Boparan Finance 7.625% 30/11/2025	120,600	0.01
EUR 200,000	Cellnex Finance 1.5% 8/6/2028	196,739	0.01	USD 200,000	British Telecommunications 4.25% 23/11/2081	187,476	0.01
EUR 100,000	Cellnex Finance 2% 15/9/2032	92,109	0.00	GBP 150,000	British Telecommunications 8.375% 20/12/2083*	200,366	0.01
EUR 300,000	Cellnex Finance 2% 15/2/2033	275,562	0.01	GBP 200,000	BUPA Finance 4% 24/9/2031	176,541	0.01
EUR 200,000	Cellnex Telecom 0.75% 20/11/2031	180,620	0.01	EUR 100,000	Carnival 1% 28/10/2029	84,961	0.00
EUR 200,000	Cellnex Telecom 1.75% 23/10/2030	189,384	0.01	EUR 107,710	Codere New Topco 7.5% 30/11/2027	1,214	0.00
EUR 300,000	Cellnex Telecom 2.125% 11/8/2030	331,013	0.02	GBP 149,000	Constellation Automotive Financing 4.875% 15/7/2027*	159,064	0.01
EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029*	105,721	0.01	USD 1,882,000	eG Global Finance 12% 30/11/2028	1,980,899	0.10
EUR 124,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	133,186	0.01	USD 252,000	EnQuest 11.625% 1/11/2027*	247,398	0.01
EUR 338,000	Lorca Telecom Bondco 4% 18/9/2027	361,663	0.02	GBP 100,000	Greene King Finance 7.14% 15/12/2034	105,193	0.01
		4,978,198	0.27	GBP 100,000	Greene King Finance 7.387% 15/3/2036	101,837	0.00
EUR 100,000	瑞典 Fastighets Balder 1.125% 29/1/2027*	96,133	0.00	USD 773,000	Harbour Energy 5.5% 15/10/2026*	751,474	0.04
				GBP 186,000	Heathrow Finance 4.125% 1/9/2029	222,278	0.01
				GBP 120,000	Heathrow Finance 4.75% 1/3/2024	152,041	0.01
				USD 9,209,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	9,239,252	0.49
				USD 4,894,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	4,934,239	0.26

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

428 頁至 437 頁的附註是這些財務報表不可分割的一部份。

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 965,000	HSBC 4.6% 17/12/2030*	802,022	0.04	USD 1,538,000	Advanced Drainage Systems 5% 30/9/2027	1,487,507	0.08
EUR 200,000	HSBC 4.75% 4/7/2029*	199,856	0.01	USD 2,089,000	Advanced Drainage Systems 6.375% 15/6/2030	2,098,213	0.11
EUR 173,000	INEOS Finance 6.375% 15/4/2029	188,322	0.01	USD 3,260,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	3,272,502	0.17
EUR 100,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	113,858	0.00	USD 1,356,000	Ahead DB 6.625% 1/5/2028	1,210,306	0.06
USD 200,000	International Game Technology 5.25% 15/1/2029	193,349	0.01	USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	3,105,207	0.16
GBP 120,000	Iron Mountain UK 3.875% 15/11/2025	148,157	0.01	USD 867,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	823,938	0.04
GBP 165,000	Kier 9% 15/2/2029	212,032	0.01	USD 2,633,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	2,346,525	0.12
USD 1,535,000	Lloyds Banking 8% 27/9/2029	1,514,268	0.08	USD 1,924,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,856,252	0.10
USD 912,000	Macquarie Airfinance 8.125% 30/3/2029	945,061	0.05	USD 751,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	703,255	0.04
GBP 110,000	Market Bidco Finco 5.5% 4/11/2027	127,062	0.01	USD 560,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	552,203	0.03
USD 1,983,000	Merlin Entertainments 5.75% 15/6/2026	1,957,651	0.10	USD 976,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028*	981,925	0.05
GBP 250,000	Mobico 4.25% 26/11/2025*	290,042	0.02	USD 1,000,000	Alexander Funding Trust II 7.467% 31/7/2028	1,048,565	0.05
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027*	234,952	0.01	USD 7,045,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	6,525,305	0.34
USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	597,722	0.03	USD 5,970,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	5,455,841	0.29
USD 434,000	Odeon Finco 12.75% 1/11/2027	443,754	0.02	USD 11,818,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	11,464,237	0.61
GBP 100,000	Pinewood Finance 3.625% 15/11/2027	117,958	0.01	USD 2,510,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,493,118	0.13
EUR 100,000	Pinnacle Bidco 8.25% 11/10/2028*	113,786	0.01	USD 5,865,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	5,839,810	0.31
GBP 100,000	Pinnacle Bidco 10% 11/10/2028*	133,539	0.01	USD 4,584,000	Allied Universal Holdco 7.875% 15/2/2031	4,549,391	0.24
GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	229,956	0.01	USD 5,434,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029*	4,494,388	0.24
GBP 200,000	Santander UK 6.75% 24/6/2024	253,271	0.01	USD 2,588,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	2,584,292	0.14
EUR 192,000	Stonegate Pub Financing 2019 9.651% 31/7/2025	204,411	0.01	USD 4,048,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	4,034,206	0.21
EUR 107,000	Synthomer 3.875% 1/7/2025*	114,618	0.01	USD 1,598,000	Amer Sports 6.75% 16/2/2031	1,593,006	0.08
EUR 100,000	Thames Water Utilities Finance 4% 18/4/2027	103,231	0.01	USD 2,595,000	American Airlines 8.5% 15/5/2029	2,723,385	0.14
GBP 142,000	Unique Pub Finance 6.464% 30/3/2032	177,636	0.01	USD 2,939,412	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	2,874,658	0.15
GBP 117,000	Virgin Media Secured Finance 4.125% 15/8/2030	123,215	0.01	USD 857,000	American Builders & Contractors Supply 3.875% 15/11/2029	765,451	0.04
USD 669,000	Virgin Media Secured Finance 4.5% 15/8/2030	585,375	0.03	USD 1,760,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	1,784,170	0.09
GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029*	233,024	0.01	USD 740,000	AMN Healthcare 4% 15/4/2029	649,788	0.03
GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	220,702	0.01	USD 2,632,000	AmWINS 4.875% 30/6/2029	2,430,478	0.13
GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	492,405	0.03	USD 760,000	AmWINS 6.375% 15/2/2029	762,844	0.04
USD 1,271,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,104,600	0.06	USD 1,224,000	ANGI 3.875% 15/8/2028	1,050,459	0.06
EUR 300,000	Vodafone 2.625% 27/8/2080	311,021	0.02	USD 1,789,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	1,707,283	0.09
EUR 100,000	Vodafone 3% 27/8/2080*	96,661	0.00	USD 734,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	719,127	0.04
EUR 100,000	Vodafone 4.2% 3/10/2078*	106,103	0.01				
GBP 189,000	Vodafone 4.875% 3/10/2078*	234,986	0.01				
EUR 100,000	Vodafone 6.5% 30/8/2084	115,427	0.01				
		44,075,040	2.32				
	<b>美國</b>						
USD 498,000	Acadia Healthcare 5% 15/4/2029	471,013	0.02				
USD 778,000	Acadia Healthcare 5.5% 1/7/2028	752,836	0.04				
USD 4,238,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	3,815,622	0.20				
USD 487,000	Acushnet 7.375% 15/10/2028	502,187	0.03				
USD 846,000	ADT Security 4.875% 15/7/2032	764,877	0.04				

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USD 1,575,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	1,570,889	0.08	EUR 165,000	Avantor Funding 3.875% 15/7/2028	175,102	0.01
USD 573,000	Antero Resources 7.625% 1/2/2029	589,292	0.03	USD 528,000	Avantor Funding 3.875% 1/11/2029	473,709	0.02
USD 2,120,000	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,909,099	0.10	USD 2,514,000	Avantor Funding 4.625% 15/7/2028	2,370,730	0.13
USD 501,523	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	451,631	0.02	USD 466,000	Avient 7.125% 1/8/2030	476,038	0.02
USD 275,000	Apache 5.35% 1/7/2049*	219,972	0.01	USD 1,261,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	1,221,446	0.06
USD 1,237,000	API DE 4.125% 15/7/2029	1,118,969	0.06	USD 2,003,000	Axalta Coating Systems 3.375% 15/2/2029	1,777,311	0.09
USD 997,000	API DE 4.75% 15/10/2029	927,115	0.05	USD 937,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	903,611	0.05
USD 1,873,000	APX 5.75% 15/7/2029	1,782,754	0.09	USD 641,000	B&G Foods 8% 15/9/2028	667,663	0.04
USD 985,000	APX 6.75% 15/2/2027*	985,905	0.05	USD 44,000	Ball 3.125% 15/9/2031	37,070	0.00
USD 2,784,000	Aramark Services 5% 1/2/2028	2,673,575	0.14	USD 919,000	Ball 6% 15/6/2029	923,000	0.05
USD 5,927,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	5,784,908	0.31	EUR 200,000	Banff Merger Sub 8.375% 1/9/2026	217,663	0.01
USD 2,476,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	2,465,647	0.13	USD 2,964,000	BCPE Empire 7.625% 1/5/2027	2,816,054	0.15
USD 2,594,000	Arcosa 4.375% 15/4/2029	2,382,878	0.13	USD 938,000	Beacon Roofing Supply 4.125% 15/5/2029	845,033	0.04
EUR 568,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029*	488,844	0.03	USD 1,749,000	Beacon Roofing Supply 6.5% 1/8/2030	1,761,958	0.09
USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	620,915	0.03	USD 6,689,000	Big River Steel / BRS Finance 6.625% 31/1/2029	6,731,695	0.36
USD 6,400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	5,174,330	0.27	USD 504,000	Blackstone Private Credit Fund 3.25% 15/3/2027	461,281	0.02
USD 1,945,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,910,732	0.10	USD 905,000	Blackstone Private Credit Fund 6.25% 25/1/2031	898,128	0.05
USD 680,000	Ares Capital 5.875% 1/3/2029	665,490	0.04	USD 3,590,000	Block 2.75% 1/6/2026	3,344,236	0.18
USD 510,000	Aretex 10% 15/8/2030	555,377	0.03	USD 6,187,000	Block 3.5% 1/6/2031	5,283,904	0.28
USD 1,144,000	Arko 5.125% 15/11/2029	982,067	0.05	USD 105,000	Blue Owl Capital 3.4% 15/7/2026	97,830	0.01
USD 1,056,000	Arsenal AIC Parent 8% 1/10/2030	1,100,654	0.06	USD 1,199,000	Blue Owl Capital 3.75% 22/7/2025	1,155,859	0.06
USD 4,549,000	Arsenal AIC Parent 11.5% 1/10/2031	5,009,776	0.26	USD 799,000	Blue Owl Capital II 8.45% 15/11/2026	819,760	0.04
USD 31,000	Asbury Automotive 4.75% 1/3/2030	28,282	0.00	USD 49,000	Blue Owl Credit Income 3.125% 23/9/2026	44,648	0.00
USD 1,034,000	Asbury Automotive 5% 15/2/2032	918,301	0.05	USD 1,182,000	Blue Owl Credit Income 5.5% 21/3/2025	1,170,652	0.06
USD 1,288,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,196,654	0.06	USD 1,585,000	Blue Owl Credit Income 6.65% 15/3/2031	1,538,318	0.08
USD 3,080,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	3,909,198	0.21	USD 2,191,000	Blue Owl Credit Income 7.75% 16/9/2027	2,244,582	0.12
USD 843,000	Ashland 3.375% 1/9/2031	705,994	0.04	EUR 2,843,000	Boxer Parent 6.5% 2/10/2025	3,066,869	0.16
USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	762,678	0.04	USD 1,220,000	Boxer Parent 7.125% 2/10/2025	1,222,208	0.07
USD 1,135,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,021,353	0.05	USD 3,873,000	Boxer Parent 9.125% 1/3/2026	3,872,516	0.20
USD 2,060,000	AssuredPartners 7.5% 15/2/2032	2,035,537	0.11	USD 934,000	Boyd Gaming 4.75% 1/12/2027	899,439	0.05
USD 13,864,000	AthenaHealth 6.5% 15/2/2030	12,382,824	0.65	USD 1,536,000	Boyd Gaming 4.75% 15/6/2031	1,397,572	0.07
USD 2,749,000	ATI 5.125% 1/10/2031	2,515,108	0.13	USD 2,095,000	Boyne USA 4.75% 15/5/2029	1,921,631	0.10
USD 1,072,000	ATI 5.875% 1/12/2027	1,049,266	0.06	USD 8,716,000	Brand Industrial Services 10.375% 1/8/2030	9,264,556	0.49
USD 2,563,000	ATI 7.25% 15/8/2030	2,628,109	0.14	USD 746,000	Bread Financial 9.75% 15/3/2029	763,609	0.04
EUR 300,000	Avantor Funding 2.625% 1/11/2025	318,223	0.02	USD 1,335,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GCSI Sellco LL 4.5% 1/4/2027	1,175,283	0.06
				USD 388,000	Buckeye Partners 4.125% 1/3/2025	380,984	0.02
				USD 663,000	Buckeye Partners 5.6% 15/10/2044	515,060	0.03
				USD 602,000	Buckeye Partners 5.85% 15/11/2043	495,599	0.03
				USD 1,066,000	Builders FirstSource 6.375% 1/3/2034	1,063,497	0.06
				USD 569,000	Cable One 0% 15/3/2026	488,337	0.03
				USD 2,259,000	Cable One 1.125% 15/3/2028	1,683,623	0.09
				USD 2,266,000	Cable One 4% 15/11/2030*	1,707,204	0.09

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USD 1,000,000	Cablevision Lightpath 3.875% 15/9/2027	906,641	0.05	USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031	1,391,614	0.07
USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028	922,067	0.05	USD 2,975,000	Central Parent / CDK Global 7.25% 15/6/2029	3,002,739	0.16
USD 1,344,000	Caesars Entertainment 4.625% 15/10/2029	1,227,952	0.06	USD 2,424,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	2,486,756	0.13
USD 3,628,000	Caesars Entertainment 6.5% 15/2/2032	3,655,362	0.19	USD 1,856,000	Champions Financing 8.75% 15/2/2029	1,892,427	0.10
USD 8,318,000	Caesars Entertainment 7% 15/2/2030	8,521,134	0.45	USD 730,000	Charles River Laboratories International 4.25% 1/5/2028	683,651	0.04
USD 4,709,000	Caesars Entertainment 8.125% 1/7/2027	4,832,785	0.25	USD 4,290,000	Chart Industries 7.5% 1/1/2030	4,428,880	0.23
USD 3,910,000	Callon Petroleum 7.5% 15/6/2030*	4,123,165	0.22	USD 835,000	Chart Industries 9.5% 1/1/2031	895,954	0.05
USD 236,000	Calpine 4.625% 1/2/2029	217,077	0.01	USD 516,000	Chemours 4.625% 15/11/2029	431,061	0.02
USD 750,000	Calpine 5% 1/2/2031	669,770	0.04	USD 1,291,000	Chemours 5.75% 15/11/2028	1,147,458	0.06
USD 2,198,000	Calpine 5.125% 15/3/2028*	2,090,623	0.11	USD 3,727,000	Chesapeake Energy 6.75% 15/4/2029	3,745,099	0.20
USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028*	1,601,547	0.08	USD 5,664,000	Chobani / Chobani Finance 4.625% 15/11/2028	5,242,321	0.28
USD 1,841,000	Capstone Borrower 8% 15/6/2030	1,904,533	0.10	USD 6,273,000	Chobani / Chobani Finance 7.625% 1/7/2029	6,316,227	0.33
USD 13,624,000	Carnival Bermuda 10.375% 1/5/2028	14,865,261	0.78	USD 3,244,000	CHS/Community Health Systems 4.75% 15/2/2031	2,460,011	0.13
USD 870,000	Carpenter Technology 6.375% 15/7/2028	862,792	0.05	USD 3,333,000	CHS/Community Health Systems 5.25% 15/5/2030	2,652,360	0.14
USD 1,468,000	Carpenter Technology 7.625% 15/3/2030	1,514,879	0.08	USD 2,014,000	CHS/Community Health Systems 5.625% 15/3/2027	1,843,494	0.10
USD 503,000	Carvana 12% 1/12/2028	485,204	0.03	USD 3,191,000	CHS/Community Health Systems 6% 15/1/2029	2,731,119	0.14
USD 618,100	Carvana 14% 1/6/2031	606,557	0.03	USD 1,889,000	Churchill Downs 4.75% 15/1/2028	1,785,204	0.09
EUR 129,000	Catalent Pharma Solutions 2.375% 1/3/2028	134,945	0.01	USD 765,000	Churchill Downs 5.5% 1/4/2027	750,837	0.04
USD 1,826,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,765,989	0.09	USD 6,127,000	Churchill Downs 5.75% 1/4/2030	5,891,935	0.31
USD 927,000	Catalent Pharma Solutions 3.5% 1/4/2030	895,134	0.05	USD 2,395,000	Churchill Downs 6.75% 1/5/2031	2,399,863	0.13
USD 2,109,000	Catalent Pharma Solutions 5% 15/7/2027	2,077,723	0.11	USD 758,000	Citigroup 6.174% 25/5/2034	764,286	0.04
USD 797,000	CCM Merger 6.375% 1/5/2026	789,608	0.04	USD 547,000	Citigroup 7.625% 15/11/2028	564,647	0.03
USD 3,046,000	CCO / CCO Capital 4.25% 1/2/2031	2,454,753	0.13	USD 4,140,000	Civitas Resources 8.375% 1/7/2028	4,335,830	0.23
USD 1,098,000	CCO / CCO Capital 4.25% 15/1/2034*	819,175	0.04	USD 2,289,000	Civitas Resources 8.625% 1/11/2030	2,451,366	0.13
USD 568,000	CCO / CCO Capital 4.5% 15/8/2030	472,354	0.02	USD 3,703,000	Civitas Resources 8.75% 1/7/2031	3,940,325	0.21
USD 1,648,000	CCO / CCO Capital 4.75% 1/3/2030	1,403,379	0.07	EUR 1,586,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,715,396	0.09
USD 1,370,000	CCO / CCO Capital 4.75% 1/2/2032	1,109,899	0.06	USD 1,455,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026*	1,452,797	0.08
USD 1,131,000	CCO / CCO Capital 5% 1/2/2028	1,044,233	0.06	USD 5,314,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028*	5,380,234	0.28
USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,148,364	0.06	USD 13,106,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	13,186,091	0.70
USD 1,158,000	CCO / CCO Capital 5.375% 1/6/2029	1,046,521	0.06	USD 6,482,000	Clarivate Science 3.875% 1/7/2028	5,901,598	0.31
USD 4,466,000	CCO / CCO Capital 6.375% 1/9/2029	4,195,314	0.22	USD 4,954,000	Clarivate Science 4.875% 1/7/2029	4,500,884	0.24
USD 9,383,000	CCO / CCO Capital 7.375% 1/3/2031*	9,085,985	0.48	USD 356,000	Clean Harbors 4.875% 15/7/2027	343,970	0.02
USD 538,000	Cedar Fair 5.25% 15/7/2029*	508,505	0.03	USD 895,000	Clean Harbors 5.125% 15/7/2029	862,342	0.05
USD 990,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	986,288	0.05	USD 708,000	Clean Harbors 6.375% 1/2/2031	704,349	0.04
USD 476,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	477,204	0.03	USD 2,176,000	Clear Channel Outdoor 5.125% 15/8/2027	2,043,121	0.11
USD 434,000	Central Garden & Pet 4.125% 15/10/2030	386,157	0.02	USD 4,200,000	Clear Channel Outdoor 7.5% 1/6/2029	3,491,292	0.18
				USD 1,178,000	Clear Channel Outdoor 7.75% 15/4/2028*	1,026,536	0.05
				USD 7,860,000	Clear Channel Outdoor 9% 15/9/2028*	8,213,268	0.43

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,667,000	Clearway Energy Operating 3.75% 15/1/2032	1,389,690	0.07	USD 660,000	Dream Finders Homes 8.25% 15/8/2028	688,630	0.04
USD 458,000	Clearway Energy Operating 4.75% 15/3/2028	428,315	0.02	USD 1,676,000	DT Midstream 4.125% 15/6/2029	1,529,253	0.08
USD 24,461,000	Cloud Software 6.5% 31/3/2029	22,752,406	1.20	USD 1,523,000	DT Midstream 4.375% 15/6/2031	1,370,311	0.07
USD 9,075,000	Cloud Software 9% 30/9/2029	8,461,699	0.45	USD 2,590,000	Dun & Bradstreet 5% 15/12/2029*	2,383,977	0.13
USD 2,058,000	Clydesdale Acquisition 6.625% 15/4/2029	2,048,698	0.11	USD 1,019,000	Dycom Industries 4.5% 15/4/2029	939,061	0.05
USD 3,693,000	Clydesdale Acquisition 8.75% 15/4/2030	3,522,099	0.19	USD 9,266,000	Element Solutions 3.875% 1/9/2028	8,409,707	0.44
USD 1,858,000	CMG Media 8.875% 15/12/2027	1,261,004	0.07	EUR 935,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,070,352	0.06
USD 1,061,000	CNX Midstream Partners 4.75% 15/4/2030	928,783	0.05	EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030*	114,351	0.01
USD 464,000	CNX Resources 7.375% 15/1/2031	468,988	0.02	EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	114,267	0.01
USD 2,342,000	Coherent 5% 15/12/2029*	2,195,028	0.12	USD 16,634,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	16,704,861	0.88
USD 1,360,000	CommScope 4.75% 1/9/2029	946,594	0.05	USD 2,723,000	Enact 6.5% 15/8/2025	2,721,516	0.14
USD 2,191,000	CommScope 6% 1/3/2026	1,985,473	0.10	USD 281,000	Encompass Health 4.5% 1/2/2028	266,072	0.01
USD 2,192,000	CommScope Technologies 6% 15/6/2025*	1,711,908	0.09	USD 1,728,000	Encompass Health 4.625% 1/4/2031	1,564,159	0.08
USD 1,594,000	Compass Diversified 5.25% 15/4/2029	1,500,904	0.08	GBP 100,000	Encore Capital 5.375% 15/2/2026*	121,216	0.01
USD 7,697,000	CoreLogic 4.5% 1/5/2028	6,829,664	0.36	USD 290,000	EnLink Midstream 5.375% 1/6/2029	281,374	0.02
USD 127,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	119,340	0.01	USD 2,537,000	EnLink Midstream 5.625% 15/1/2028	2,504,473	0.13
USD 1,503,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	1,522,141	0.08	USD 946,000	EnLink Midstream 6.5% 1/9/2030	969,074	0.05
USD 1,379,000	Covanta 4.875% 1/12/2029*	1,209,925	0.06	USD 1,433,000	EnLink Midstream Partners 5.6% 1/4/2044	1,290,686	0.07
USD 497,000	Covanta 5% 1/9/2030	427,303	0.02	USD 8,231,000	Entegris 4.75% 15/4/2029	7,775,144	0.41
USD 5,461,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	5,090,609	0.27	USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	140,313	0.01
USD 6,572,000	Crescent Energy Finance 7.25% 1/5/2026	6,546,999	0.35	USD 1,018,000	EQM Midstream Partners 4.75% 15/1/2031	948,306	0.05
USD 2,731,000	Crescent Energy Finance 9.25% 15/2/2028	2,850,434	0.15	USD 1,874,000	EQM Midstream Partners 6.375% 1/4/2029	1,881,458	0.10
USD 1,243,000	Crocs 4.125% 15/8/2031	1,061,933	0.06	USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	719,958	0.04
USD 129,000	Crocs 4.25% 15/3/2029	115,972	0.01	USD 2,346,000	Fair Isaac 4% 15/6/2028	2,180,244	0.12
USD 260,000	Crowdstrike 3% 15/2/2029	229,549	0.01	USD 938,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	848,580	0.04
USD 318,000	Crown Americas 5.25% 1/4/2030	306,310	0.02	USD 512,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	452,324	0.02
USD 474,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	454,487	0.02	USD 790,000	Fiesta Purchaser 7.875% 1/3/2031*	815,218	0.04
USD 2,389,000	CSC 4.125% 1/12/2030	1,790,041	0.10	USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	5,927,799	0.31
USD 759,000	CSC 4.5% 15/11/2031	564,039	0.03	USD 1,217,000	Ford Motor 6.1% 19/8/2032	1,214,161	0.06
USD 200,000	CSC 5.375% 1/2/2028	173,342	0.01	GBP 174,000	Ford Motor Credit 6.86% 5/6/2026*	226,089	0.01
USD 3,044,000	CSC 5.5% 15/4/2027	2,735,414	0.14	USD 1,472,000	Ford Motor Credit 7.2% 10/6/2030*	1,551,262	0.08
USD 9,040,000	CSC 11.25% 15/5/2028*	9,328,150	0.49	USD 3,096,000	Ford Motor Credit 7.35% 6/3/2030	3,285,857	0.17
USD 5,231,000	CSC 11.75% 31/1/2029	5,466,438	0.29	USD 1,035,000	Fortrea 7.5% 1/7/2030	1,058,205	0.06
USD 2,170,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	2,136,213	0.11	USD 228,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	218,361	0.01
USD 854,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	888,664	0.05				
USD 2,675,000	Darling Ingredients 6% 15/6/2030*	2,636,365	0.14				
USD 1,022,000	Dealer Tire / DT Issuer 8% 1/2/2028*	1,016,015	0.05				
USD 5,420,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	5,116,141	0.27				
USD 261,000	Drawbridge Special Opportunities Fund / Drawbridge Special Opportunities Fin 3.875% 15/2/2026	242,238	0.01				

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USD 7,423,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	7,778,601	0.41	USD 798,000	HB Fuller 4.25% 15/10/2028	740,244	0.04
USD 1,186,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	1,225,238	0.06	USD 3,990,000	HealthEquity 4.5% 1/10/2029	3,665,374	0.19
USD 813,000	Foundation Building Materials 6% 1/3/2029	710,161	0.04	USD 1,065,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	959,638	0.05
USD 321,000	Freedom Mortgage 9.25% 1/2/2029	325,931	0.02	USD 2,888,000	Herc 5.5% 15/7/2027	2,829,407	0.15
USD 2,923,000	Frontier Communications 5% 1/5/2028	2,706,859	0.14	USD 1,413,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	1,367,486	0.07
USD 986,000	Frontier Communications 5.875% 15/10/2027	953,905	0.05	USD 126,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	122,405	0.01
USD 1,625,000	Frontier Communications 8.625% 15/3/2031	1,641,963	0.09	USD 716,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	711,248	0.04
USD 7,347,000	Frontier Communications 8.75% 15/5/2030	7,479,349	0.39	USD 3,123,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	3,348,965	0.18
USD 1,321,000	Gates Global / Gates 6.25% 15/1/2026	1,316,133	0.07	USD 631,000	Hilton Domestic Operating 3.75% 1/5/2029	573,064	0.03
USD 1,707,000	GCI 4.75% 15/10/2028	1,535,361	0.08	USD 97,000	Hilton Domestic Operating 4% 1/5/2031	86,210	0.00
USD 615,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	614,862	0.03	USD 1,100,000	Hilton Domestic Operating 4.875% 15/1/2030	1,041,496	0.05
USD 974,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	990,062	0.05	USD 881,000	Hilton Domestic Operating 5.75% 1/5/2028	881,103	0.05
USD 490,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	508,437	0.03	USD 1,255,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 6.625% 15/1/2032	1,255,967	0.07
USD 2,967,000	Global Payments 1.5% 1/3/2031	3,025,441	0.16	USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,304,103	0.07
USD 1,097,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	910,174	0.05	USD 216,000	Howard Hughes 4.375% 1/2/2031	184,605	0.01
USD 548,000	GLP Capital / GLP Financing II 6.75% 1/12/2033	569,031	0.03	USD 245,000	Howard Hughes 5.375% 1/8/2028	230,523	0.01
USD 1,956,000	GN Bondco 9.5% 15/10/2031*	1,925,027	0.10	USD 1,421,000	Howard Midstream Energy Partners 8.875% 15/7/2028	1,500,700	0.08
USD 880,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	783,887	0.04	USD 1,035,000	HPS Corporate Lending Fund 6.75% 30/1/2029	1,025,696	0.05
USD 641,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	619,190	0.03	USD 18,092,000	HUB International 7.25% 15/6/2030	18,443,600	0.97
USD 837,000	Goodyear Tire & Rubber 5% 15/7/2029	770,214	0.04	USD 21,714,000	HUB International 7.375% 31/1/2032	21,867,475	1.15
USD 327,000	Goodyear Tire & Rubber 5.625% 30/4/2033	293,122	0.02	USD 651,000	Hughes Satellite Systems 5.25% 1/8/2026	558,874	0.03
USD 738,000	GrafTech Global Enterprises 9.875% 15/12/2028*	589,478	0.03	USD 4,429,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028*	4,395,096	0.23
EUR 596,000	Graphic Packaging International 2.625% 1/2/2029	602,350	0.03	USD 1,562,000	Imola Merger 4.75% 15/5/2029	1,448,333	0.08
USD 417,000	Graphic Packaging International 3.5% 15/3/2028	382,189	0.02	USD 664,000	Ingevity 3.875% 1/11/2028	590,127	0.03
USD 620,000	Graphic Packaging International 4.75% 15/7/2027	600,573	0.03	USD 613,000	Installed Building Products 5.75% 1/2/2028	600,716	0.03
USD 914,000	Gray Television 5.875% 15/7/2026	863,264	0.05	EUR 336,000	IQVIA 1.75% 15/3/2026	347,519	0.02
USD 950,000	Gray Television 7% 15/5/2027*	850,208	0.04	EUR 100,000	IQVIA 2.25% 15/3/2029	97,728	0.01
USD 6,319,000	GTCR W-2 Merger Sub 7.5% 15/1/2031	6,582,376	0.35	USD 799,000	IQVIA 5% 15/5/2027	777,294	0.04
USD 311,000	Gulfport Energy 8% 17/5/2026	315,520	0.02	USD 632,000	IQVIA 6.25% 1/2/2029	650,029	0.03
USD 1,974,000	GYP III 4.625% 1/5/2029	1,831,166	0.10	USD 600,000	IQVIA 6.5% 15/5/2030	608,207	0.03
USD 285,000	H&E Equipment Services 3.875% 15/12/2028	256,925	0.01	USD 1,466,000	IRB 7% 15/6/2025	1,468,067	0.08
USD 1,019,000	Hanesbrands 4.875% 15/5/2026	984,097	0.05	USD 211,000	Iron Mountain 5.625% 15/7/2032	197,092	0.01
USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026*	1,686,437	0.09	USD 4,123,000	Iron Mountain 7% 15/2/2029	4,191,081	0.22
USD 1,097,000	HAT I / HAT II 8% 15/6/2027	1,139,445	0.06	USD 926,000	Iron Mountain Information Management Services 5% 15/7/2032	828,870	0.04
				USD 3,297,000	ITT 6.5% 1/8/2029	2,929,364	0.15
				USD 2,269,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	2,039,812	0.11
				USD 2,937,000	Kaiser Aluminum 4.5% 1/6/2031*	2,511,644	0.13
				USD 740,000	Kaiser Aluminum 4.625% 1/3/2028	682,186	0.04
				USD 533,000	KB Home 7.25% 15/7/2030	550,706	0.03

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USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	871,036	0.05	USD 1,500,000	Lindblad Expeditions 9% 15/5/2028	1,587,079	0.08
USD 1,236,000	Kinetik 5.875% 15/6/2030	1,204,298	0.06	USD 1,720,000	Lions Gate Capital 5.5% 15/4/2029*	1,290,519	0.07
USD 492,000	Kinetik 6.625% 15/12/2028	496,784	0.03	USD 583,000	Live Nation Entertainment 3.75% 15/1/2028	533,418	0.03
USD 2,550,450	Kobe US Midco 2 9.25% 1/11/2026	2,183,185	0.11	USD 1,528,000	Live Nation Entertainment 4.75% 15/10/2027	1,452,937	0.07
USD 872,000	Kontoor Brands 4.125% 15/11/2029	785,949	0.04	USD 1,265,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	1,101,710	0.06
EUR 113,000	Kronos International 9.5% 15/3/2029	129,965	0.01	USD 2,535,000	Lumen Technologies 4% 15/2/2027	1,538,973	0.08
USD 1,317,000	LABL 5.875% 1/11/2028	1,182,540	0.06	USD 878,000	Lyft 0.625% 1/3/2029	903,076	0.05
USD 65,000	LABL 6.75% 15/7/2026	63,093	0.00	USD 2,904,000	Madison IAQ 5.875% 30/6/2029	2,574,121	0.14
USD 2,682,000	LABL 9.5% 1/11/2028	2,686,691	0.14	USD 248,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	243,566	0.01
USD 920,000	Ladder Capital Finance LLLL / Ladder Capital Finance 4.25% 1/2/2027	847,828	0.05	USD 335,000	MasTec 4.5% 15/8/2028	313,869	0.02
USD 480,000	Ladder Capital Finance LLLL / Ladder Capital Finance 4.75% 15/6/2029	430,919	0.02	USD 1,818,000	Matador Resources 6.875% 15/4/2028	1,851,177	0.10
USD 273,000	Ladder Capital Finance LLLL / Ladder Capital Finance 5.25% 1/10/2025	268,855	0.01	USD 1,022,000	Match II 3.625% 1/10/2031	860,636	0.05
USD 956,000	Lamb Weston 4.375% 31/1/2032	853,168	0.04	USD 1,037,000	Match II 4.625% 1/6/2028	968,043	0.05
USD 1,856,000	Lamb Weston 4.875% 15/5/2028	1,795,512	0.09	USD 39,000	Match II 5.625% 15/2/2029	37,326	0.00
USD 2,804,000	LCM Investments II 4.875% 1/5/2029	2,521,987	0.13	USD 1,382,000	Mattel 6.2% 1/10/2040	1,355,003	0.07
USD 2,075,000	LCM Investments II 8.25% 1/8/2031	2,119,058	0.11	USD 16,129,000	Mauser Packaging Solutions 7.875% 15/8/2026	16,331,838	0.86
USD 1,430,000	Legacy LifePoint Health 4.375% 15/2/2027	1,328,477	0.07	USD 385,000	Mauser Packaging Solutions 9.25% 15/4/2027*	375,154	0.02
EUR 7,947,137	Lehman Brothers 0% 5/2/2014***	43,110	0.00	USD 1,547,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	1,455,453	0.08
USD 1,610,000	Lehman Brothers 0% 1/3/2015***	2,013	0.00	USD 4,259,000	McAfee 7.375% 15/2/2030	3,767,783	0.20
EUR 3,724,306	Lehman Brothers 4.75% 16/1/2014***	20,203	0.00	USD 2,211,000	Medline Borrower 3.875% 1/4/2029	1,975,243	0.10
EUR 639,362	Lehman Brothers 5.375% 17/10/2012***	3,468	0.00	USD 9,771,000	Medline Borrower 5.25% 1/10/2029*	9,044,604	0.48
USD 5,760,000	Lehman Brothers 5.75% 17/5/2013***	7,200	0.00	USD 1,989,000	Merlin Entertainments US 7.375% 15/2/2031	1,993,151	0.11
USD 5,060,000	Level 3 Financing 3.4% 1/3/2027	5,186,500	0.27	USD 1,225,000	MGIC Investment 5.25% 15/8/2028	1,187,417	0.06
USD 531,000	Level 3 Financing 3.625% 15/1/2029	318,600	0.02	USD 3,373,000	MicroStrategy 6.125% 15/6/2028	3,248,453	0.17
USD 5,799,000	Level 3 Financing 4.625% 15/9/2027	3,769,350	0.20	USD 897,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	850,764	0.04
USD 1,054,000	Level 3 Financing 10.5% 15/5/2030	1,089,573	0.06	USD 1,181,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,083,965	0.06
USD 5,477,000	Level 3 Financing 10.5% 15/5/2030	5,661,849	0.30	USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,661,031	0.14
USD 1,428,000	Levi Strauss 3.5% 1/3/2031	1,235,251	0.07	USD 2,438,000	ModivCare 5.875% 15/11/2025*	2,369,846	0.12
USD 475,000	LGI Homes 8.75% 15/12/2028	495,385	0.03	USD 404,000	Molina Healthcare 3.875% 15/11/2030	354,164	0.02
EUR 193,000	Liberty Mutual 3.625% 23/5/2059	208,836	0.01	USD 534,000	Molina Healthcare 3.875% 15/5/2032	458,221	0.02
USD 1,009,000	Life Time 5.75% 15/1/2026	1,001,004	0.05	USD 462,000	Molina Healthcare 4.375% 15/6/2028	430,912	0.02
USD 2,178,000	Life Time 8% 15/4/2026*	2,196,515	0.12	GBP 1,336,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026	1,393,741	0.07
USD 993,000	LifePoint Health 9.875% 15/8/2030	1,031,169	0.05	USD 1,851,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	1,235,816	0.07
USD 2,953,000	LifePoint Health 11% 15/10/2030	3,126,484	0.16	USD 2,989,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029*	2,222,680	0.12
USD 1,067,000	Light & Wonder International 7% 15/5/2028	1,072,468	0.06	USD 298,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026*	265,875	0.01
USD 132,000	Light & Wonder International 7.25% 15/11/2029	135,047	0.01				
USD 1,188,000	Light & Wonder International 7.5% 1/9/2031	1,236,116	0.07				
USD 2,410,000	Lindblad Expeditions 6.75% 15/2/2027*	2,421,980	0.13				

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\*\*\* 此證券處於違約狀態，詳見附註 2(b)。



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USD 653,000	Mueller Water Products 4% 15/6/2029	590,403	0.03	USD 400,000	Oceaneering International 6% 1/2/2028	388,834	0.02
USD 452,000	Murphy Oil 5.875% 1/12/2027	448,720	0.02	EUR 100,000	Olympus Water US 5.375% 1/10/2029	96,101	0.00
USD 196,000	Murphy Oil 5.875% 1/12/2042	173,302	0.01	EUR 260,000	Olympus Water US 9.625% 15/11/2028	303,940	0.02
USD 651,000	Nabors Industries 7.375% 15/5/2027	646,736	0.03	USD 6,328,000	Olympus Water US 9.75% 15/11/2028	6,724,683	0.35
USD 1,000,000	Nabors Industries 9.125% 31/1/2030	1,025,990	0.05	USD 797,000	OneMain Finance 3.5% 15/1/2027	733,526	0.04
USD 7,891,000	Nationstar Mortgage 5% 1/2/2026	7,670,507	0.41	USD 561,000	OneMain Finance 4% 15/9/2030	472,859	0.03
USD 693,000	Nationstar Mortgage 5.125% 15/12/2030	619,602	0.03	USD 435,000	OneMain Finance 5.375% 15/11/2029	404,269	0.02
USD 906,000	Nationstar Mortgage 5.75% 15/11/2031*	831,372	0.05	USD 576,000	OneMain Finance 6.625% 15/1/2028	572,694	0.03
USD 88,000	Nationstar Mortgage 6% 15/1/2027	86,541	0.00	USD 807,000	OneMain Finance 6.875% 15/3/2025	815,724	0.04
USD 4,068,000	Nationstar Mortgage 7.125% 1/2/2032	4,014,906	0.21	USD 1,180,000	OneMain Finance 7.125% 15/3/2026	1,199,717	0.06
USD 518,000	Navient 5.5% 15/3/2029	469,113	0.03	USD 2,144,000	OneMain Finance 7.875% 15/3/2030	2,180,795	0.12
USD 994,000	Navient 9.375% 25/7/2030	1,041,910	0.06	USD 1,524,000	OneMain Finance 9% 15/1/2029	1,605,058	0.08
USD 1,530,000	Neogen Food Safety 8.625% 20/7/2030	1,623,766	0.09	USD 1,210,000	Option Care Health 4.375% 31/10/2029	1,095,638	0.06
USD 2,309,000	Neptune Bidco US 9.29% 15/4/2029	2,169,444	0.12	USD 1,467,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,344,947	0.07
USD 2,151,000	NESCO II 5.5% 15/4/2029	2,002,387	0.11	USD 581,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	499,349	0.03
USD 812,000	New Enterprise Stone & Lime 5.25% 15/7/2028	774,173	0.04	USD 1,144,000	OT Merger 7.875% 15/10/2029	707,659	0.04
USD 1,108,000	New Enterprise Stone & Lime 9.75% 15/7/2028	1,120,324	0.06	USD 1,797,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,601,538	0.08
USD 3,071,000	New Fortress Energy 6.75% 15/9/2025	3,022,303	0.16	USD 452,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	399,455	0.02
USD 664,000	Newfold Digital 11.75% 15/10/2028	721,778	0.04	USD 2,779,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	2,663,051	0.14
USD 443,000	Nexstar Media 5.625% 15/7/2027	420,858	0.02	USD 1,582,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	1,643,583	0.09
USD 122,000	NextEra Energy Operating Partners 3.875% 15/10/2026	114,248	0.01	USD 231,000	Owens-Brockway Glass Container 6.625% 13/5/2027	230,179	0.01
USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	63,050	0.00	USD 919,000	Owens-Brockway Glass Container 7.25% 15/5/2031	928,785	0.05
USD 898,000	NextEra Energy Operating Partners 7.25% 15/1/2029	912,270	0.05	USD 800,000	Pacific Gas and Electric 6.95% 15/3/2034	867,127	0.05
USD 1,104,000	NextEra Energy Partners 0% 15/11/2025	981,023	0.05	USD 585,000	Patterson-UTI Energy 7.15% 1/10/2033	620,490	0.03
USD 1,104,000	NextEra Energy Partners 2.5% 15/6/2026	1,000,774	0.05	USD 736,000	PBF / PBF Finance 7.875% 15/9/2030	753,734	0.04
USD 1,485,000	NFP 4.875% 15/8/2028	1,479,416	0.08	USD 1,502,000	PennyMac Financial Services 7.875% 15/12/2029	1,540,540	0.08
USD 9,943,000	NFP 6.875% 15/8/2028	10,121,278	0.53	USD 1,483,000	Penske Automotive 3.5% 1/9/2025	1,440,868	0.08
USD 119,000	NFP 8.5% 1/10/2031	131,223	0.01	USD 3,328,000	Permian Resources Operating 5.875% 1/7/2029	3,252,976	0.17
USD 2,747,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029*	2,776,006	0.15	USD 1,818,000	Permian Resources Operating 7% 15/1/2032	1,868,884	0.10
USD 5,558,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	5,642,287	0.30	USD 1,505,000	Permian Resources Operating 7.75% 15/2/2026	1,524,393	0.08
USD 546,000	Nine Energy Service 13% 1/2/2028	455,547	0.02	USD 708,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	664,510	0.03
USD 1,655,000	Noble Finance II 8% 15/4/2030	1,700,461	0.09	USD 4,573,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	4,525,394	0.24
USD 986,000	Northern Trust 6.125% 2/11/2032	1,039,780	0.06	USD 4,641,000	PG&E 4.25% 1/12/2027	4,658,954	0.25
USD 1,509,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,449,719	0.08	USD 480,000	Pike 8.625% 31/1/2031	507,491	0.03
USD 5,606,000	Novelis 3.25% 15/11/2026	5,207,750	0.27				
USD 2,671,000	Novelis 3.875% 15/8/2031	2,256,106	0.12				
USD 3,288,000	Novelis 4.75% 30/1/2030	3,003,614	0.16				
USD 1,145,000	NRG Energy 7% 15/3/2033	1,199,112	0.06				
USD 604,000	NuStar Logistics 6% 1/6/2026	597,595	0.03				
USD 228,000	NuStar Logistics 6.375% 1/10/2030	227,640	0.01				

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至 2024 年 2 月 29 日止之投資組合

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USD 445,000	Playtika 4.25% 15/3/2029	375,955	0.02	EUR 100,000	SCIL IV / SCIL USA 8.272% 1/11/2026*	109,049	0.01
USD 178,000	Post 4.5% 15/9/2031	158,655	0.01	EUR 104,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	122,992	0.01
USD 328,000	Post 4.625% 15/4/2030	298,843	0.02	USD 882,000	Scotts Miracle-Gro 4% 1/4/2031	740,900	0.04
USD 1,461,000	Post 6.25% 15/2/2032	1,470,548	0.08	USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	224,370	0.01
USD 1,047,000	Prairie Acquiror 9% 1/8/2029	1,054,789	0.06	USD 174,000	Scotts Miracle-Gro 4.5% 15/10/2029	154,843	0.01
USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	752,034	0.04	USD 796,000	Sealed Air 4% 1/12/2027	739,742	0.04
USD 1,268,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	898,613	0.05	USD 341,000	Sealed Air 5% 15/4/2029	322,891	0.02
USD 990,000	Prestige Brands 3.75% 1/4/2031	852,339	0.04	USD 941,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	939,058	0.05
USD 2,170,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,149,933	0.11	USD 108,000	Sensata Technologies 3.75% 15/2/2031	92,665	0.00
USD 1,235,000	PTC 3.625% 15/2/2025	1,208,420	0.06	USD 2,777,000	Sensata Technologies 4.375% 15/2/2030	2,530,957	0.13
USD 2,546,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,990,941	0.11	USD 426,000	Service International 3.375% 15/8/2030	364,795	0.02
USD 2,428,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	1,131,752	0.06	USD 2,048,000	Service International 4% 15/5/2031	1,794,335	0.09
USD 754,000	Raising Cane's Restaurants 9.375% 1/5/2029	803,377	0.04	USD 578,000	Service International 5.125% 1/6/2029	557,770	0.03
USD 1,628,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,563,227	0.08	USD 2,868,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,751,316	0.15
USD 508,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026*	507,621	0.03	USD 1,296,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	1,135,468	0.06
USD 445,000	Resideo Funding 4% 1/9/2029	390,950	0.02	USD 2,449,000	Sirius XM Radio 3.125% 1/9/2026	2,286,068	0.12
USD 1,489,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,381,353	0.07	USD 519,000	Sirius XM Radio 4% 15/7/2028	467,933	0.02
USD 1,969,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,882,157	0.10	USD 4,687,000	Sirius XM Radio 5% 1/8/2027	4,472,664	0.24
USD 1,929,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	1,979,951	0.10	USD 4,996,000	Six Flags Entertainment 7.25% 15/5/2031*	5,027,096	0.27
USD 485,000	Ritchie Bros 6.75% 15/3/2028	495,211	0.03	USD 1,548,000	SLM 3.125% 2/11/2026	1,423,581	0.08
USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,176,031	0.06	USD 1,074,000	SM Energy 6.5% 15/7/2028	1,077,866	0.06
USD 167,000	RLJ Lodging Trust 4% 15/9/2029	145,756	0.01	USD 187,000	SM Energy 6.625% 15/1/2027	186,011	0.01
USD 2,870,000	Rockcliff Energy II 5.5% 15/10/2029	2,640,925	0.14	USD 719,000	SM Energy 6.75% 15/9/2026	715,370	0.04
USD 6,007,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	5,533,198	0.29	USD 2,394,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,325,505	0.12
USD 745,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	638,495	0.03	USD 3,724,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	3,947,410	0.21
USD 459,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	381,450	0.02	USD 3,900,000	Sotheby's 7.375% 15/10/2027*	3,755,059	0.20
USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	355,447	0.02	USD 2,495,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,193,205	0.12
USD 595,000	RXO 7.5% 15/11/2027	614,961	0.03	USD 5,000	Southwestern Energy 4.75% 1/2/2032	4,549	0.00
USD 1,090,000	Ryan Specialty 4.375% 1/2/2030	1,011,096	0.05	USD 1,391,000	Southwestern Energy 5.375% 1/2/2029	1,347,364	0.07
USD 2,084,000	Sabre GBLB 8.625% 1/6/2027	1,844,350	0.10	USD 141,000	Southwestern Energy 5.7% 23/1/2025	140,226	0.01
USD 138,000	Sabre GBLB 11.25% 15/12/2027	129,979	0.01	USD 1,972,000	Spectrum Brands 5% 1/10/2029	1,917,139	0.10
USD 2,676,000	SBA Communications 3.125% 1/2/2029	2,370,176	0.13	USD 3,355,000	SRS Distribution 4.625% 1/7/2028	3,108,336	0.16
USD 4,378,000	SBA Communications 3.875% 15/2/2027	4,130,540	0.22	USD 3,494,000	SRS Distribution 6% 1/12/2029	3,254,312	0.17
USD 2,501,000	Science Applications International 4.875% 1/4/2028	2,364,060	0.13	USD 4,178,000	SRS Distribution 6.125% 1/7/2029	3,910,023	0.21
USD 1,129,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	1,056,349	0.06	USD 4,700,000	SS&C Technologies 5.5% 30/9/2027	4,578,522	0.24
				USD 546,000	Stagwell Global 5.625% 15/8/2029	483,429	0.03
				EUR 660,000	Standard Industries 2.25% 21/11/2026	671,782	0.04
				USD 742,000	Standard Industries 3.375% 15/1/2031	616,323	0.03

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USD 1,520,000	Standard Industries 4.375% 15/7/2030	1,356,574	0.08	USD 1,825,000	Terex 5% 15/5/2029	1,704,179	0.09
USD 309,000	Standard Industries 4.75% 15/1/2028	292,688	0.01	USD 614,000	Titan International 7% 30/4/2028	611,263	0.03
USD 1,774,000	Standard Industries 5% 15/2/2027	1,709,595	0.09	USD 9,414,000	TK Elevator US Newco 5.25% 15/7/2027	9,052,096	0.48
USD 5,480,000	Star Parent 9% 1/10/2030	5,779,959	0.30	USD 561,000	Tri Pointe Homes 5.25% 1/6/2027	547,595	0.03
USD 355,000	Starwood Property Trust 4.375% 15/1/2027	332,679	0.02	USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	454,989	0.02
USD 1,247,000	Station Casinos 4.5% 15/2/2028	1,160,921	0.06	USD 627,000	Trident TPI 12.75% 31/12/2028	669,983	0.03
USD 410,000	Station Casinos 4.625% 1/12/2031	364,238	0.02	USD 5,364,000	Triumph 9% 15/3/2028	5,613,855	0.30
USD 161,000	Stericycle 3.875% 15/1/2029	145,604	0.01	USD 1,076,000	TTMT Escrow Issuer 8.625% 30/9/2027	1,107,043	0.06
USD 645,000	STL 8.75% 15/2/2029	660,517	0.03	USD 869,000	Twilio 3.625% 15/3/2029	773,455	0.04
USD 686,000	Suburban Propane Partners/ Suburban Energy Finance 5% 1/6/2031	613,761	0.03	USD 2,204,000	Twilio 3.875% 15/3/2031	1,919,419	0.10
USD 386,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	371,995	0.02	USD 777,000	Uber Technologies 0% 15/12/2025	884,650	0.05
USD 2,502,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	2,597,038	0.14	USD 2,482,000	Uber Technologies 0.875% 1/12/2028	3,104,842	0.16
USD 1,096,000	Sunoco / Sunoco Finance 7% 15/9/2028	1,122,309	0.06	USD 5,327,000	Uber Technologies 4.5% 15/8/2029	4,978,777	0.26
USD 2,564,000	Surgery Center 6.75% 1/7/2025	2,566,218	0.14	USD 800,000	Uber Technologies 6.25% 15/1/2028	801,992	0.04
USD 1,442,000	Surgery Center 10% 15/4/2027	1,464,243	0.08	EUR 137,000	UGI International 2.5% 1/12/2029*	132,413	0.01
USD 921,000	SWF Escrow Issuer 6.5% 1/10/2029*	649,006	0.03	USD 15,661,000	UKG 6.875% 1/2/2031	15,828,808	0.84
USD 1,455,000	Synaptics 4% 15/6/2029*	1,284,059	0.07	USD 2,494,000	United Airlines 4.625% 15/4/2029	2,297,835	0.12
USD 686,000	Talen Energy Supply 8.625% 1/6/2030	724,390	0.04	USD 637,000	United Natural Foods 6.75% 15/10/2028	531,357	0.03
USD 222,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	210,602	0.01	USD 6,902,000	United Rentals North America 6% 15/12/2029	6,917,882	0.36
USD 368,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	361,863	0.02	USD 7,238,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	7,516,663	0.40
USD 49,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	45,611	0.00	USD 366,000	Univision Communications 6.625% 1/6/2027	354,933	0.02
USD 280,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	257,585	0.01	USD 613,000	Univision Communications 7.375% 30/6/2030*	592,454	0.03
USD 2,554,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	2,546,501	0.13	USD 4,875,000	Univision Communications 8% 15/8/2028	4,876,312	0.26
USD 985,000	Talos Production 9% 1/2/2029	1,006,162	0.05	USD 306,000	US Foods 4.625% 1/6/2030	280,687	0.01
USD 822,000	Talos Production 9.375% 1/2/2031	849,115	0.04	USD 570,000	US Foods 4.75% 15/2/2029	534,570	0.03
USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	288,774	0.02	USD 1,107,000	US Foods 6.875% 15/9/2028	1,125,371	0.06
USD 744,000	Teleflex 4.25% 1/6/2028	694,679	0.04	USD 1,333,000	US Foods 7.25% 15/1/2032	1,377,406	0.07
USD 308,000	Teleflex 4.625% 15/11/2027	294,378	0.02	USD 2,891,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	2,885,012	0.15
USD 177,000	Tempur Sealy International 3.875% 15/10/2031	147,279	0.01	USD 2,657,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,643,081	0.14
USD 196,000	Tempur Sealy International 4% 15/4/2029*	174,729	0.01	USD 1,037,000	Vail Resorts 6.25% 15/5/2025	1,037,753	0.05
USD 566,000	Tenet Healthcare 4.625% 15/6/2028	537,623	0.03	USD 4,828,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	4,318,466	0.23
USD 1,405,000	Tenet Healthcare 6.125% 1/10/2028	1,384,473	0.07	USD 1,069,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	897,289	0.05
USD 529,000	Tenet Healthcare 6.125% 15/6/2030	524,145	0.03	USD 2,581,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,268,007	0.12
USD 6,866,000	Tenet Healthcare 6.75% 15/5/2031	6,917,495	0.36	USD 4,868,000	Venture Global LNG 8.125% 1/6/2028	4,948,195	0.26
USD 1,189,000	Tenneco 8% 17/11/2028	1,079,712	0.06	USD 7,082,000	Venture Global LNG 8.375% 1/6/2031	7,165,461	0.38
				USD 11,682,000	Venture Global LNG 9.5% 1/2/2029	12,461,808	0.66
				USD 6,971,000	Venture Global LNG 9.875% 1/2/2032	7,347,399	0.39
				USD 1,900,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,740,965	0.09
				USD 13,913,000	Verscend Escrow 9.75% 15/8/2026	13,947,922	0.74
				USD 3,550,000	Vertiv 4.125% 15/11/2028	3,271,733	0.17

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USD 1,422,000	Viavi Solutions 3.75% 1/10/2029	1,224,398	0.06	USD 4,228,000	ZoomInfo Technologies/ ZoomInfo Finance 3.875% 1/2/2029*	3,790,421	0.20
USD 839,000	VICI Properties 5.625% 15/5/2052	755,511	0.04			1,348,988,127	71.16
USD 1,156,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,033,971	0.05		總債券	1,780,413,265	93.94
USD 1,454,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,351,597	0.07		允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,835,382,568	96.84
USD 1,825,000	Vital Energy 9.75% 15/10/2030	1,954,998	0.10		其他可轉讓證券		
USD 1,535,000	Vital Energy 10.125% 15/1/2028	1,607,371	0.08		普通股 / 優先股 (股份) 及認股權證		
USD 1,785,000	Wabash National 4.5% 15/10/2028	1,634,756	0.09		百慕達		
USD 163,000	Walgreens Boots Alliance 3.2% 15/4/2030	141,200	0.01	22,200	Loral Space & Communications (Wts 26/12/2006)**,**	-	0.00
USD 782,000	Walgreens Boots Alliance 4.1% 15/4/2050	572,154	0.03		盧森堡		
USD 522,000	Walgreens Boots Alliance 4.8% 18/11/2044	437,270	0.02	5,660	ADLER**	1,351	0.00
USD 3,296,000	Wand NewCo 3 7.625% 30/1/2032	3,380,687	0.18		英國		
USD 7,554,000	Waste Pro USA 5.5% 15/2/2026	7,406,543	0.39	3,743	New Topco**	-	0.00
USD 1,218,000	WESCO Distribution 6.375% 15/3/2029	1,219,148	0.06		美國		
USD 1,224,000	WESCO Distribution 6.625% 15/3/2032	1,226,892	0.06	315,073	AMP PIPE**	1,030,289	0.05
USD 2,068,000	WESCO Distribution 7.25% 15/6/2028	2,112,257	0.11	974	Archibald Candy**	-	0.00
USD 1,035,000	Western Midstream Operating 5.25% 1/2/2050	914,923	0.05	8,000	Australis Media (Wts 15/5/2003)**,**	-	0.00
USD 9,809,000	White Cap Buyer 6.875% 15/10/2028*	9,566,966	0.50	65,370	Critical Care Systems International**	-	0.00
USD 2,289,000	White Cap Parent 8.25% 15/3/2026*	2,285,285	0.12	26	IssuerCo-U**	-	0.00
USD 895,000	William Carter 5.625% 15/3/2027	882,347	0.05	240,000	Southern Energy Homes***	-	0.00
USD 844,000	Williams Scotsman 4.625% 15/8/2028	790,013	0.04	1,368	Verscend Intermediate**	1,926,202	0.10
USD 1,719,000	Williams Scotsman 7.375% 1/10/2031	1,783,019	0.09			2,956,491	0.15
USD 562,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	524,558	0.03		普通股 / 優先股 (股份) 及認股權證總額	2,957,842	0.15
USD 812,000	WR Grace 4.875% 15/6/2027	772,197	0.04		債券		
USD 6,455,000	WR Grace 5.625% 15/8/2029	5,660,606	0.30		美國		
USD 1,234,000	WR Grace 7.375% 1/3/2031	1,245,823	0.07	USD 197,801	Archibald Candy 10% 1/11/2007**	-	0.00
USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	984,951	0.05	USD 4,000,000	Consolidated Hydro 0% 31/12/2049**	-	0.00
USD 2,100,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	2,048,711	0.11	USD 850,000	Erscrew Adelpia 0% 31/12/2049**	-	0.00
USD 3,429,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	3,238,308	0.17	USD 3,514,691	Level 3 11% 15/11/2029**	3,514,691	0.18
USD 2,770,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	2,862,168	0.15	USD 290,000	Mirant Escrow 0% 15/7/2049**	-	0.00
USD 19,438,000	Zayo 4% 1/3/2027*	16,191,660	0.85	USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,**	-	0.00
USD 3,933,000	Zayo 6.125% 1/3/2028	2,993,794	0.16	USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**	-	0.00
						3,514,691	0.18
					總債券	3,514,691	0.18
					其他可轉讓證券總額	6,472,533	0.33
					普通股 / 優先股 (股份) 總額	1,841,855,101	97.17
					其他淨資產	53,571,524	2.83
					淨資產總額 (美金)	1,895,426,625	100.00

\* 本證券全部或部分代表借貸證券。

\*\* 證券附註 2(j) 詳列之公平計價調整。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	6,770,000	GBP	8,580,481	State Street	20/3/2024	317
USD	81,108,000	EUR	89,001,025	UBS	20/3/2024	946,605
USD	159,000	EUR	174,294	BNP Paribas	20/3/2024	1,677
USD	285,000	EUR	311,031	Morgan Stanley	20/3/2024	1,622
USD	73,000	EUR	80,298	Deutsche Bank	20/3/2024	1,046
USD	790,529	GBP	1,002,498	HSBC Bank	20/3/2024	597
USD	5,547,595	EUR	6,020,305	JP Morgan	20/3/2024	(2,408)
未實現淨增值						949,456
<b>澳幣避險股份類別</b>						
AUD	48,819,682	USD	74,983,060	BNY Mellon	15/3/2024	135,585
USD	649,705	AUD	425,793	BNY Mellon	15/3/2024	1,612
未實現淨增值						137,197
<b>加拿大幣避險股份類別</b>						
CAD	4,371,471	USD	5,893,752	BNY Mellon	15/3/2024	(20,014)
USD	22,801	CAD	16,902	BNY Mellon	15/3/2024	68
未實現淨減值						(19,946)
<b>瑞士法郎避險股份類別</b>						
CHF	4,873,836	USD	4,222,721	BNY Mellon	15/3/2024	(62,983)
USD	191,858	CHF	220,178	BNY Mellon	15/3/2024	1,599
未實現淨減值						(61,384)
<b>人民幣避險股份類別</b>						
CNY	693,434	USD	4,992,235	BNY Mellon	15/3/2024	(36)
未實現淨減值						(36)
<b>歐元避險股份類別</b>						
EUR	40,886,546	USD	37,959,531	BNY Mellon	15/3/2024	315,354
USD	11,246,591	EUR	12,095,255	BNY Mellon	15/3/2024	(111,971)
未實現淨增值						203,383
<b>英鎊避險股份類別</b>						
GBP	20,539,411	USD	16,331,116	BNY Mellon	15/3/2024	157,646
USD	79,547	GBP	100,186	BNY Mellon	15/3/2024	(627)
未實現淨增值						157,019
<b>港幣避險股份類別</b>						
HKD	26,711,820	USD	208,642,231	BNY Mellon	15/3/2024	(48,138)
USD	7,787,074	HKD	996,302	BNY Mellon	15/3/2024	1,143
未實現淨減值						(46,995)
<b>日圓避險股份類別</b>						
JPY	4,927	USD	727,284	BNY Mellon	15/3/2024	(52)
USD	4,856	JPY	33	BNY Mellon	15/3/2024	-
未實現淨減值						(52)
<b>紐元避險股份類別</b>						
NZD	2,283,833	USD	3,765,874	BNY Mellon	15/3/2024	16,401
USD	116,762	NZD	72,013	BNY Mellon	15/3/2024	693
未實現淨增值						17,094
<b>新加坡幣避險股份類別</b>						
SGD	17,772,798	USD	23,878,793	BNY Mellon	15/3/2024	13,503
USD	748,513	SGD	555,508	BNY Mellon	15/3/2024	(2,026)
未實現淨增值						11,477
<b>南非幣避險股份類別</b>						
USD	177,099	ZAR	9,368	BNY Mellon	15/3/2024	150
ZAR	6,459,634	USD	122,745,757	BNY Mellon	15/3/2024	(70,273)
未實現淨減值						(70,123)
未實現淨增值總額						1,277,090

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

至 2024 年 2 月 29 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
CDS	EUR (40,611)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	6,877	(3,094)
CDS	EUR (114,152)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	19,330	(8,697)
CDS	EUR (110,000)	Fund provides default protection on Forvia SE; and receives 5% Fixed	Barclays	20/12/2028	(222)	13,308
CDS	EUR (24,893)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	362	2,189
CDS	EUR (67,564)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	11,672	(5,147)
CDS	USD (30,766,499)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	1,924,886	1,979,927
CDS	EUR (145,000)	Fund provides default protection on UPC; and receives Fixed 5%	Bank of America	20/12/2028	7,443	22,400
CDS	EUR (35,847)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	439	3,151
CDS	EUR (33,123)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	5,848	(2,523)
CDS	EUR (14,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	1,499	(83)
CDS	EUR (100,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	14,442	(595)
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(6,764)	8,985
CDS	EUR (190,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(11,958)	23,004
CDS	EUR (50,260)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	8,559	(3,829)
TRS	USD 2,275,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/3/2024	174,132	172,343
TRS	USD 8,198,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	244,281	175,614
TRS	USD 525,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	43,639	43,395
TRS	USD 2,099,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	206,919	205,610
TRS	USD 7,609,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	584,282	578,300
TRS	USD 11,528,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	924,121	914,907
TRS	USD 1,049,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	4,854	(5,844)
合計					4,164,641	4,113,321

CDS: 信用違約交換  
TRS: 總收益交換

至 2024 年 2 月 29 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
35	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	22/3/2024	(3,609)	7,930
合計						(3,609)	7,930

至 2024 年 2 月 29 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
(35)	Put	US Treasury 10 Year Note	Exchange Traded	USD 106	22/3/2024	370	(670)
合計						370	(670)

## 貝萊德美元儲備基金 (US Dollar Reserve Fund)

### 至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				法國			
				USD 3,000,000	BPCE 5.57% 1/8/2024	3,001,728	0.57
債券				德國			
	荷蘭			USD 12,000,000	Bayerische Landesbank 0% 1/3/2024	11,996,465	2.28
USD 2,000,000	BNG Bank 5.15% 28/2/2025	1,995,310	0.38	USD 2,000,000	Kreditanstalt FUR Wiederaufbau 0% 2/5/2024	1,981,318	0.38
總債券							
		1,995,310	0.38			13,977,783	2.66
商業票據				盧森堡			
	澳洲			USD 3,000,000	Barton Capital 0% 8/5/2024	2,968,724	0.56
USD 1,500,000	Australia & New Zealand Banking 0% 30/7/2024	1,466,391	0.28	荷蘭			
USD 2,000,000	Australia & New Zealand Banking 0% 29/8/2024	1,946,699	0.37	USD 5,000,000	BNG Bank 0% 15/3/2024	4,988,181	0.95
USD 1,000,000	Australia & New Zealand Banking 5.9% 2/4/2024	1,000,384	0.19	紐西蘭			
USD 1,500,000	Commonwealth Bank of Australia 5.61% 31/1/2025	1,500,054	0.28	USD 2,800,000	BNZ International Funding 0% 13/3/2024	2,794,210	0.53
USD 1,000,000	Commonwealth Bank of Australia 5.81% 18/3/2024	1,000,222	0.19	挪威			
USD 3,000,000	Macquarie Bank 0% 1/3/2024	2,999,106	0.57	USD 4,000,000	DNB Bank 0% 28/5/2024	3,947,160	0.75
USD 975,000	Macquarie Bank 0% 8/4/2024	969,163	0.18	USD 2,000,000	DNB Bank 0% 26/6/2024	1,965,092	0.37
USD 4,000,000	Macquarie Bank 0% 11/4/2024	3,974,251	0.76	USD 1,000,000	DNB Bank 0% 30/7/2024	977,744	0.19
USD 3,000,000	Macquarie Bank 0% 12/4/2024	2,980,238	0.57	USD 2,000,000	DNB Bank 0% 22/1/2025	1,907,242	0.36
USD 2,500,000	Macquarie Bank 0% 18/4/2024	2,481,256	0.47	USD 1,250,000	DNB Bank 5.79% 29/4/2024	1,250,896	0.24
USD 3,000,000	Macquarie Bank 5.47% 16/8/2024	2,999,847	0.57				
USD 3,000,000	National Australia Bank 0% 4/10/2024	2,905,574	0.55				
USD 2,000,000	National Australia Bank 5.81% 8/4/2024	2,001,076	0.38	瑞典			
USD 2,000,000	National Australia Bank 5.81% 12/4/2024	2,000,976	0.38	USD 1,500,000	Svenska Handelsbanken 0% 1/8/2024	1,466,351	0.28
USD 1,500,000	Westpac Banking 0% 13/3/2024	1,496,943	0.28	USD 1,000,000	Svenska Handelsbanken 0% 9/8/2024	976,288	0.19
USD 1,500,000	Westpac Banking 0% 12/9/2024	1,457,351	0.28	USD 2,000,000	Swedbank 0% 14/3/2024	1,995,602	0.38
USD 1,434,000	Westpac Banking 0% 13/9/2024	1,393,029	0.26				
USD 1,500,000	Westpac Banking 0% 7/11/2024	1,445,857	0.27	瑞士			
USD 1,900,000	Westpac Banking 0% 14/11/2024	1,829,623	0.35	USD 2,000,000	UBS 0% 31/5/2024	1,972,195	0.37
USD 1,500,000	Westpac Banking 5.81% 19/4/2024	1,500,842	0.29	英國			
USD 1,000,000	Westpac Banking 5.83% 19/4/2024	1,000,589	0.19	USD 10,000,000	Bedford Row Funding 0% 6/3/2024	9,989,665	1.90
		40,349,471	7.66	美國			
加拿大				USD 3,000,000	Alinghi Funding 0% 14/5/2024	2,966,157	0.56
USD 1,500,000	Bank of Montreal 0% 6/11/2024	1,445,784	0.27	USD 2,000,000	Bennington Stark Capital 0% 5/3/2024	1,998,217	0.38
USD 3,000,000	Bank of Montreal 0% 7/11/2024	2,890,746	0.55	USD 14,000,000	Caterpillar Financial Services 0% 12/3/2024	13,973,169	2.65
USD 5,000,000	British Columbia 0% 25/3/2024	4,980,849	0.95	USD 10,000,000	Cisco Systems 0% 6/5/2024	9,898,730	1.88
USD 8,000,000	Canadian Imperial Bank Of Commerce 0% 4/3/2024	7,994,098	1.52	USD 1,000,000	Columbia Funding 0% 5/3/2024	999,113	0.19
USD 3,000,000	CDP Financial 0% 23/7/2024	2,936,007	0.56	USD 3,000,000	Columbia Funding 0% 16/4/2024	2,978,500	0.57
USD 2,000,000	Ontario Teachers Finance Trust 0% 6/5/2024	1,980,034	0.38	USD 5,000,000	Columbia Funding 0% 10/7/2024	4,900,952	0.93
USD 2,000,000	Ontario Teachers Finance Trust 0% 6/8/2024	1,953,941	0.37	USD 2,000,000	Columbia Funding 0% 1/8/2024	1,954,017	0.37
USD 10,000,000	Quebec Government 0% 7/5/2024	9,898,647	1.88	USD 1,000,000	FMS Wertmanagement 0% 2/5/2024	990,576	0.19
USD 1,600,000	Royal Bank of Canada 0% 6/11/2024	1,541,460	0.29	USD 1,000,000	FMS Wertmanagement 0% 3/5/2024	990,431	0.19
USD 1,000,000	Royal Bank Of Canada 5.66% 21/1/2025	1,000,394	0.19	USD 1,000,000	ING US Funding 0%	972,419	0.18
USD 2,000,000	Royal Bank Of Canada 5.91% 23/5/2024	2,002,488	0.38	USD 1,500,000	ING US Funding 0% 1/7/2024	1,472,500	0.28
				總商業票據			
		38,624,448	7.34			72,923,363	13.85
						206,076,143	39.15

## 貝萊德美元儲備基金 (US Dollar Reserve Fund) 續

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
<b>定期存單</b>							
	<b>澳洲</b>						
USD 1,500,000	Commonwealth Bank of Australia 5.7% 27/11/2024	1,503,702	0.29	USD 2,500,000	Sumitomo Mitsui Banking (New York Branch) 5.48% 13/8/2024	2,500,071	0.47
USD 1,500,000	Westpac Banking 5.25% 22/1/2025	1,498,828	0.28	USD 2,000,000	Sumitomo Mitsui Banking (New York Branch) 5.48% 28/8/2024	2,001,383	0.38
USD 1,000,000	Westpac Banking 5.61% 31/1/2025	999,999	0.19	USD 2,000,000	Sumitomo Mitsui Banking (New York Branch) 5.52% 23/7/2024	2,000,586	0.38
		4,002,529	0.76	USD 3,000,000	Sumitomo Mitsui Trust Bank (New York Branch) 5.49% 1/8/2024	3,000,314	0.57
	<b>加拿大</b>			USD 3,000,000	Sumitomo Mitsui Trust Bank (New York Branch) 5.52% 22/7/2024	3,000,764	0.57
USD 1,750,000	Bank Of Montreal (Chicago Branch) 5.6% 29/11/2024	1,752,116	0.33	USD 2,750,000	Sumitomo Mitsui Trust Bank (New York Branch) 5.58% 8/7/2024	2,751,360	0.52
USD 1,500,000	Bank of Nova Scotia (Houston Branch) 5.8% 8/11/2024	1,503,279	0.29			36,254,800	6.88
USD 2,000,000	Canadian Imperial Bank of Commerce 5.17% 7/2/2025	1,996,401	0.38	USD 1,300,000	荷蘭 Cooperatieve Rabobank 5.27% 5/2/2025	1,299,328	0.25
USD 2,000,000	Canadian Imperial Bank of Commerce 5.6% 4/3/2024	1,999,994	0.38		<b>瑞典</b>		
USD 2,000,000	Canadian Imperial Bank Of Commerce 5.93% 28/6/2024	2,001,625	0.38	USD 1,500,000	Svenska Handelsbanken/New York NY 5.86% 29/4/2024	1,501,162	0.29
USD 1,000,000	Royal Bank of Canada (New York Branch) 5.96% 19/9/2024	1,002,497	0.19		<b>英國</b>		
USD 2,000,000	Toronto Dominion Bank (New York Branch) 6% 2/10/2024	2,006,095	0.38	USD 2,000,000	Standard Chartered Bank (New York Branch) 5.63% 1/3/2024	2,000,005	0.38
		12,262,007	2.33		<b>美國</b>		
	<b>芬蘭</b>			USD 2,000,000	Bank of America 0% 27/3/2024	2,000,436	0.38
USD 2,000,000	Nordea Bank (New York Branch) 5.78% 24/7/2024	2,002,747	0.38	USD 1,300,000	Bank of America 5.15% 22/1/2025	1,297,381	0.25
USD 2,000,000	Nordea Bank (New York Branch) 5.83% 18/4/2024	2,001,183	0.38	USD 1,839,000	Bank of America 5.22% 6/2/2025	1,836,555	0.35
		4,003,930	0.76	USD 2,000,000	Bank of America 5.75% 14/11/2024	2,004,197	0.38
	<b>法國</b>			USD 3,000,000	Bank of America 5.92% 9/8/2024	3,004,405	0.57
USD 1,000,000	BNP Paribas (New York Branch) 0% 31/12/2024	998,837	0.19	USD 2,000,000	Citibank (New York Branch) 5.8% 4/3/2024	2,000,067	0.38
USD 1,500,000	BNP Paribas (New York Branch) 5.23% 18/12/2024	1,497,855	0.28	USD 1,500,000	Citibank (New York Branch) 5.8% 18/3/2024	1,500,225	0.28
USD 1,500,000	BNP Paribas (New York Branch) 5.72% 19/8/2024	1,501,701	0.29	USD 1,000,000	Citibank (New York Branch) 5.89% 10/5/2024	1,000,575	0.19
USD 1,500,000	Credit Agricole Corporate And Investment Bank (New York Branch) 5.41% 1/7/2024	1,499,952	0.28	USD 1,500,000	Citibank (New York Branch) 5.92% 20/6/2024	1,501,655	0.29
USD 9,000,000	Credit Agricole Corporate And Investment Bank (New York Branch) 5.42% 11/6/2024	9,000,708	1.71	USD 1,750,000	Credit Industriel et Commercial 5.46% 17/6/2024	1,749,819	0.33
USD 3,000,000	Credit Agricole Corporate And Investment Bank (New York Branch) 5.69% 21/5/2024	3,001,864	0.57	USD 2,500,000	State Street Bank & Trust 5.81% 28/3/2024	2,500,764	0.48
USD 3,000,000	Natixis (New York Branch) 5.49% 10/9/2024	3,000,464	0.57	USD 2,000,000	Wells Fargo Bank 5.18% 7/2/2025	1,997,917	0.38
		20,501,381	3.89	USD 1,000,000	Wells Fargo Bank 5.95% 17/7/2024	1,001,784	0.19
	<b>日本</b>					23,395,780	4.45
USD 13,000,000	Mitsubishi UFJ Trust & Banking 5.33% 5/3/2024	12,999,975	2.47		<b>定期存單總額</b>	105,220,922	19.99
USD 3,000,000	Mitsubishi UFJ Trust & Banking (New York Branch) 5.51% 1/10/2024	3,000,000	0.57		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	313,292,375	59.52
USD 5,000,000	Sumitomo Mitsui Banking (New York Branch) 5.48% 6/8/2024	5,000,347	0.95		普通股 / 優先股 (股份) 總額	313,292,375	59.52
					其他淨資產	213,081,249	40.48
					淨資產總額 (美金)	526,373,624	100.00



## 貝萊德美元儲備基金 (US Dollar Reserve Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
英鎊避險股份類別						
GBP	21,941,347	USD	17,445,791	BNY Mellon	15/3/2024	168,382
USD	830,187	GBP	1,044,177	BNY Mellon	15/3/2024	(7,952)
未實現淨增值						160,430
未實現淨增值總額						160,430

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

## 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			621,809 Fortive	53,282,813	2.45
普通股 (股份)			426,224 Fortrea*	16,205,036	0.74
百慕達			64,034 Humana	22,402,935	1.04
812,681 Axalta Coating Systems	26,615,303	1.23	350,760 Intercontinental Exchange	48,888,929	2.25
丹麥			219,579 JPMorgan Chase	40,670,423	1.88
404,642 Novo Nordisk*	48,415,415	2.23	91,496 Laboratory of America*	19,541,716	0.90
法國			372,277 Las Vegas Sands	20,050,839	0.92
916,268 Sanofi*	43,925,888	2.03	107,075 LPL Financial	28,598,662	1.32
愛爾蘭			431,787 Marvell Technology	29,780,349	1.37
438,868 Medtronic	36,526,984	1.68	155,469 Meta Platforms	76,126,951	3.51
日本			384,206 Micron Technology	34,301,912	1.58
457,135 Sony*	39,423,322	1.82	438,096 Microsoft	179,536,122	8.28
澤西島			350,457 Monster Beverage	20,719,018	0.95
354,764 Aptiv	28,345,643	1.31	23,758 NVIDIA	18,882,858	0.87
英國			248,628 Otis Worldwide	23,622,146	1.09
792,502 BP	27,832,670	1.28	145,900 Progressive	27,907,752	1.28
166,299 Diageo*	25,094,519	1.16	138,138 Reinsurance of America	24,407,603	1.13
795,726 Shell	24,891,954	1.15	261,256 Ross Stores	39,052,547	1.80
440,022 Unilever*	21,596,280	0.99	335,379 Skechers USA	20,977,956	0.97
	99,415,423	4.58	323,983 Tenet Healthcare	30,055,903	1.39
美國			23,816 Thermo Fisher Scientific	13,585,361	0.63
305,461 Advanced Micro Devices	55,887,145	2.58	67,953 UnitedHealth	33,862,338	1.56
456,887 Alphabet	63,324,538	2.92	106,844 Veeva Systems	24,183,071	1.11
312,102 Alphabet	43,597,528	2.01	717,554 Verizon Communications*	28,673,458	1.32
723,575 Amazon.com	126,582,210	5.84	273,138 Voya Financial	18,597,966	0.86
100,006 American Express	21,873,312	1.01	210,410 Westinghouse Air Brake Technologies	29,474,233	1.36
417,867 Apple	75,842,861	3.49	128,468 Zebra Technologies*	35,819,448	1.65
212,757 Applied Materials	42,293,964	1.95		1,812,826,299	83.58
1,243,949 Avantor*	30,831,276	1.42	普通股 (股份) 總額	2,135,494,277	98.46
139,299 Berkshire Hathaway	57,257,461	2.64	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	2,135,494,277	98.46
396,422 Ciena*	22,496,949	1.04	其他可轉讓證券		
535,562 Cognizant Technology Solutions	42,609,312	1.97	普通股 (股份)		
1,105,522 Comcast	47,161,568	2.17	美國		
301,656 ConocoPhillips	33,954,399	1.57	28,100 World Access	-	0.00
725,001 Corteva	38,780,304	1.79	普通股 (股份) 總額	-	0.00
191,523 Dollar General	27,745,937	1.28	其他可轉讓證券總額	-	0.00
183,166 Dollar Tree	26,890,601	1.24	普通股 / 優先股 (股份) 總額	2,135,494,277	98.46
1,982,047 Dun & Bradstreet*	20,870,955	0.96	其他淨資產	33,482,334	1.54
175,072 Electronic Arts	24,422,544	1.13	淨資產總額 (美金)	2,168,976,611	100.00
51,127 Elevance Health	25,741,934	1.19			
506,934 Fidelity National Financial	25,453,156	1.17			

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
<b>離岸人民幣避險股份類別</b>						
CNY	949,068	USD	6,830,711	BNY Mellon	15/3/2024	(313)
USD	1,429,192	CNY	198,380	BNY Mellon	15/3/2024	(129)
未實現淨減值						(442)
<b>捷克克朗避險股份類別</b>						
CZK	5,189	USD	120,495	BNY Mellon	15/3/2024	(27)
USD	3,393	CZK	144	BNY Mellon	15/3/2024	(1)
未實現淨減值						(28)
<b>歐元避險股份類別</b>						
EUR	191,043,434	USD	177,340,476	BNY Mellon	15/3/2024	1,444,856
USD	7,717,200	EUR	8,326,115	BNY Mellon	15/3/2024	(50,269)
未實現淨增值						1,394,587
<b>英鎊避險股份類別</b>						
GBP	101,672,507	USD	80,712,065	BNY Mellon	15/3/2024	617,034
USD	2,793,955	GBP	3,521,321	BNY Mellon	15/3/2024	(19,567)
未實現淨增值						597,467
<b>日圓避險股份類別</b>						
JPY	6,227	USD	919,719	BNY Mellon	15/3/2024	(63)
USD	31,341	JPY	209	BNY Mellon	15/3/2024	(1)
未實現淨減值						(64)
<b>新加坡幣避險股份類別</b>						
SGD	6,126	USD	8,230	BNY Mellon	15/3/2024	4
USD	225	SGD	167	BNY Mellon	15/3/2024	-
未實現淨增值						4
未實現淨增值總額						1,991,524

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
科技	25.98
非週期性消費品	20.66
通訊	18.81
金融	13.54
週期性消費品	9.34
工業	4.90
能源	4.00
基本材料	1.23
其他淨資產	1.54
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 73,813	Ginnie Mae I Pool 3% 15/2/2045	66,543	0.07
	債券			USD 38,479	Ginnie Mae I Pool 3.5% 15/1/2042	35,803	0.04
	美國			USD 42,472	Ginnie Mae I Pool 3.5% 15/9/2042	39,506	0.04
USD 3,108,692	Fannie Mae Pool 2% 1/5/2051	2,442,388	2.63	USD 31,415	Ginnie Mae I Pool 3.5% 15/9/2042	29,221	0.03
USD 1,111,080	Fannie Mae Pool 2% 1/8/2051	886,799	0.96	USD 50,353	Ginnie Mae I Pool 4% 15/1/2041	47,944	0.05
USD 738,403	Fannie Mae Pool 2% 1/8/2051	592,550	0.64	USD 26,373	Ginnie Mae I Pool 4% 15/3/2041	25,114	0.03
USD 935,521	Fannie Mae Pool 2% 1/8/2051	748,833	0.81	USD 50,204	Ginnie Mae I Pool 4.5% 15/5/2040	49,093	0.05
USD 803,577	Fannie Mae Pool 2% 1/8/2051	634,822	0.68	USD 33,938	Ginnie Mae I Pool 4.5% 15/5/2040	33,199	0.04
USD 554,502	Fannie Mae Pool 2% 1/9/2051	441,298	0.48	USD 50,638	Ginnie Mae I Pool 4.5% 15/7/2040	49,369	0.05
USD 301,340	Fannie Mae Pool 2% 1/9/2051	241,033	0.26	USD 166,825	Ginnie Mae I Pool 5% 15/12/2034	167,242	0.18
USD 290,426	Fannie Mae Pool 2% 1/9/2051	231,670	0.25	USD 84,131	Ginnie Mae I Pool 5% 15/9/2035	84,246	0.09
USD 456,640	Fannie Mae Pool 2% 1/10/2051	360,662	0.39	USD 137,569	Ginnie Mae I Pool 5% 15/7/2037	137,121	0.15
USD 52,011	Fannie Mae Pool 2% 1/11/2051	41,415	0.04	USD 47,935	Ginnie Mae I Pool 5.5% 15/7/2038	48,904	0.05
USD 1,721,375	Fannie Mae Pool 2.5% 1/9/2050	1,426,833	1.54	USD 53,083	Ginnie Mae I Pool 5.5% 15/12/2040	54,154	0.06
USD 4,401,769	Fannie Mae Pool 2.5% 1/11/2050	3,648,944	3.93	USD 76	Ginnie Mae I Pool 6.5% 15/9/2036	78	0.00
USD 457,426	Fannie Mae Pool 2.5% 1/5/2051	383,454	0.41	USD 320	Ginnie Mae I Pool 6.5% 15/9/2036	332	0.00
USD 791,937	Fannie Mae Pool 2.5% 1/5/2051	658,375	0.71	USD 19,575	Ginnie Mae I Pool 6.5% 15/5/2038	19,422	0.02
USD 2,698,046	Fannie Mae Pool 2.5% 1/9/2051	2,230,436	2.41	USD 42,657	Ginnie Mae I Pool 6.5% 15/5/2038	44,018	0.05
USD 56,569	Fannie Mae Pool 2.5% 1/11/2051	47,000	0.05	USD 15,192	Ginnie Mae I Pool 6.5% 15/10/2038	15,740	0.02
USD 35,890	Fannie Mae Pool 2.5% 1/11/2051	30,052	0.03	USD 17,569	Ginnie Mae I Pool 6.5% 15/12/2038	18,128	0.02
USD 223,501	Fannie Mae Pool 3.5% 1/11/2046	206,156	0.22	USD 308	Ginnie Mae I Pool 6.5% 15/12/2038	304	0.00
USD 106,534	Fannie Mae Pool 3.5% 1/4/2047	96,672	0.10	USD 217,353	Ginnie Mae II Pool 2.5% 20/11/2040	184,246	0.20
USD 51,781	Fannie Mae Pool 3.5% 1/5/2047	47,005	0.05	USD 14,612	Ginnie Mae II Pool 2.5% 20/1/2041	12,372	0.01
USD 51,992	Fannie Mae Pool 3.5% 1/9/2047	47,197	0.05	USD 16,750	Ginnie Mae II Pool 2.5% 20/3/2041	14,197	0.02
USD 185,965	Fannie Mae Pool 3.5% 1/9/2049	168,346	0.18	USD 71,152	Ginnie Mae II Pool 2.5% 20/10/2045	59,925	0.06
USD 2,456,398	Fannie Mae Pool 4.5% 1/10/2052	2,328,383	2.51	USD 277,168	Ginnie Mae II Pool 2.5% 20/11/2045	233,192	0.25
USD 848,815	Fannie Mae Pool 5% 1/6/2053	824,644	0.89	USD 15,655	Ginnie Mae II Pool 2.5% 20/1/2046	13,190	0.01
USD 1,478,820	Fannie Mae Pool 5% 1/8/2053	1,435,537	1.55	USD 15,572	Ginnie Mae II Pool 2.5% 20/1/2046	13,144	0.01
USD 450,000	Fannie Mae REMICS 3% 25/10/2057	320,593	0.35	USD 10,176	Ginnie Mae II Pool 2.5% 20/1/2046	8,589	0.01
USD 57,118	Freddie Mac Gold Pool 4.5% 1/9/2048	54,964	0.06	USD 22,335	Ginnie Mae II Pool 2.5% 20/2/2046	18,729	0.02
USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	464,243	0.50	USD 21,669	Ginnie Mae II Pool 2.5% 20/3/2046	18,231	0.02
USD 1,876,290	Freddie Mac Pool 2% 1/5/2051	1,484,925	1.60	USD 1,127,907	Ginnie Mae II Pool 2.5% 20/6/2050	950,863	1.03
USD 4,237,042	Freddie Mac Pool 2.5% 1/2/2051	3,511,874	3.79	USD 617,556	Ginnie Mae II Pool 2.5% 20/7/2050	521,214	0.56
USD 89,647	Freddie Mac Pool 2.5% 1/11/2051	74,978	0.08	USD 796,135	Ginnie Mae II Pool 2.5% 20/7/2050	671,917	0.72
USD 996,104	Freddie Mac Pool 5.5% 1/9/2053	986,882	1.06	USD 632,760	Ginnie Mae II Pool 2.5% 20/7/2050	535,914	0.58
USD 2,588,676	Freddie Mac Pool 6% 1/6/2053	2,603,768	2.81	USD 612,849	Ginnie Mae II Pool 2.5% 20/8/2050	522,361	0.56
USD 1,693,868	Freddie Mac Pool 6% 1/10/2053	1,701,607	1.83				
USD 959,149	Freddie Mac Pool 6.5% 1/1/2053	976,492	1.05				
USD 834,927	Freddie Mac REMICS 0.514% 25/12/2049	73,896	0.08				
USD 362,917	Freddie Mac REMICS 4% 15/9/2054	316,443	0.34				

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 912,000	Ginnie Mae II Pool 2.5% 20/8/2050	777,342	0.84	USD 41,791	Ginnie Mae II Pool 3% 20/9/2050	36,730	0.04
USD 1,401,579	Ginnie Mae II Pool 2.5% 20/8/2050	1,185,970	1.28	USD 24,605	Ginnie Mae II Pool 3% 20/9/2050	21,595	0.02
USD 37,669	Ginnie Mae II Pool 2.5% 20/9/2050	31,722	0.03	USD 243,828	Ginnie Mae II Pool 3% 20/10/2050	214,691	0.23
USD 32,063	Ginnie Mae II Pool 2.5% 20/9/2050	27,032	0.03	USD 122,641	Ginnie Mae II Pool 3% 20/10/2050	107,941	0.12
USD 56,549	Ginnie Mae II Pool 2.5% 20/9/2050	47,561	0.05	USD 154,805	Ginnie Mae II Pool 3% 20/10/2050	136,167	0.15
USD 119,187	Ginnie Mae II Pool 2.5% 20/10/2050	100,370	0.11	USD 126,164	Ginnie Mae II Pool 3% 20/10/2050	110,586	0.12
USD 256,842	Ginnie Mae II Pool 2.5% 20/11/2050	216,453	0.23	USD 195,156	Ginnie Mae II Pool 3% 20/10/2050	171,528	0.19
USD 19,531	Ginnie Mae II Pool 2.5% 20/1/2051	16,454	0.02	USD 220,454	Ginnie Mae II Pool 3% 20/10/2050	193,917	0.21
USD 19,372	Ginnie Mae II Pool 2.5% 20/1/2051	16,295	0.02	USD 428,769	Ginnie Mae II Pool 3% 20/11/2050	377,114	0.41
USD 2,247,742	Ginnie Mae II Pool 2.5% 20/3/2051	1,920,126	2.07	USD 358,404	Ginnie Mae II Pool 3% 20/11/2050	315,034	0.34
USD 2,214,598	Ginnie Mae II Pool 2.5% 20/3/2051	1,893,639	2.04	USD 265,068	Ginnie Mae II Pool 3% 20/11/2050	232,341	0.25
USD 552,700	Ginnie Mae II Pool 2.5% 20/4/2051	475,834	0.51	USD 21,658	Ginnie Mae II Pool 3% 20/12/2050	19,062	0.02
USD 16,859	Ginnie Mae II Pool 2.5% 20/4/2051	14,187	0.02	USD 21,719	Ginnie Mae II Pool 3% 20/12/2050	19,104	0.02
USD 14,623	Ginnie Mae II Pool 2.5% 20/4/2051	12,267	0.01	USD 15,326	Ginnie Mae II Pool 3% 20/12/2050	13,470	0.01
USD 606,111	Ginnie Mae II Pool 2.5% 20/4/2051	521,815	0.56	USD 13,668	Ginnie Mae II Pool 3% 20/12/2050	12,035	0.01
USD 2,746,338	Ginnie Mae II Pool 2.5% 20/8/2051	2,245,581	2.42	USD 20,236	Ginnie Mae II Pool 3% 20/1/2051	17,820	0.02
USD 5,942,848	Ginnie Mae II Pool 2.5% 20/9/2051	4,859,257	5.24	USD 21,423	Ginnie Mae II Pool 3% 20/1/2051	18,776	0.02
USD 2,109,117	Ginnie Mae II Pool 2.5% 20/9/2051	1,724,548	1.86	USD 14,655	Ginnie Mae II Pool 3% 20/1/2051	12,873	0.01
USD 100,827	Ginnie Mae II Pool 2.5% 20/10/2051	84,908	0.09	USD 16,115	Ginnie Mae II Pool 3% 20/2/2051	14,185	0.02
USD 73,453	Ginnie Mae II Pool 3% 20/10/2045	64,613	0.07	USD 19,247	Ginnie Mae II Pool 3% 20/2/2051	16,919	0.02
USD 155,786	Ginnie Mae II Pool 3% 20/11/2045	137,042	0.15	USD 20,391	Ginnie Mae II Pool 3% 20/2/2051	17,874	0.02
USD 15,336	Ginnie Mae II Pool 3% 20/6/2046	13,492	0.01	USD 31,353	Ginnie Mae II Pool 3% 20/3/2051	27,483	0.03
USD 446,195	Ginnie Mae II Pool 3% 20/6/2050	392,453	0.42	USD 15,809	Ginnie Mae II Pool 3% 20/4/2051	13,921	0.02
USD 890,584	Ginnie Mae II Pool 3% 20/6/2050	782,774	0.84	USD 17,826	Ginnie Mae II Pool 3% 20/4/2051	15,692	0.02
USD 1,460,086	Ginnie Mae II Pool 3% 20/6/2050	1,282,422	1.38	USD 27,567	Ginnie Mae II Pool 3% 20/4/2051	24,250	0.03
USD 1,588,489	Ginnie Mae II Pool 3% 20/6/2050	1,392,255	1.50	USD 29,140	Ginnie Mae II Pool 3% 20/4/2051	25,616	0.03
USD 745,691	Ginnie Mae II Pool 3% 20/7/2050	655,859	0.71	USD 31,016	Ginnie Mae II Pool 3% 20/4/2051	27,247	0.03
USD 622,527	Ginnie Mae II Pool 3% 20/7/2050	547,937	0.59	USD 15,974	Ginnie Mae II Pool 3% 20/4/2051	14,002	0.02
USD 478,987	Ginnie Mae II Pool 3% 20/8/2050	421,589	0.45	USD 22,659	Ginnie Mae II Pool 3% 20/5/2051	19,920	0.02
USD 785,831	Ginnie Mae II Pool 3% 20/8/2050	691,650	0.75	USD 27,356	Ginnie Mae II Pool 3% 20/6/2051	24,086	0.03
USD 898,388	Ginnie Mae II Pool 3% 20/8/2050	789,631	0.85	USD 43,053	Ginnie Mae II Pool 3% 20/6/2051	37,872	0.04
USD 711,755	Ginnie Mae II Pool 3% 20/8/2050	624,755	0.67	USD 1,365,921	Ginnie Mae II Pool 3% 20/8/2051	1,224,138	1.32
USD 55,802	Ginnie Mae II Pool 3% 20/9/2050	49,118	0.05	USD 1,514,499	Ginnie Mae II Pool 3% 20/9/2051	1,356,362	1.46
USD 88,322	Ginnie Mae II Pool 3% 20/9/2050	77,410	0.08	USD 111,175	Ginnie Mae II Pool 3% 20/9/2051	97,452	0.11
USD 29,698	Ginnie Mae II Pool 3% 20/9/2050	26,140	0.03	USD 120,516	Ginnie Mae II Pool 3% 20/10/2051	106,087	0.11
USD 62,774	Ginnie Mae II Pool 3% 20/9/2050	55,213	0.06	USD 85,869	Ginnie Mae II Pool 3% 20/10/2051	75,539	0.08

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

至 2024 年 2 月 29 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 92,045	Ginnie Mae II Pool 3% 20/10/2051	80,909	0.09	USD 15,267	Ginnie Mae II Pool 3.5% 20/1/2051	13,874	0.01
USD 135,661	Ginnie Mae II Pool 3% 20/10/2051	118,913	0.13	USD 24,277	Ginnie Mae II Pool 3.5% 20/2/2051	22,089	0.02
USD 57,951	Ginnie Mae II Pool 3% 20/10/2051	50,904	0.05	USD 19,842	Ginnie Mae II Pool 3.5% 20/3/2051	18,024	0.02
USD 1,192,122	Ginnie Mae II Pool 3% 20/10/2051	1,067,635	1.15	USD 19,863	Ginnie Mae II Pool 3.5% 20/4/2051	18,072	0.02
USD 3,311,515	Ginnie Mae II Pool 3% 20/10/2051	2,965,712	3.20	USD 19,300	Ginnie Mae II Pool 3.5% 20/4/2051	17,554	0.02
USD 40,520	Ginnie Mae II Pool 3.5% 20/4/2043	37,473	0.04	USD 33,237	Ginnie Mae II Pool 3.5% 20/4/2051	30,098	0.03
USD 28,342	Ginnie Mae II Pool 3.5% 20/5/2043	26,213	0.03	USD 17,051	Ginnie Mae II Pool 3.5% 20/5/2051	15,584	0.02
USD 23,389	Ginnie Mae II Pool 3.5% 20/10/2046	21,502	0.02	USD 14,756	Ginnie Mae II Pool 3.5% 20/5/2051	13,421	0.01
USD 25,281	Ginnie Mae II Pool 3.5% 20/10/2046	23,206	0.03	USD 16,653	Ginnie Mae II Pool 3.5% 20/5/2051	15,131	0.02
USD 20,028	Ginnie Mae II Pool 3.5% 20/10/2046	18,356	0.02	USD 17,116	Ginnie Mae II Pool 3.5% 20/5/2051	15,489	0.02
USD 50,671	Ginnie Mae II Pool 3.5% 20/10/2046	46,371	0.05	USD 15,867	Ginnie Mae II Pool 3.5% 20/6/2051	14,422	0.02
USD 32,570	Ginnie Mae II Pool 3.5% 20/10/2046	29,783	0.03	USD 33,552	Ginnie Mae II Pool 3.5% 20/6/2051	30,361	0.03
USD 661,680	Ginnie Mae II Pool 3.5% 20/5/2050	602,382	0.65	USD 852,556	Ginnie Mae II Pool 3.5% 20/7/2051	775,699	0.84
USD 1,212,248	Ginnie Mae II Pool 3.5% 20/5/2050	1,102,870	1.19	USD 377,454	Ginnie Mae II Pool 3.5% 20/8/2051	343,201	0.37
USD 873,439	Ginnie Mae II Pool 3.5% 20/5/2050	794,355	0.86	USD 83,832	Ginnie Mae II Pool 3.5% 20/9/2051	75,792	0.08
USD 625,503	Ginnie Mae II Pool 3.5% 20/6/2050	572,160	0.62	USD 69,649	Ginnie Mae II Pool 3.5% 20/9/2051	63,228	0.07
USD 634,575	Ginnie Mae II Pool 3.5% 20/6/2050	577,313	0.62	USD 48,109	Ginnie Mae II Pool 3.5% 20/9/2051	43,703	0.05
USD 340,869	Ginnie Mae II Pool 3.5% 20/6/2050	310,006	0.33	USD 1,038	Ginnie Mae II Pool 4% 20/4/2039	994	0.00
USD 712,701	Ginnie Mae II Pool 3.5% 20/6/2050	647,948	0.70	USD 6,983	Ginnie Mae II Pool 4% 20/7/2039	6,687	0.01
USD 337,596	Ginnie Mae II Pool 3.5% 20/6/2050	306,304	0.33	USD 1,702	Ginnie Mae II Pool 4% 20/9/2040	1,630	0.00
USD 1,020,164	Ginnie Mae II Pool 3.5% 20/6/2050	926,848	1.00	USD 56,030	Ginnie Mae II Pool 4% 20/10/2040	53,671	0.06
USD 1,127,618	Ginnie Mae II Pool 3.5% 20/8/2050	1,025,258	1.11	USD 45,522	Ginnie Mae II Pool 4% 20/12/2040	43,606	0.05
USD 911,479	Ginnie Mae II Pool 3.5% 20/8/2050	825,291	0.89	USD 39,526	Ginnie Mae II Pool 4% 20/1/2041	37,863	0.04
USD 39,292	Ginnie Mae II Pool 3.5% 20/9/2050	35,747	0.04	USD 1,622	Ginnie Mae II Pool 4% 20/2/2041	1,553	0.00
USD 32,152	Ginnie Mae II Pool 3.5% 20/9/2050	29,206	0.03	USD 20,957	Ginnie Mae II Pool 4% 20/4/2042	20,074	0.02
USD 37,652	Ginnie Mae II Pool 3.5% 20/9/2050	34,223	0.04	USD 3,232	Ginnie Mae II Pool 4% 20/8/2044	3,059	0.00
USD 20,930	Ginnie Mae II Pool 3.5% 20/9/2050	19,106	0.02	USD 8,592	Ginnie Mae II Pool 4% 20/8/2044	8,176	0.01
USD 90,363	Ginnie Mae II Pool 3.5% 20/9/2050	81,819	0.09	USD 6,082	Ginnie Mae II Pool 4% 20/8/2044	5,786	0.01
USD 101,459	Ginnie Mae II Pool 3.5% 20/10/2050	92,250	0.10	USD 7,327	Ginnie Mae II Pool 4% 20/10/2046	6,860	0.01
USD 66,799	Ginnie Mae II Pool 3.5% 20/10/2050	60,731	0.07	USD 70,773	Ginnie Mae II Pool 4% 20/3/2047	66,651	0.07
USD 164,000	Ginnie Mae II Pool 3.5% 20/10/2050	148,492	0.16	USD 13,129	Ginnie Mae II Pool 4% 20/5/2047	12,395	0.01
USD 79,941	Ginnie Mae II Pool 3.5% 20/10/2050	72,678	0.08	USD 59,701	Ginnie Mae II Pool 4% 20/6/2047	56,363	0.06
USD 20,910	Ginnie Mae II Pool 3.5% 20/12/2050	19,037	0.02	USD 50,200	Ginnie Mae II Pool 4% 20/11/2047	47,380	0.05
USD 29,432	Ginnie Mae II Pool 3.5% 20/12/2050	26,650	0.03	USD 24,864	Ginnie Mae II Pool 4% 20/12/2047	23,467	0.03
USD 18,940	Ginnie Mae II Pool 3.5% 20/1/2051	17,245	0.02	USD 698,788	Ginnie Mae II Pool 4% 20/5/2050	654,039	0.71
USD 16,728	Ginnie Mae II Pool 3.5% 20/1/2051	15,211	0.02	USD 901,232	Ginnie Mae II Pool 4% 20/5/2050	844,033	0.91



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

## 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
英鎊避險股份類別						
GBP	3,493,268	USD	2,777,553	BNY Mellon	15/3/2024	26,833
USD	51,127	GBP	64,176	BNY Mellon	15/3/2024	(619)
未實現淨增值						26,214
未實現淨增值總額						35,596

## 至 2024 年 2 月 29 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
美國			
USD 13,548,000	Ginnie Mae 2% TBA	11,043,736	11.91
USD 2,628,529	Ginnie Mae 4% TBA	2,448,832	2.64
USD 1,841,000	Ginnie Mae 4.5% TBA	1,760,505	1.90
USD 1,963,000	Ginnie Mae 5% TBA	1,918,664	2.07
USD 1,460,000	Ginnie Mae 6% TBA	1,466,738	1.58
USD 1,300,000	Ginnie Mae 6.5% TBA	1,317,501	1.42
USD (9,319,400)	Ginnie Mae 2.5% TBA	(7,893,108)	(8.51)
USD (6,771,526)	Ginnie Mae 3% TBA	(5,940,718)	(6.40)
USD (612,476)	Ginnie Mae 3.5% TBA	(554,579)	(0.60)
將予宣佈證券		5,567,571	6.01



## 貝萊德美國增長型基金 (US Growth Fund)

### 至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			52,673 HEICO*	10,037,894	2.14
			9,361 IDEXX Laboratories	5,369,189	1.15
			30,170 Intuit	20,107,400	4.30
普通股 (股份)			25,760 Intuitive Surgical	9,965,256	2.13
加拿大			10,001 KLA	6,820,382	1.46
78,203 Shopify	6,002,080	1.28	17,674 Mastercard	8,387,020	1.79
22,150 Waste Connections	3,649,877	0.78	31,277 Meta Platforms	15,315,096	3.27
	9,651,957	2.06	95,057 Microsoft	38,955,309	8.32
			9,148 MongoDB*	4,038,842	0.86
法國			16,158 MSCI	9,173,381	1.96
7,043 LVMH Moet Hennessy Louis Vuitton	6,443,015	1.38	21,184 Netflix	12,762,513	2.73
			54,948 NVIDIA	43,672,670	9.33
荷蘭			13,830 Roper Technologies	7,499,041	1.60
17,403 ASML	16,459,758	3.52	18,791 S&P Global	8,119,215	1.73
9,444 Ferrari*	3,999,251	0.85	7,542 ServiceNow	5,824,611	1.25
	20,459,009	4.37	15,428 Sherwin-Williams	5,122,096	1.09
			9,505 Synopsys	5,472,884	1.17
美國			41,866 Tesla	8,475,772	1.81
16,773 Align Technology	5,119,287	1.09	12,161 Thermo Fisher Scientific	6,936,999	1.48
114,858 Alphabet	15,919,319	3.40	10,474 UnitedHealth	5,219,404	1.12
237,057 Amazon.com	41,470,751	8.86	66,349 Visa*	18,839,135	4.02
184,301 Apple	33,450,632	7.14	12,102 Zoetis	2,420,400	0.52
46,901 Blackstone	5,998,638	1.29		431,186,511	92.11
78,234 Boston Scientific	5,186,132	1.11	普通股 (股份) 總額	467,740,492	99.92
14,338 Broadcom	18,679,833	3.99	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	467,740,492	99.92
32,538 Cadence Design Systems	9,849,253	2.10	普通股 / 優先股 (股份) 總額	467,740,492	99.91
5,426 Cheniere Energy	841,355	0.18	其他淨資產	399,953	0.09
597 Chipotle Mexican Grill	1,596,073	0.34	淨資產總額 (美金)	468,140,445	100.00
125,302 Copart	6,633,488	1.42			
69,128 CoStar	5,994,780	1.28			
27,506 Danaher	7,009,354	1.50			
19,937 Eli Lilly	14,903,107	3.18			

\* 本證券全部或部分代表借貸證券。

## 貝萊德美國增長型基金 (US Growth Fund) 續

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
歐元避險股份類別						
EUR	27,424,845	USD	25,456,140	BNY Mellon	15/3/2024	205,671
USD	1,522,392	EUR	1,644,039	BNY Mellon	15/3/2024	(8,391)
未實現淨增值						197,280
未實現淨增值總額						197,280

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
科技	47.00
通訊	19.54
非週期性消費品	16.29
金融	7.10
週期性消費品	5.80
工業	2.92
基本材料	1.09
能源	0.17
其他淨資產	0.09
	100.00

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

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			6,622	Assurant	1,199,112	0.48
	普通股 / 優先股 (股份)			77,368	Avantor	1,917,566	0.77
	澳洲			55,841	Avnet	2,613,359	1.05
61,216	Woodside Energy*	1,213,301	0.49	123,366	Baxter International	5,077,744	2.04
	百慕達			158,157	Cannae*	3,419,354	1.37
41,644	Axalta Coating Systems	1,363,841	0.55	42,041	Cardinal Health	4,672,016	1.88
	加拿大			41,642	Carlyle*	1,930,107	0.77
81,441	Barrick Gold	1,196,368	0.48	11,008	Cencora	2,593,044	1.04
25,348	Gildan Activewear	882,111	0.35	2,706	Charles River Laboratories International*	694,468	0.28
9,323	Onex	697,643	0.28	8,902	Cheniere Energy	1,380,344	0.56
116,107	Suncor Energy*	3,933,705	1.58	41,946	Citigroup	2,324,647	0.93
		6,709,827	2.69	42,828	Citizens Financial*	1,352,508	0.54
	丹麥			59,847	Cognizant Technology Solutions	4,761,427	1.91
431	AP Moller - Maersk	614,783	0.25	4,516	Constellation Brands	1,120,916	0.45
	法國			28,159	Crown	2,140,084	0.86
7,287	Pernod Ricard	1,235,292	0.50	24,179	Crown Castle	2,649,293	1.06
	德國			16,812	Dollar General	2,435,554	0.98
59,300	Bayer	1,821,359	0.73	21,443	Dollar Tree	3,148,047	1.26
25,530	Henkel	1,918,378	0.77	296,598	Dun & Bradstreet	3,123,177	1.25
5,100	MTU Aero Engines	1,219,502	0.49	53,212	DXC Technology*	1,163,214	0.47
		4,959,239	1.99	20,543	Edison International	1,409,661	0.56
	愛爾蘭			24,247	Entergy	2,456,464	0.99
20,615	Allegion	2,659,954	1.07	89,783	Equitable	3,086,740	1.24
42,614	Johnson Controls International	2,552,152	1.02	61,848	Exelon	2,234,568	0.90
8,936	Willis Towers Watson	2,441,047	0.98	59,863	Fidelity National Financial	3,005,721	1.21
		7,653,153	3.07	79,428	Fidelity National Information Services	5,395,544	2.17
	日本			3,265	First Citizens BancShares	5,147,469	2.07
88,600	Komatsu	2,576,225	1.04	21,679	FMC	1,128,392	0.45
157,500	Panasonic*	1,496,864	0.60	13,998	Fortive	1,199,489	0.48
		4,073,089	1.64	64,333	Fortrea*	2,445,941	0.98
	澤西島			67,679	Fox*	2,031,047	0.81
21,626	Aptiv	1,727,917	0.69	23,562	Fulgent Genetics	558,891	0.23
55,784	WPP	503,470	0.20	136,295	General Motors	5,573,103	2.24
		2,231,387	0.89	142,365	Goodyear Tire & Rubber	1,701,262	0.68
	荷蘭			54,172	Hasbro	2,780,107	1.12
146,804	CNH Industrial	1,757,244	0.71	86,581	HP	2,437,255	0.98
33,645	Koninklijke Philips	674,783	0.27	5,060	Humana	1,770,292	0.71
96,736	Koninklijke Philips	1,934,720	0.78	23,607	Huntington Ingalls Industries	6,872,706	2.76
		4,366,747	1.76	31,655	International Flavors & Fragrances	2,390,902	0.96
	新加坡			4,763	Interpublic of	150,606	0.06
86,894	Flex	2,455,624	0.99	37,063	Keurig Dr Pepper	1,115,967	0.45
	瑞士			84,854	Kinder Morgan	1,471,369	0.59
10,350	Swatch*	2,460,214	0.99	581,889	Kosmos Energy*	3,596,074	1.44
	英國			137,930	Kraft Heinz	4,895,136	1.97
47,858	BP	1,680,773	0.67	15,301	Laboratory of America	3,267,987	1.31
121,372	British American Tobacco*	3,638,733	1.46	23,634	Las Vegas Sands	1,272,927	0.51
196,262	Prudential	1,954,884	0.78	14,582	Lear	2,009,545	0.81
1,586,277	Vodafone	1,392,673	0.56	45,278	Leidos	5,752,570	2.31
		8,667,063	3.47	2,710	LPL Financial	723,814	0.29
	美國			98,841	Mattel	1,958,534	0.79
5,061	Acuity Brands*	1,269,856	0.51	14,500	Mid-America Apartment Communities	1,830,915	0.74
20,333	Advance Auto Parts	1,394,641	0.56	55,793	NCR Atleos	1,229,120	0.49
39,731	Alcoa	1,069,161	0.43	27,525	NCR Voyix	403,517	0.16
37,811	American Electric Power	3,190,492	1.28	125,919	Newell Brands*	950,059	0.38
38,861	American International	2,825,583	1.13	117,396	PG&E	1,956,991	0.78
6,550	American Tower	1,284,586	0.52	36,275	Public Service Enterprise	2,285,688	0.92
				6,576	Ralph Lauren	1,227,082	0.49
				30,353	Raymond James Financial	3,676,052	1.48
				3,347	Repligen*	658,020	0.26
				9,094	Ross Stores	1,359,371	0.54
				138,875	Sealed Air	4,838,405	1.94
				35,472	Semptra	2,513,546	1.01
				88,125	SS&C Technologies	5,615,325	2.26

\* 本證券全部或部分代表借貸證券。

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

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
49,376	Tapestry	2,337,707	0.94
90,415	Telephone and Data Systems	1,370,691	0.55
176,989	Under Armour	1,588,476	0.64
3,118	Veeva Systems	705,728	0.28
37,006	VF*	600,977	0.24
164,910	Warner Bros Discovery*	1,466,050	0.59
34,550	Wells Fargo*	1,913,724	0.77
1,684	West Pharmaceutical Services	604,792	0.24
73,938	Western Digital	4,287,665	1.72
23,390	Westinghouse Air Brake Technologies	3,276,471	1.32
10,651	Zebra Technologies	2,969,712	1.19
		190,256,467	76.38
	普通股 / 優先股 (股份) 總額	238,260,027	95.66
	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	238,260,027	95.66
	普通股 / 優先股 (股份) 總額	238,260,027	95.66
	其他淨資產	10,811,619	4.34
	淨資產總額 (美金)	249,071,646	100.00

\* 本證券全部或部分代表借貸證券。

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	1,562,579	USD	2,399,626	BNY Mellon	15/3/2024	4,101
USD	98,883	AUD	64,320	BNY Mellon	15/3/2024	(240)
						未實現淨增值
						3,861
						未實現淨增值總額
						3,861

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
非週期性消費品	18.37
金融	16.64
週期性消費品	14.81
工業	14.49
科技	13.94
公共事業	6.44
能源	5.33
基本材料	2.87
通訊	2.77
其他淨資產	4.34
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				972,361	ConocoPhillips	109,448,954	4.74		
普通股（股份）				416,654	Diamondback Energy	75,393,541	3.26		
加拿大				846,127	EOG Resources	96,898,464	4.20		
2,358,212	ARC Resources*	40,491,181	1.75	1,905,823	Exxon Mobil*	199,787,425	8.65		
1,664,594	Canadian Natural Resources*	114,313,952	4.95	531,801	Hess	77,829,077	3.37		
2,553,526	Cenovus Energy	44,579,924	1.93	2,680,296	Kosmos Energy*	16,564,229	0.72		
1,872,172	Pembina Pipeline	65,466,184	2.84	644,227	Marathon Petroleum	107,650,332	4.66		
2,235,403	TC Energy*	88,398,596	3.83	574,950	NOV	9,866,142	0.43		
1,020,450	Tourmaline Oil*	46,296,928	2.01	710,700	Patterson-UTI Energy*	8,357,832	0.36		
		399,546,765	17.31	1,556,400	Permian Resources	24,287,622	1.05		
				663,755	Valero Energy	92,421,246	4.00		
				2,831,204	Williams	100,932,423	4.37		
						1,189,626,667	51.52		
1,909,461	古拉索 Schlumberger	92,914,372	4.02	普通股（股份）總額				2,267,212,975	98.19
2,006,645	法國 TotalEnergies	129,056,418	5.59	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額				2,267,212,975	98.19
204,450	愛爾蘭 Weatherford International	21,426,360	0.93	其他可轉讓證券					
1,391,050	盧森堡 Tenaris	24,969,531	1.08	普通股（股份）					
25,634,307	英國 BP	150,324,687	6.51	俄羅斯聯邦 6,776,700 Gazprom**				744	0.00
7,175,125	Shell	224,452,736	9.72	普通股（股份）總額				744	0.00
1,578,265	TechnipFMC	34,895,439	1.51	其他可轉讓證券總額				744	0.00
		409,672,862	17.74	普通股 / 優先股（股份）總額				2,267,213,719	98.19
557,820	美國 Cheniere Energy	86,495,569	3.75	其他淨資產				41,849,063	1.81
1,201,870	Chevron	183,693,811	7.96	淨資產總額（美金）				2,309,062,782	100.00

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
澳幣避險股份類別						
AUD	8,745,846	USD	13,431,361	BNY Mellon	15/3/2024	23,280
USD	476,462	AUD	309,434	BNY Mellon	15/3/2024	(1,641)
未實現淨增值						21,639
瑞士法郎避險股份類別						
CHF	4,662,651	USD	4,041,028	BNY Mellon	15/3/2024	(58,799)
USD	102,767	CHF	117,314	BNY Mellon	15/3/2024	235
未實現淨減值						(58,564)
歐元避險股份類別						
EUR	118,858,278	USD	110,345,429	BNY Mellon	15/3/2024	912,471
USD	10,331,221	EUR	11,141,480	BNY Mellon	15/3/2024	(72,204)
未實現淨增值						840,267
港幣避險股份類別						
HKD	4,187,296	USD	32,709,129	BNY Mellon	15/3/2024	(7,194)
USD	1,558,427	HKD	199,393	BNY Mellon	15/3/2024	231
未實現淨減值						(6,963)
新加坡幣避險股份類別						
SGD	64,545,924	USD	86,721,888	BNY Mellon	15/3/2024	49,538
USD	6,647,922	SGD	4,942,417	BNY Mellon	15/3/2024	(9,336)
未實現淨增值						40,202
未實現淨增值總額						836,581

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
油氣生產商	76.36
管道	14.79
石油與天然氣服務	5.96
金屬/硬體	1.08
其他淨資產	1.81
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			瑞士		
普通股（股份）			534,826 Julius Baer*	28,870,298	1.79
奧地利			土耳其		
548,153 BAWAG	30,984,207	1.92	13,161,922 Akbank TAS	17,519,018	1.08
590,872 Erste Bank*	23,603,590	1.46	英國		
	54,587,797	3.38	17,161,387 Barclays	35,957,759	2.23
百慕達			12,785,421 Cab Payments*	15,554,232	0.96
103,780 RenaissanceRe*	23,558,060	1.46	9,059,580 NatWest	27,657,133	1.71
巴西			1,313,300 St James's Place	8,630,953	0.54
1,685,706 IRB-Brasil Resseguros	13,280,876	0.82	4,138,818 Standard Chartered	34,928,053	2.16
加拿大			7,021,940 Vanquis Banking	10,980,815	0.68
1,591,850 Nuvei*	41,983,652	2.60		133,708,945	8.28
開曼群島			美國		
2,287,087 Pagseguro Digital*	31,904,864	1.98	775,256 American International	56,368,864	3.49
1,086,373 XP	25,855,677	1.60	102,863 Ameriprise Financial	42,207,775	2.61
	57,760,541	3.58	547,634 Apollo Global Management*	61,017,380	3.78
法國			2,229,822 Bank of America	77,129,543	4.77
1,134,267 SCOR*	34,875,144	2.16	646,826 Charles Schwab	43,098,016	2.67
1,392,762 Worldline	16,205,972	1.00	1,071,877 Equitable	36,851,131	2.28
	51,081,116	3.16	789,664 Fidelity National Information Services	53,641,876	3.32
德國			22,513 First Citizens BancShares	35,493,095	2.20
1,743,015 Commerzbank	20,394,926	1.26	400,498 Global Payments	52,228,944	3.23
2,506,572 Deutsche Bank	33,824,517	2.09	153,618 Goldman Sachs	60,497,841	3.74
	54,219,443	3.35	543,907 Jackson Financial*	30,290,181	1.87
印度			644,413 KKR	62,488,729	3.87
1,785,958 IndusInd Bank	31,768,319	1.96	5,475,705 New York Community Bancorp*	25,900,084	1.61
愛爾蘭			414,889 Synchrony Financial	17,060,236	1.05
116,133 Willis Towers Watson	31,724,052	1.96	1,336,930 Wells Fargo*	74,052,553	4.58
義大利			612,910 Western Alliance Bancorp	36,253,626	2.24
8,064,637 Intesa Sanpaolo	25,776,173	1.59		764,579,874	47.31
1,176,107 UniCredit	39,740,748	2.46	普通股（股份）總額	1,578,242,048	97.66
	65,516,921	4.05	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	1,578,242,048	97.66
日本			其他可轉讓證券		
1,871,500 Rakuten Bank*	37,301,025	2.31	普通股（股份）		
哈薩克			俄羅斯聯邦		
606,590 Kaspi.KZ JSC	63,327,996	3.92	16,260,180 Sberbank of Russia**	1,786	0.00
墨西哥			英國		
2,136,941 Grupo Financiero Banorte	22,053,293	1.36	9,596,859 Finabl**	122	0.00
菲律賓			普通股（股份）總額	1,908	0.00
10,607,050 BDO Unibank	28,869,143	1.79	其他可轉讓證券總額	1,908	0.00
葡萄牙			普通股／優先股（股份）總額	1,578,243,956	97.66
79,740,533 Banco Comercial Portugues*	23,306,529	1.44	其他淨資產	37,792,897	2.34
西班牙			淨資產總額（美金）	1,616,036,853	100.00
3,337,434 Banco Bilbao Vizcaya Argentaria	33,225,150	2.06			

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>歐元避險股份類別</b>						
EUR	7,616,949	USD	7,070,311	BNY Mellon	15/3/2024	57,283
USD	294,035	EUR	316,859	BNY Mellon	15/3/2024	(2,290)
未實現淨增值						54,993
<b>港幣避險股份類別</b>						
HKD	4,444,178	USD	34,713,729	BNY Mellon	15/3/2024	(7,894)
USD	6,047,553	HKD	773,849	BNY Mellon	15/3/2024	995
未實現淨減值						(6,899)
<b>新加坡幣避險股份類別</b>						
SGD	51,956,693	USD	69,807,799	BNY Mellon	15/3/2024	40,179
USD	4,796,181	SGD	3,565,646	BNY Mellon	15/3/2024	(6,824)
未實現淨增值						33,355
未實現淨增值總額						81,449

至 2024 年 2 月 29 日止之產業明細

	淨資產 %
銀行	46.41
其他多元化金融服務	16.70
保險	14.04
軟體	7.24
商業服務	6.83
私募股權	3.87
儲蓄及貸款	1.61
投資公司	0.96
其他淨資產	2.34
	100.00



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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			美國		
基金			2,834,458 Freeport-McMoRan	108,276,296	3.24
			4,077,504 Newmont	126,891,924	3.80
				235,168,220	7.04
			普通股 (股份) 及認股權證總額	3,133,093,794	93.85
			允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	3,278,628,970	98.21
總基金數	145,535,176	4.36	其他可轉換證券		
普通股 (股份) 及認股權證			普通股 (股份) 及認股權證		
澳洲			加拿大		
100,921,737 Bellevue Gold*	100,775,815	3.02	8,208,603 Great Basin Gold**	-	0.00
98,182,160 Challenger Gold	5,254,442	0.16	1,085,209 Osisko Mining	49,371	0.00
54,918,762 De Grey Mining*	45,341,035	1.36	(Wts 28/8/2024)**	49,371	0.00
22,227,448 Emerald Resources NL*	40,183,665	1.20			
24,371,008 Northern Star Resources	205,183,943	6.15			
195,520,037 Predictive Discovery	24,883,190	0.74			
	421,622,090	12.63	哈薩克		
加拿大			9,370,110 Polymetal International**	1,031	0.00
4,943,776 Agnico Eagle Mines*	238,710,117	7.15	俄羅斯聯邦		
13,368,125 Alamos Gold	158,779,502	4.76	1,347,782 Polyus**	148	0.00
10,707,554 Allied Gold	23,949,740	0.72	5,317,500 Vysochaishii PAO**	53,175	0.00
4,085,660 Artemis Gold	21,383,380	0.64		53,323	0.00
47,254,063 B2Gold	112,844,743	3.38	美國		
16,916,418 Barrick Gold*	248,502,180	7.44	553,134 Allied Gold**	1,237,203	0.04
18,068,332 Centerra Gold	92,631,395	2.77	普通股 (股份) 及認股權證總額	1,340,928	0.04
11,811,518 Dundee Precious Metals	78,821,018	2.36	債券		
4,022,813 Eldorado Gold	41,998,168	1.26	加拿大		
949,511 Franco-Nevada	101,156,644	3.03	CAD 3,207,464 Great Basin Gold 8%	-	0.00
20,543,527 Kinross Gold*	100,847,363	3.02	30/11/2014**,**	-	0.00
9,649,664 Lundin Gold	110,339,625	3.30	總債券	-	0.00
7,583,485 MAG Silver	64,377,568	1.93			
8,041,400 Marathon Gold			RIGHTS		
(Wts 20/9/2024)	2,100,418	0.07	加拿大		
6,598,656 Osisko Gold Royalties	93,573,041	2.80	2,090,998 Kinross Gold (31/12/2024)**	15	0.00
35,193,576 Osisko Mining	64,559,132	1.93	共有權利	15	0.00
9,544,570 Pan American Silver*	119,784,353	3.59	其他可轉換證券總額	1,340,943	0.04
11,671,983 Rupert Resources	26,623,860	0.80	普通股 / 優先股 (股份) 總額	3,279,969,913	98.25
7,914,634 Skeena Resources	28,569,825	0.86	其他淨資產	58,489,769	1.75
2,078,285 SSR Mining*	9,061,323	0.27	淨資產總額 (美金)	3,338,459,682	100.00
8,066,525 Torex Gold Resources	83,722,020	2.51			
4,410,769 Wheaton Precious Metals*	179,730,294	5.38			
	2,002,065,709	59.97			
南非					
3,433,052 Gold Fields*	44,869,990	1.35			
7,546,790 Gold Fields*	98,240,962	2.94			
	143,110,952	4.29			
英國					
6,430,089 Anglogold Ashanti*	120,885,673	3.62			
11,814,357 Endeavour Mining	195,530,086	5.86			
2,502,404 Fresnillo	14,711,064	0.44			
	331,126,823	9.92			

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

\*\*\* 此證券處於違約狀態，詳見附註 2(b)。

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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
<b>澳幣避險股份類別</b>						
AUD	16,599,635	USD	25,488,382	BNY Mellon	15/3/2024	41,332
USD	3,427,972	AUD	2,229,152	BNY Mellon	15/3/2024	(8,916)
未實現淨增值						32,416
<b>瑞士法郎避險股份類別</b>						
CHF	14,566,406	USD	12,628,159	BNY Mellon	15/3/2024	(179,432)
USD	1,847,057	CHF	2,104,112	BNY Mellon	15/3/2024	(168)
未實現淨減值						(179,600)
<b>離岸人民幣避險股份類別</b>						
CNY	9,439	USD	67,959	BNY Mellon	15/3/2024	-
USD	8,626	CNY	1,197	BNY Mellon	15/3/2024	(1)
未實現淨減值						(1)
<b>歐元避險股份類別</b>						
EUR	225,329,661	USD	209,178,239	BNY Mellon	15/3/2024	1,715,858
USD	33,664,368	EUR	36,288,545	BNY Mellon	15/3/2024	(251,330)
未實現淨增值						1,464,528
<b>英鎊避險股份類別</b>						
GBP	9,274,656	USD	7,373,306	BNY Mellon	15/3/2024	69,818
USD	1,094,781	GBP	1,379,595	BNY Mellon	15/3/2024	(7,861)
未實現淨增值						61,957
<b>港幣避險股份類別</b>						
HKD	9,735,388	USD	76,044,233	BNY Mellon	15/3/2024	(17,225)
USD	9,623,670	HKD	1,231,330	BNY Mellon	15/3/2024	1,462
未實現淨減值						(15,763)
<b>波蘭幣避險股份類別</b>						
PLN	7,478,731	USD	30,134,298	BNY Mellon	15/3/2024	94,077
USD	4,087,498	PLN	1,015,700	BNY Mellon	15/3/2024	(11,496)
未實現淨增值						82,581
<b>新加坡幣避險股份類別</b>						
SGD	67,464,011	USD	90,643,375	BNY Mellon	15/3/2024	52,398
USD	11,992,623	SGD	8,911,947	BNY Mellon	15/3/2024	(20,843)
未實現淨增值						31,555
未實現淨增值總額						1,477,673

至 2024 年 2 月 29 日止之產業明細

	淨資產 %
礦業	92.69
投資基金	4.36
不動產投資與服務	1.20
其他淨資產	1.75
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			英國		
基金			3,457,302 AstraZeneca	443,471,740	3.20
			723,890 Autolus Therapeutics	4,234,757	0.03
			198,555 Immunocore*	13,809,500	0.10
				461,515,997	3.33
			美國		
329,013,890 愛爾蘭 BlackRock ICS US Dollar Liquidity Fund <sup>†</sup>	329,013,890	2.37	206,337 4D Molecular Therapeutics	5,886,795	0.04
總基金數	329,013,890	2.37	3,721,946 Abbott Laboratories	444,102,597	3.20
普通股/優先股 (股份)			3,748,828 AbbVie	662,380,420	4.77
比利時			437,016 Agilent Technologies*	59,722,606	0.43
338,013 UCB	39,000,643	0.28	174,023 Align Technology	53,113,560	0.38
開曼群島			256,643 Alnylam Pharmaceuticals*	39,045,666	0.29
5,942,000 Abbisko Cayman	2,057,170	0.02	1,700,211 Amgen*	470,533,395	3.39
3,127,626 Antengene	495,455	0.00	1,029,484 Avantor	25,515,762	0.19
1,000,000 Everest Medicines	3,085,214	0.02	979,910 Baxter International	40,333,096	0.29
15,025,500 Kindstar Globalgene Technology	2,725,746	0.02	865,348 Becton Dickinson	205,762,447	1.48
317,344 Legend Biotech*	21,039,907	0.15	801,035 Biogen*	177,196,953	1.27
118,560 Structure Therapeutics*	5,035,243	0.04	514,206 BioMarin Pharmaceutical	44,900,468	0.33
	34,438,735	0.25	281,589 Blueprint Medicines*	26,756,587	0.19
丹麥			8,589,199 Boston Scientific	569,378,002	4.11
135,124 Genmab	37,909,284	0.27	399,470 Cabaletta Bio*	9,315,640	0.07
8,396,601 Novo Nordisk	1,004,601,979	7.25	1,304,158 Cencora*	307,207,458	2.22
	1,042,511,263	7.52	1,362,290 Centene	106,054,277	0.77
法國			232,331 CG oncology	10,756,925	0.08
459,775 EssilorLuxottica*	98,008,686	0.71	545,937 Cigna	182,091,827	1.31
3,946,488 Sanofi	378,669,553	2.73	1,019,124 Cooper	96,205,305	0.69
	476,678,239	3.44	1,611,564 Danaher	410,674,854	2.96
德國			526,622 Dexcom	60,219,225	0.44
192,181 BioNTech*	17,594,170	0.13	954,795 Edwards Lifesciences	81,224,411	0.59
310,015 Merck	53,243,242	0.38	536,406 Elevance Health	270,075,057	1.95
90,159 Sartorius*	34,754,029	0.25	1,361,449 Eli Lilly	1,017,696,742	7.34
	105,591,441	0.76	235,613 Exact Sciences*	13,540,679	0.09
愛爾蘭			881,000 GE HealthCare Technologies*	80,862,585	0.58
1,831,527 Medtronic	152,437,992	1.10	2,125,621 Gilead Sciences	154,022,498	1.11
279,603 STERIS	64,518,392	0.47	405,329 HCA Healthcare	126,316,730	0.91
	216,956,384	1.57	237,941 Humana	83,246,038	0.60
日本			146,309 IDEXX Laboratories	83,918,453	0.61
2,791,000 Daiichi Sankyo	92,880,821	0.67	240,497 Incyte	14,242,232	0.10
497,000 Eisai	20,795,755	0.15	933,462 Intuitive Surgical	361,109,774	2.60
	113,676,576	0.82	136,887 IQVIA	33,989,042	0.25
澤西島			1,953,222 Johnson & Johnson	315,181,668	2.27
530,011 Novocure*	8,522,577	0.06	108,547 Kyverna Therapeutics	3,087,077	0.02
荷蘭			293,851 Masimo*	37,175,090	0.27
237,564 Argenx*	88,870,317	0.64	732,722 McKesson	381,367,147	2.75
1,261,239 QIAGEN*	54,649,486	0.39	4,996,424 Merck	637,543,702	4.60
	143,519,803	1.03	39,854 Mettler-Toledo International*	49,607,071	0.35
瑞士			497,208 Moderna*	47,801,577	0.34
2,056,267 Alcon	175,529,714	1.26	150,463 Neurocrine Biosciences	19,895,722	0.15
178,017 Lonza*	93,947,733	0.68	63,725 Penumbra*	14,512,731	0.10
1,411,716 Novartis*	144,009,689	1.04	7,451,408 Pfizer	201,448,815	1.45
807,083 Roche*	213,380,612	1.54	156,305 Quest Diagnostics	19,558,445	0.14
192,433 Sonova	59,470,747	0.43	171,960 Regeneron Pharmaceuticals <sup>†</sup>	168,180,319	1.21
	686,338,495	4.95	140,475 Repligen*	27,617,385	0.20
			226,570 REVOLUTION Medicines*	6,849,211	0.05
			660,367 Rhythm Pharmaceuticals*	29,307,087	0.22
			224,977 Sarepta Therapeutics*	29,453,989	0.21
			797,994 Stryker	278,396,166	2.01
			534,934 Thermo Fisher Scientific	305,142,402	2.20
			1,915,103 UnitedHealth	954,334,127	6.88
			149,030 Vaxcyte*	11,199,605	0.08
			475,557 Vertex Pharmaceuticals	201,531,546	1.45
			229,361 West Pharmaceutical Services	82,372,709	0.59
			393,611 Zoetis	78,722,200	0.57
				10,227,683,897	73.74
			普通股/優先股 (股份) 總額	13,556,434,050	97.75
			允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	13,885,447,940	100.12

<sup>†</sup> 本證券全部或部分已質押或提供擔保，詳見附註 13。

<sup>~</sup> 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。

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

## 至 2024 年 2 月 29 日止之投資組合

持股量 說明	市場價值 (美金)	淨資產 %
其他可轉讓證券		
普通股 (股份)		
264,817 美國 Contra Abiomed**	757,377	0.01
221,178 Mirati Therapeutics**	154,824	0.00
	912,201	0.01
普通股 (股份) 總額	912,201	0.01
其他可轉讓證券總額	912,201	0.01
普通股 / 優先股 (股份) 總額	13,886,360,141	100.14
其他淨負債	(18,738,238)	(0.14)
淨資產總額 (美金)	13,867,621,903	100.00

\*\* 證券依附註 2(j) 詳列之公平計價調整。

## 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
JPY	435,659,461	USD	62,300,000,000	RBS	14/3/2024	(18,160,921)
未實現淨減值						(18,160,921)
澳幣避險股份類別						
AUD	52,565,550	USD	80,722,656	BNY Mellon	15/3/2024	137,016
USD	4,296,803	AUD	2,805,313	BNY Mellon	15/3/2024	(6)
未實現淨增值						137,010
離岸人民幣避險股份類別						
CNY	113,441,272	USD	816,701,124	BNY Mellon	15/3/2024	(5,209)
USD	30,983,171	CNY	4,302,885	BNY Mellon	15/3/2024	(535)
未實現淨減值						(5,744)
歐元避險股份類別						
EUR	263,356,247	USD	244,458,736	BNY Mellon	15/3/2024	1,983,311
USD	10,347,770	EUR	11,192,520	BNY Mellon	15/3/2024	(39,138)
未實現淨增值						1,944,173
港幣避險股份類別						
HKD	26,715,987	USD	208,680,744	BNY Mellon	15/3/2024	(47,382)
USD	11,731,194	HKD	1,500,681	BNY Mellon	15/3/2024	1,478
未實現淨減值						(45,904)
日圓避險股份類別						
JPY	1,267,170	USD	187,137,258	BNY Mellon	15/3/2024	(12,858)
USD	8,267,915	JPY	55,344	BNY Mellon	15/3/2024	(72)
未實現淨減值						(12,930)
新加坡幣避險股份類別						
SGD	144,928,639	USD	194,715,645	BNY Mellon	15/3/2024	106,799
USD	9,359,101	SGD	6,962,480	BNY Mellon	15/3/2024	(8,716)
未實現淨增值						98,083
未實現淨減值總額						(16,046,233)

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

至 2024 年 2 月 29 日止之產業明細

	淨資產 %
藥物	46.89
醫療保健產品	26.52
醫療保健服務	12.20
生物科技	11.55
投資基金	2.37
電子產品	0.61
其他淨負債	(0.14)
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				南非			
普通股 (股份)				1,909,819	Impala Platinum	6,456,118	0.14
				1,628,873	Northam Platinum	9,275,472	0.21
						15,731,590	0.35
澳洲				瑞典			
14,448,960	BHP	414,264,732	9.18	6,704,397	SSAB	52,419,324	1.16
9,766,787	Chalice Mining*	7,202,949	0.16	英國			
13,936,821	Champion Iron*	70,311,018	1.56	5,027,564	Anglo American	110,221,423	2.44
6,666,987	Deterra Royalties	21,581,988	0.48	1,626,670	Antofagasta*	37,311,296	0.83
6,996,397	Equatorial Resources	799,084	0.02	2,198,015	Endeavour Mining	36,377,609	0.81
10,439,351	Iluka Resources*	46,670,692	1.03	5,780,625	Rio Tinto	374,772,428	8.30
10,469,912	Lynas Rare Earths*	39,905,802	0.88	美國			
1,344,444	Mineral Resources*	58,517,209	1.30	239,471	Albemarle*	33,046,998	0.73
81,531,226	Nickel Industries*	37,513,990	0.83	1,165,510	Alcoa	31,363,874	0.70
13,663,826	Northern Star Resources*	115,038,233	2.55	5,119,996	Freeport-McMoRan	195,583,847	4.33
43,578	Woodside Energy	863,474	0.02	4,975,161	Ivanhoe Electric / US*	37,512,714	0.83
812,669,171				243,000	Metal Founders	2,957,310	0.07
				3,070,913	Newmont	95,566,813	2.12
				1,134,788	Nucor*	218,106,254	4.83
				872,444	Steel Dynamics*	115,808,216	2.57
				729,946,026			
				4,392,543,503			
				97.33			
巴西				債券			
22,706,931	Vale	306,316,499	6.79	巴西			
加拿大				BRL 6,750	Vale 0% 30/3/2172	47,764	0.00
724,517	Agnico Eagle Mines*	34,983,288	0.77	總債券			
9,165,563	Barrick Gold	134,642,120	2.98	47,764			
2,574,729	Cameco*	105,692,625	2.34	0.00			
8,181,606	Capstone Copper	42,669,605	0.95	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
1,431,950	ERO Copper*	24,491,861	0.54	4,392,591,267			
1,071,864	Filo	17,549,677	0.39	97.33			
3,546,227	First Quantum Minerals	32,748,524	0.73	其他可轉讓證券			
11,044,789	Foran Mining	31,185,790	0.69	普通股 (股份)			
5,500,000	Foran Mining	15,529,663	0.34	哈薩克			
744,499	Franco-Nevada	79,315,585	1.76	4,355,902	Polymetal International**	479	0.00
14,608,977	Ivanhoe Mines	156,262,973	3.46	俄羅斯聯邦			
9,700,549	Lundin Mining	77,766,765	1.72	1	Polyus**	-	0.00
3,342,962	Sigma Lithium	50,317,211	1.11	376,830	Polyus**	41	0.00
10,025,254	Solaris Resources	28,344,060	0.63	41			
1,928,876	Stelco*	57,731,057	1.28	0.00			
3,394,513	Teck Resources*	130,601,984	2.90	普通股 (股份) 總額			
3,960,646	Wheaton Precious Metals	161,388,653	3.58	520			
1,181,221,441				其他可轉讓證券總額			
				520			
				普通股 / 優先股 (股份) 總額			
				4,392,591,787			
				97.33			
				其他淨資產			
				120,491,145			
				2.67			
				淨資產總額 (美金)			
				4,513,082,932			
				100.00			
澤西島				盧森堡			
69,256,281	Glencore	330,523,073	7.32	4,692,741	ArcelorMittal*	122,980,001	2.73
3,604,636	Metals Acquisition	43,868,420	0.97	挪威			
700,000	Metals Acquisition*	8,588,871	0.19	20,012,138	Norsk Hydro	103,543,417	2.29
382,980,364				秘魯			
				3,232,126	Sociedad Minera Cerro Verde	126,052,914	2.79

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>澳幣避險股份類別</b>						
AUD	21,242,451	USD	32,619,832	BNY Mellon	15/3/2024	54,530
USD	3,384,274	AUD	2,201,577	BNY Mellon	15/3/2024	(7,962)
未實現淨增值						46,568
<b>瑞士法郎避險股份類別</b>						
CHF	13,220,992	USD	11,458,266	BNY Mellon	15/3/2024	(166,847)
USD	1,191,861	CHF	1,360,283	BNY Mellon	15/3/2024	2,440
未實現淨減值						(164,407)
<b>歐元避險股份類別</b>						
EUR	144,627,661	USD	134,262,914	BNY Mellon	15/3/2024	1,103,523
USD	15,407,604	EUR	16,608,336	BNY Mellon	15/3/2024	(115,335)
未實現淨增值						988,188
<b>英鎊避險股份類別</b>						
GBP	8,526,479	USD	6,778,489	BNY Mellon	15/3/2024	64,161
USD	860,469	GBP	1,084,737	BNY Mellon	15/3/2024	(5,768)
未實現淨增值						58,393
<b>港幣避險股份類別</b>						
HKD	1,485,708	USD	11,604,928	BNY Mellon	15/3/2024	(2,641)
USD	1,372,729	HKD	175,641	BNY Mellon	15/3/2024	210
未實現淨減值						(2,431)
<b>波蘭幣避險股份類別</b>						
PLN	10,008,726	USD	40,331,827	BNY Mellon	15/3/2024	126,742
USD	5,295,879	PLN	1,314,534	BNY Mellon	15/3/2024	(16,331)
未實現淨增值						110,411
<b>新加坡幣避險股份類別</b>						
SGD	38,088,562	USD	51,173,886	BNY Mellon	15/3/2024	28,696
USD	6,054,286	SGD	4,499,385	BNY Mellon	15/3/2024	(10,191)
未實現淨增值						18,505
未實現淨增值總額						1,055,227

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
礦業	71.37
鐵/鋼	22.31
煤炭	2.90
化學品	0.73
油氣生產商	0.02
其他淨資產	2.67
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			瑞士		
普通股 (股份)			13,447 Swiss Prime Site	1,298,289	0.96
澳洲			英國		
57,109 Goodman	1,114,438	0.83	112,356 Big Yellow*	1,440,917	1.07
149,119 Lendlease*	624,811	0.46	194,502 Segro	2,108,413	1.56
1,130,944 National Storage REIT	1,668,129	1.24	597,033 Tritax Big Box REIT	1,112,361	0.83
	3,407,378	2.53	164,763 UNITE	2,005,485	1.49
				6,667,176	4.95
比利時			美國		
9,653 VGP	1,062,990	0.79	63,541 Agree Realty	3,541,140	2.63
加拿大			70,829 American Healthcare REIT	970,357	0.72
150,262 Choice Properties Real Estate Investment Trust*	1,494,117	1.11	22,904 AvalonBay Communities	4,072,789	3.02
開曼群島			22,837 Boston Properties	1,493,311	1.11
562,500 CK Asset	2,597,760	1.93	51,884 CareTrust REIT	1,175,173	0.87
462,000 Wharf Real Estate Investment	1,543,412	1.14	42,656 Cousins Properties	987,913	0.73
	4,141,172	3.07	30,782 Digital Realty Trust	4,471,701	3.32
法國			8,088 Ensign*	1,013,427	0.75
22,398 Unibail-Rodamco-Westfield	1,648,526	1.22	43,072 EPR Properties*	1,776,720	1.32
德國			7,258 Equinix	6,493,079	4.82
105,164 Vonovia	2,972,184	2.21	68,864 Essential Properties Realty Trust	1,651,359	1.23
香港			40,839 Extra Space Storage	5,746,864	4.26
719,920 Link REIT	3,582,282	2.66	21,284 Federal Realty Investment Trust	2,119,674	1.57
230,000 Sun Hung Kai Properties	2,319,787	1.72	46,835 Healthpeak Properties	790,106	0.59
	5,902,069	4.38	25,389 Host Hotels & Resorts	523,775	0.39
日本			84,431 Invitation Homes	2,857,145	2.12
593 Daiwa House REIT Investment*	969,653	0.72	18,961 Mid-America Apartment Communities	2,394,206	1.78
740 Industrial & Infrastructure Fund Investment	623,825	0.46	130,486 Physicians Realty Trust	1,479,711	1.10
2,480 Invincible Investment*	1,020,439	0.76	63,205 Prologis	8,554,165	6.35
3,620 Japan Hotel REIT Investment*	1,758,351	1.30	5,095 Public Storage	1,446,521	1.07
60,000 Katitas*	807,681	0.60	53,458 Regency Centers	3,284,994	2.44
1,075 KDX Realty Investment	1,078,129	0.80	62,552 Rexford Industrial Realty	3,211,420	2.38
205,700 Mitsubishi Estate	3,166,044	2.35	22,610 Ryman Hospitality Properties	2,690,816	2.00
471 Mitsui Fudosan Logistics Park*	1,337,701	0.99	3,768 SBA Communications	782,105	0.58
988 Orix JREIT*	1,045,079	0.78	18,500 Simon Property*	2,775,370	2.06
	11,806,902	8.76	113,321 SITE Centers	1,552,498	1.15
墨西哥			34,193 SL Green Realty	1,677,509	1.24
26,174 Inmobiliaria Vesta	914,781	0.68	68,089 STAG Industrial	2,558,104	1.90
新加坡			23,332 Sun Communities	3,093,823	2.30
549,500 CapitaLand Investment	1,137,272	0.84	71,514 UDR	2,553,050	1.89
西班牙			141,660 VICI Properties	4,227,134	3.14
43,870 Cellnex Telecom	1,591,127	1.18	60,632 Welltower*	5,584,207	4.14
131,622 Merlin Properties Socimi	1,255,215	0.93		87,550,166	64.97
	2,846,342	2.11	普通股 (股份) 總額	135,151,914	100.29
瑞典			允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	135,151,914	100.29
104,341 Castellum*	1,253,841	0.93	普通股 / 優先股 (股份) 總額	135,151,914	100.29
43,990 Sagax	1,048,709	0.78	其他淨負債	(389,413)	(0.29)
	2,302,550	1.71	淨資產總額 (美金)	134,762,501	100.00

\* 本證券全部或部分代表借貸證券。



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

至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
AUD	780,732	USD	1,166,000	Morgan Stanley	15/4/2024	(18,710)
AUD	53,453	USD	81,000	BNY Mellon	15/4/2024	(517)
AUD	26,150	USD	40,000	Citigroup	15/4/2024	(9)
CAD	1,811,298	USD	2,416,000	Morgan Stanley	15/4/2024	(26,678)
CAD	5,203	USD	7,000	Citigroup	15/4/2024	(32)
CAD	63,337	USD	85,000	Deutsche Bank	15/4/2024	(550)
CHF	480,118	USD	404,000	Morgan Stanley	15/4/2024	(18,253)
EUR	37,371	USD	34,000	BNY Mellon	15/4/2024	(418)
EUR	298,102	USD	275,000	Morgan Stanley	15/4/2024	779
EUR	30,554	USD	28,000	Nomura	15/4/2024	(123)
GBP	916,336	USD	717,000	Morgan Stanley	15/4/2024	(7,477)
HKD	203,351	USD	1,588,000	BNY Mellon	15/4/2024	(217)
HKD	302,815	USD	2,364,000	Citigroup	15/4/2024	(417)
ILS	400,765	USD	1,494,000	Citigroup	15/4/2024	19,706
JPY	1,744,023	USD	248,460,363	Deutsche Bank	15/4/2024	(70,172)
JPY	75,498	USD	10,959,000	BNY Mellon	15/4/2024	(1,669)
JPY	238,160	USD	34,721,000	Morgan Stanley	15/4/2024	(4,248)
KRW	125,456	USD	164,831,000	Citigroup	15/4/2024	(1,601)
NOK	61,729	USD	632,000	Morgan Stanley	15/4/2024	(1,927)
NZD	457,976	USD	730,000	Citigroup	15/4/2024	(12,086)
SEK	610,309	USD	6,225,000	Morgan Stanley	15/4/2024	(5,958)
SGD	3,612,125	USD	4,784,000	Citigroup	15/4/2024	(43,593)
USD	1,823,000	EUR	1,990,127	Deutsche Bank	15/4/2024	8,817
USD	44,117,000	HKD	5,652,561	BNY Mellon	15/4/2024	9,197
USD	165,728,000	JPY	1,112,918	Morgan Stanley	15/4/2024	(3,573)
USD	188,000	GBP	238,178	Citigroup	15/4/2024	(128)
USD	1,078,000	SEK	103,829	Bank of America	15/4/2024	(828)
USD	2,027,000	SEK	194,843	Citigroup	15/4/2024	(1,948)
USD	668,000	SEK	64,168	Deutsche Bank	15/4/2024	(685)
USD	4,559,000	JPY	31,128	Deutsche Bank	15/4/2024	415
USD	904,000	SEK	87,423	Morgan Stanley	15/4/2024	(341)
USD	1,902,000	HKD	243,777	Bank of America	15/4/2024	477
USD	382,000	SGD	284,864	BNY Mellon	15/4/2024	(81)
USD	224,000	AUD	146,602	BNY Mellon	15/4/2024	210
USD	224,000	GBP	284,150	Deutsche Bank	15/4/2024	211
USD	60,000	GBP	75,604	Morgan Stanley	15/4/2024	(451)
USD	59,000	CHF	67,420	Deutsche Bank	15/4/2024	(31)
USD	70,000	SGD	52,204	Citigroup	15/4/2024	(11)
USD	379,000	HKD	48,499	Deutsche Bank	15/4/2024	18
USD	43,000	AUD	28,181	Nomura	15/4/2024	79
USD	289,000	AUD	187,965	Morgan Stanley	15/4/2024	(907)
USD	59,805,000	JPY	399,681	Bank of America	15/4/2024	(3,219)
未實現淨減值						(186,949)
澳幣避險股份類別						
AUD	965,286	USD	1,482,563	BNY Mellon	15/3/2024	2,656
USD	66,806	AUD	43,277	BNY Mellon	15/3/2024	(340)
未實現淨增值						2,316
瑞士法郎避險股份類別						
CHF	603,893	USD	523,389	BNY Mellon	15/3/2024	(7,607)
USD	26,152	CHF	29,689	BNY Mellon	15/3/2024	(105)
未實現淨減值						(7,712)
離岸人民幣避險股份類別						
CNY	394,288	USD	2,838,721	BNY Mellon	15/3/2024	(3)
USD	139,784	CNY	19,370	BNY Mellon	15/3/2024	(45)
未實現淨減值						(48)

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

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
<b>港幣避險股份類別</b>						
HKD	15,984	USD	124,849	BNY Mellon	15/3/2024	(28)
USD	14,155	HKD	1,811	BNY Mellon	15/3/2024	1
未實現淨減值						(27)
<b>新加坡幣避險股份類別</b>						
SGD	292,961	USD	393,637	BNY Mellon	15/3/2024	242
USD	74,973	SGD	55,644	BNY Mellon	15/3/2024	(199)
未實現淨增值						43
未實現淨減值總額						(192,377)

### 至 2024 年 2 月 29 日止之產業明細

	淨資產 %
不動產投資信託	82.97
不動產投資與服務	13.49
工程與建築	1.64
私募股權	0.84
醫療保健服務	0.75
建築材料	0.60
其他淨負債	(0.29)
	100.00

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

至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				480,657	Datadog	62,946,841	0.55
基金				172,371	EPAM Systems	52,752,421	0.46
愛爾蘭				262,039	Equifax*	71,017,810	0.62
148,505,508	BlackRock ICS US Dollar Liquidity Fund <sup>†</sup>	148,505,508	1.29	147,176	Fair Isaac	188,472,114	1.64
總基金數				342,484	Intuit*	228,255,312	1.98
普通股 (股份)				226,339	Lam Research	211,047,537	1.83
澳洲				1,940,406	Marvell Technology	133,829,802	1.16
2,314,207	Altium	97,811,341	0.85	525,827	Mastercard	249,525,945	2.17
加拿大				112,212	MercadoLibre	180,912,675	1.57
45,906	Constellation Software	128,283,874	1.12	723,913	Meta Platforms	354,471,240	3.08
922,787	Shopify*	70,823,902	0.61	2,133,779	Micron Technology	190,503,789	1.65
562,325	Thomson Reuters*	88,445,877	0.77	2,605,341	Microsoft	1,067,694,795	9.28
				352,850	MongoDB*	155,783,275	1.35
				191,013	Monolithic Power Systems	134,895,291	1.17
				149,836	Motorola Solutions	49,771,024	0.43
				143,749	Netflix	86,603,022	0.75
				906,180	NEXTracker	52,377,204	0.45
				865,964	Nutanix	53,733,066	0.47
				1,450,499	NVIDIA	1,152,856,605	10.02
				1,508,411	Oracle	168,338,668	1.46
				579,287	SOITEC*	85,693,877	0.75
				290,470	Palo Alto Networks*	91,530,002	0.80
				490,974	QUALCOMM	77,303,856	0.67
				154,722	S&P Global	66,852,281	0.58
				580,585	SAP	109,122,637	0.95
				705,986	Salesforce	212,586,504	1.85
				211,260	ServiceNow	163,153,985	1.42
				139,716	Accenture	52,618,443	0.46
				311,307	Snowflake	57,775,466	0.50
				394,273	Take-Two Interactive Software*	57,749,166	0.50
				1,532,000	Nintendo*	86,099,074	0.75
				663,282	Tesla	134,281,441	1.17
				1,540,505	Uber Technologies*	121,314,769	1.05
				709,746	Visa*	201,525,279	1.75
				482,864	Kaspi.KZ JSC	50,406,173	0.44
				2,097,097	Warner Music	73,796,843	0.64
				1,341,530	Western Digital*	77,795,325	0.68
				453,749	Spotify Technology	115,524,495	1.00
				1,838,823	Wolfspeed*	48,820,751	0.42
				225,897	Zscaler	54,304,509	0.47
						9,210,765,647	80.02
				普通股 (股份) 總額		11,153,848,631	96.90
				允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
						11,302,354,139	98.19
				其他可轉讓證券			
				普通股 (股份) 及認股權證			
				澳洲			
				741,066	Xero	61,574,313	0.53
				加拿大			
				7,793,000	Quanta Computer	57,197,219	0.50
				1,142,869	Taiwan Semiconductor Manufacturing*	145,727,226	1.26
						202,924,445	1.76
				英國			
				1,036,777	ARM*	142,090,288	1.23
				2,465,545	RELX	108,262,605	0.94
				3,421,406	Wise*	39,854,460	0.35
						290,207,353	2.52
				美國			
				204,512	Adobe	113,843,650	0.99
				1,825,770	Advanced Micro Devices	334,042,879	2.90
				1,114,557	Alphabet	154,477,600	1.34
				1,627,947	Amazon.com	284,793,048	2.48
				4,529,129	Apple	822,036,914	7.14
				424,765	Applied Materials	84,439,034	0.73
				395,620	Arista Networks	109,369,149	0.95
				286,021	Autodesk	73,415,870	0.64
				307,063	Broadcom	400,047,818	3.48
				1,299,619	Cadence Design Systems	393,394,671	3.42
				478,194	CrowdStrike	156,326,401	1.36
				瑞典			
				43,738	Klarna Bank**	11,821,178	0.11
				美國			
				115,497	ByteDance**	18,608,994	0.16
				258,450	Databricks**	21,345,385	0.18
				469,125	Databricks**	38,745,034	0.34
				439,764	Databricks**	36,320,109	0.32
				230,500	Farmer's Business Network**	832,105	0.01
				193,800	SambaNova Systems**	13,106,694	0.11
				396,000	Unqork**	3,084,840	0.03
				11,920	Unqork**	66,871	0.00

<sup>†</sup> 投資關聯方基金，詳見附註 10。

\* 本證券全部或部分代表借貸證券。

\*\* 證券依附註 2(j) 詳列之公平計價調整。

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

### 至 2024 年 2 月 29 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
19,160	Unqork**	118,984	0.00
10,880	Unqork**	58,317	0.00
249,240	Unqork**	1,320,972	0.01
29,880	Unqork**	160,456	0.00
		133,768,761	1.16
	普通股（股份）及認股權證總額	176,038,354	1.53
	其他可轉讓證券總額	176,038,354	1.53
	普通股 / 優先股（股份）總額	11,478,392,493	99.72
	其他淨資產	32,639,589	0.28
	淨資產總額（美金）	11,511,032,082	100.00

\*\* 證券依附註 2(j) 詳列之公平計價調整。

### 至 2024 年 2 月 29 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	34,460,211	USD	52,914,430	BNY Mellon	15/3/2024	86,797
USD	7,004,328	AUD	4,570,012	BNY Mellon	15/3/2024	(3,008)
						83,789
巴西雷里爾避險股份類別						
BRL	771,238	USD	3,862,577	BNY Mellon	15/3/2024	4,556
USD	80,490	BRL	16,263	BNY Mellon	15/3/2024	97
						4,653
離岸人民幣避險股份類別						
CNY	85,424,562	USD	614,987,757	BNY Mellon	15/3/2024	(5,565)
USD	43,760,334	CNY	6,075,508	BNY Mellon	15/3/2024	(2,600)
						(8,165)
歐元避險股份類別						
EUR	202,157,187	USD	187,631,379	BNY Mellon	15/3/2024	1,501,030
USD	14,135,603	EUR	15,245,210	BNY Mellon	15/3/2024	(97,815)
						1,403,215
英鎊避險股份類別						
GBP	1,777,017	USD	1,412,378	BNY Mellon	15/3/2024	12,943
USD	92,221	GBP	116,389	BNY Mellon	15/3/2024	(486)
						12,457
日圓避險股份類別						
JPY	4,854,489	USD	717,515,908	BNY Mellon	15/3/2024	(45,250)
USD	190,983,300	JPY	1,273,797	BNY Mellon	15/3/2024	(6,259)
						(51,509)
新加坡幣避險股份類別						
SGD	337,421,364	USD	453,339,987	BNY Mellon	15/3/2024	252,392
USD	34,076,224	SGD	25,328,931	BNY Mellon	15/3/2024	(52,988)
						199,404
						1,643,844

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

至 2024 年 2 月 29 日止之產業明細

	淨資產 %
半導體	31.64
軟體	30.20
網際網路	12.68
電腦	11.07
其他多元化金融服務	3.92
商業服務	2.49
通訊	1.38
投資基金	1.29
汽車製造商	1.17
應用軟體	1.04
媒體	0.77
玩具、遊戲愛好	0.75
娛樂	0.64
電子產品	0.45
系統軟體	0.11
資料處理及外包服務	0.11
替代運送商	0.01
其他淨資產	0.28
	100.00

# 財務報表附註事項

## 1. 組織

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

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

截至 2024 年 2 月 29 日，本公司發行 105 檔子基金股份 (以下簡稱「一檔基金」)，統稱為「基金」。詳如附錄 I 所述，個別基金均為獨立的資產池，以其基金股份為代表劃分股份類別，詳情請參見附錄 I。

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

### 本期間之重大事件

2023 年 10 月 26 日，本公司公佈更新版公開說明書。

自 2024 年 2 月 23 日起，貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) 變更其英文名稱為 Sustainable Global Dynamic Equity Fund (原名為 Global Dynamic Equity Fund)。

2024 年 2 月 23 日，本公司發佈更新版之公開說明書。

2022 年 3 月 1 日，由於貝萊德新興歐洲基金 (就本段中其餘部分而言，簡稱為「基金」) 對俄羅斯投資規模較大，根據公開說明書中的基金酌情權，暫時停止申購、贖回及轉換基金的所有股份類別及資產淨值計算，直至另行通知，董事會認為此舉符合基金及其投資者的利益。2022 年 3 月 3 日，董事會決定進一步大幅降低基金持有的俄羅斯證券價值。2022 年 3 月 9 日，管理公司董事會作出額外特別決定，在基金的評價、申購及贖回暫停時，免除其管理費及與基金相關的年度服務費 (自 2022 年 3 月 1 日起生效)，直到透過貝萊德網站另行通知為止。自 2023 年 1 月起，月底指示性資產淨值已在貝萊德網站上公佈。期中報告揭露的資產淨值為截至 2024 年 2 月 29 日本基金之資產淨值。期末時，董事會通知基金股東其決定將基金的流動資產和可交易部分轉移至本公司內新成立的子基金。有關本基金的更多詳細資訊，請參閱附註 18。

## 2. 重要會計政策摘要

本公司財務報表係根據持續經營原則編製而成，但貝萊德新興歐洲基金除外，由於董事會決定在期末後終止該基金，因此該基金按非持續經營原則編製，請參閱附註 1 與附註 18。對於這些基金，已一致地套用下述重大會計政策，但截至 2024 年 2 月 29 日的剩餘資產帳面價值以其估計可變現淨值列報，並且所有負債皆以其估計結算金額列報。財務報表乃根據盧森堡當局就盧森堡投資公司編製財務報表所規定的相關法律及法規要求而編製，包括下列主要會計政策：

### (a) 投資及其他資產的估價

本公司的投資及其他資產按如下方法估價：

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

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

## 財務報表附註事項 續

### (b) 投資收益/開支

本公司以下列基礎替旗下投資之所得入帳：

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

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

### (c) 衍生性金融商品

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

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

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

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

本期間內，貝萊德動力高收益基金、貝萊德 ESG 環球保守收益基金、貝萊德 ESG 環球多元資產收益基金及貝萊德環球多元資產收益基金購入了多個股權連結商品。按照約定日期以相關股票的市場價格向經紀人支付本金，作為固定息票支付或支付的回報。到期時，基金將收取本金加上(達到協議達成的上限)或減去任何相關股票的價值變動。

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

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

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

截至2024年2月29日，基金持有未履行的TBA，並於淨資產報表內列入投資出售應收款及投資購入應付款。

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

### (d) 外匯

以各基金計值貨幣以外的貨幣計值的投資成本已按照購買時的官方匯率進行換算。以各基金計值貨幣以外的貨幣計值的投資及其他資產已按照2024年2月29日基金於盧森堡估價時的現行匯率換算。

### (e) 綜合財務報告

各別基金帳戶依其基金的貨幣為主表示。

本公司的綜合數據係以美元表示，並包含不同基金的財務報表總額。就淨資產報表而言，按照2024年2月29日基金於盧森堡估價時的現行匯率為：

貨幣	EUR	GBP	JPY	CHF	CNH
USD	0.9276	0.8002	147.6725	0.8815	7.2319

## 財務報表附註事項 續

就營業報表及淨資產變動表而言，匯率為本期間內的平均匯率：

貨幣	EUR	GBP	JPY	CHF	CNH
USD	0.9217	0.7891	149.465	0.8788	7.2051

這些數字僅供資訊參考之用，並取到小數第四位。在財務報表，匯率取到小數第九位。

營業報表及淨資產變動表的綜合數據係以期間內的平均交易匯率計算。結果以 17,291,974 美元的外匯調整表示 2023 年 8 月 31 日至 2024 年 2 月 29 日之間的匯率變動。此為名目上的金額，對個別基金的淨資產並無影響。

### (f) 匯率

於 2024 年 2 月 29 日，換算以非基金基礎貨幣計值的投資、其他資產及其他負債時使用了下述匯率：

貨幣	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2148	0.2723	0.2509	40.6934	0.2393	1.9617
ARS	0.0009	0.0012	0.0011	0.1775	0.0010	0.0086
AUD	0.5150	0.6526	0.6016	97.5483	0.5736	4.7024
BRL	0.1587	0.2011	0.1853	30.0552	0.1767	1.4488
CAD	0.5825	0.7382	0.6804	110.3335	0.6487	5.3187
CHF	0.8979	1.1379	1.0488	170.0723	1.0000	8.1985
CLP	0.0008	0.0010	0.0010	0.1543	0.0009	0.0074
CNH	0.1095	0.1388	0.1279	20.7444	0.1220	1.0000
CNY	0.1097	0.1390	0.1281	20.7785	0.1222	1.0016
COP	0.0002	0.0003	0.0002	0.0380	0.0002	0.0018
CZK	0.0338	0.0428	0.0395	6.4043	0.0377	0.3087
DKK	0.1149	0.1456	0.1342	21.7550	0.1279	1.0487
DOP	0.0134	0.0170	0.0157	2.5462	0.0150	0.1227
EGP	0.0255	0.0324	0.0298	4.8371	0.0284	0.2332
EUR	0.8561	1.0849	1.0000	162.1588	0.9535	7.8170
GBP	1.0000	1.2673	1.1681	189.4095	1.1137	9.1306
GHS	0.0625	0.0792	0.0730	11.8388	0.0696	0.5707
HKD	0.1008	0.1278	0.1178	19.0945	0.1123	0.9205
HUF	0.0022	0.0028	0.0025	0.4126	0.0024	0.0199
IDR	0.0001	0.0001	0.0001	0.0095	0.0001	0.0005
ILS	0.2218	0.2810	0.2590	42.0023	0.2470	2.0248
INR	0.0095	0.0121	0.0111	1.8026	0.0106	0.0869
ISK	0.0057	0.0073	0.0067	1.0861	0.0064	0.0524
JPY	0.0053	0.0067	0.0062	1.0000	0.0059	0.0482
KES	0.0054	0.0068	0.0063	1.0168	0.0060	0.0490
KRW	0.0006	0.0008	0.0007	0.1122	0.0007	0.0054
KWD	2.5657	3.2514	2.9969	485.9771	2.8575	23.4269
KZT	0.0017	0.0022	0.0020	0.3313	0.0019	0.0160
LKR	0.0025	0.0032	0.0030	0.4828	0.0028	0.0233
MXN	0.0463	0.0586	0.0540	8.7606	0.0515	0.4223
MYR	0.1663	0.2107	0.1942	31.4961	0.1852	1.5183
NGN	0.0005	0.0006	0.0006	0.0946	0.0006	0.0046
NOK	0.0746	0.0945	0.0871	14.1275	0.0831	0.6810
NZD	0.4820	0.6108	0.5630	91.2949	0.5368	4.4009
PEN	0.2087	0.2645	0.2438	39.5303	0.2324	1.9056
PHP	0.0140	0.0178	0.0164	2.6588	0.0156	0.1282

貨幣	GBP	USD	EUR	JPY	CHF	CNH
PLN	0.1983	0.2513	0.2317	37.5664	0.2209	1.8109
PYG	0.0001	0.0001	0.0001	0.0205	0.0001	0.0010
QAR	0.2167	0.2747	0.2532	41.0506	0.2414	1.9789
RON	0.1722	0.2182	0.2011	32.6152	0.1918	1.5722
RUB	0.0087	0.0110	0.0101	1.6416	0.0097	0.0791
SAR	0.2104	0.2666	0.2458	39.8543	0.2343	1.9212
SEK	0.0765	0.0969	0.0893	14.4846	0.0852	0.6982
SGD	0.5875	0.7445	0.6862	111.2734	0.6543	5.3640
THB	0.0220	0.0279	0.0257	4.1674	0.0245	0.2009
TRY	0.0253	0.0320	0.0295	4.7869	0.0281	0.2308
TWD	0.0250	0.0316	0.0292	4.7285	0.0278	0.2279
UAH	0.0207	0.0263	0.0242	3.9281	0.0231	0.1894
USD	0.7891	1.0000	0.9217	149.4650	0.8788	7.2051
UYU	0.0202	0.0255	0.0235	3.8182	0.0225	0.1841
VND	0.0000	0.0000	0.0000	0.0061	0.0000	0.0003
ZAR	0.0411	0.0521	0.0480	7.7877	0.0458	0.3754
ZMW	0.0336	0.0426	0.0393	6.3683	0.0374	0.3070

人民幣受外匯限制影響，並非可自由匯兌的貨幣。某檔未於臺灣註冊之基金使用之匯率為離岸人民幣（「CNH」）匯率，而非境內人民幣（「CNY」）。因為某些因素，離岸人民幣（「CNH」）的價值或許會因某些因素影響而可能與境內人民幣（「CNY」）的價值有所不同，甚至大相逕庭；這些因素包含但不限於：中國政府不時施行的外匯管制政策與資金匯回限制，以及其他外部市場力量。CNH 與 CNY 之間的任何價值偏離，都可能會讓投資人受到不利影響。

### (g) 稀釋

董事會可調整某一基金的資產淨值（「資產淨值」），以減低該基金的「稀釋」作用。由於交易與保管費用、稅金與關稅、市場波動以及任何資產買賣價格差價等因素，購買基金資產的實際購買費用或銷售費用會與基金預估的資產價值不同，此時會發生稀釋情況。稀釋或會對基金的價值造成不利影響，並因此影響股東。調整每股資產淨值可減低或防止此稀釋作用，並保障現有股東免受稀釋影響。在基金所有的類型中，若任一交易日股份總交易價值的淨增加額或淨減少額超過董事為基金設定的門檻一項或一項以上，董事可能調整基金的資產淨值。在任一交易日中，基金資產淨值可能調整的金額與該基金預期的市場交易費用有關。該情況下，可能會調整相關基金的資產淨值，金額不超過資產淨值的 1.50%，若為固定收益基金則不超過資產淨值的 3%。在特殊情況話，董事可能為股東利益而決定增加上述的浮動因子上限，並告知投資者。當淨移動造成基金所有股份價值增加時，將增加本調整；當淨移動造成基金所有股份價值減少時，將扣除本調整。因特定股票市場與管轄單位可能對買賣方採用不同的收費結構，淨申購(流入)與淨贖回(流出)的調整結果可能不同，尤其是有關關稅與稅金的部分。另外，董事可能也同意納入特殊的財政收費調整項。特殊的財政收費可能因市場而不同，目前預期不超過資產淨值 2.5%。若基金主要投資於特定的資產類型，如政府公債或貨幣市場債券，董事可能決定不適用本調整。

截至 2024 年 2 月 29 日，根據公開說明書附錄 B，17.3，這類稀釋調整適用於貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且付息來源可能為本金）、貝萊德日



## 財務報表附註事項 續

本特別時機基金及貝萊德世界地產證券基金（基金之配息來源可能為本金）。截至 2024 年 2 月 29 日止期間，除貝萊德新興歐洲基金、貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）、貝萊德環球資產配置基金（基金之配息來源可能為本金）、貝萊德全球通膨連結債券基金、貝萊德美元儲備基金，以及貝萊德世界健康科學基金（基金之配息來源可能為本金）以外，所有基金均獲這類稀釋調整。

已公佈／交易的每股資產淨值揭露於三年期資產淨值摘要中，且可能包括稀釋調整。該調整未於淨資產報表或營業報表及淨資產變動表內確認。

### (h) 交易成本

交易成本是增量成本，直接歸屬於證券收購、發行或出售。如果實體未進行證券收購、發行或出售行為，則不會產生增量成本。初步確認證券時，乃按其市場價值加收購或發行該證券直接應佔的交易成本予以衡量。

證券買賣的交易成本，於各基金的營業報表及淨資產變動表內列入已變現盈利／（損失）或未變現增值／（減值）淨變化。託管交易費用內含於基金營業報表及淨資產變動表的保管人費用中。

### (i) 其他交易的外幣

其他交易之外國貨幣與已實現及未實現的現金餘額及即期合約增值或貶值有關。

### (j) 公平計價

公平價值證券會在投資組合中標示「\*\*」。

截至 2024 年 2 月 29 日，該等公平計價調整如下表：

基金	貨幣	公平價值證券市場價值	淨資產 %
貝萊德亞洲巨龍基金 <sup>◊</sup>	USD	-	0.00
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金） <sup>◊</sup>	USD	-	0.00
貝萊德新興歐洲基金 <sup>(3)</sup>	EUR	7,759	0.00
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金） <sup>◊</sup>	USD	-	0.00
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	1,044	0.00
貝萊德新興市場基金	USD	8,869,352	0.35
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	USD	8,012,609	0.49
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	EUR	14,274,919	0.26
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	385,833,384	2.58
貝萊德環球政府債券基金	USD	2,819,368	0.30
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	USD	3,608,227	0.22
貝萊德營養科學基金	USD	1	0.00
貝萊德永續能源基金（基金之配息來源可能為本金） <sup>◊</sup>	USD	-	0.00

基金	貨幣	公平價值證券市場價值	淨資產 %
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） <sup>(4)</sup>	USD	9,684,188	2.16
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	USD	2,851,800	0.29
貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」） <sup>◊</sup>	USD	-	0.00
貝萊德英國基金 <sup>◊</sup>	GBP	-	0.00
貝萊德美元優質債券基金	USD	131,111	0.03
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	USD	6,472,533	0.33
貝萊德世界能源基金（基金之配息來源可能為本金）	USD	744	0.00
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	1,908	0.00
貝萊德世界黃金基金（基金之配息來源可能為本金）	USD	1,340,943	0.04
貝萊德世界健康科學基金（基金之配息來源可能為本金）	USD	912,201	0.01
貝萊德世界礦業基金（基金之配息來源可能為本金）	USD	520	0.00
貝萊德世界科技基金（基金之配息來源可能為本金）	USD	176,038,354	1.50

<sup>◊</sup> 基金持有市場價值為零之公平價值證券

<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

### (k) 特殊目的收購公司的承擔

特殊目的收購公司（「SPACs」）是無商業運作的公司，旨在透過 SPAC 初始公開發售的收益併購公司。本基金可與 SPAC 訂立承諾，以進行對公開股票（「PIPE」）交易私募投資，並在 SPAC 完成合併或收購時完成承諾。透過 PIPE 交易購入的證券，在提交股份登記及申報生效前，將受到交易限制並被視為不具有流動性。

未付 SPAC PIPE 承諾按市價計值，而由此等承諾產生的任何損益將計入淨資產變動表中的「未付 SPAC PIPE 承諾的未實現增值（折舊）」，並在營業報表及淨資產變動表中「未付 SPAC PIPE 承諾未實現增值（折舊）變動淨額」列報。

### (l) 呈現方式變更 - 場外衍生工具：差價合約（「CFD」）

變更呈現方式的原因：

性質和特徵符合交換合約的關鍵標準且被更適當地歸類為交換合約的特定場外衍生工具（即 CFD）投資。

呈現方式變更的影響：

此變更不會影響基金的資產淨值。這些場外衍生工具的未實現價值已納入淨資產報表中的「市場價值/交換合約的未實現增值/減值」類別。變更也代表著已實現和未實現的金額，以及任何相關收入或費用，現已分類為營業報表和淨資產變動項目及財務報表附註中的相關交換合約類別。

## 財務報表附註事項 續

### 3. 管理公司

BlackRock (Luxembourg) S.A. 已獲本公司委任為管理公司。管理公司是一家盧森堡股份有限公司，按照於 2010 年法令第 15 章獲認可擔任基金管理機構。

本公司已和管理顧問公司簽訂管理公司協議。根據此協議，管理公司受託處理本公司的日常管理工作，包括負責直接或以指派形式履行有關本公司投資管理、行政及基金的市場推廣的一切營運職能。

經與本公司協定後，管理公司已決定轉授其某些職能，本公司之公開說明書內將有進一步說明。

BlackRock (Luxembourg) S.A. 為 BlackRock Group 的百分之百持有之子公司，受「盧森堡金監會」監管。

### 4. 管理費

此期間內，本公司向管理公司 BlackRock (Luxembourg) S.A. 支付了管理費。

本公司將支付的期間管理費載於公開說明書的附錄戊。管理費介於 0.00% 至 1.75%，費率依投資人購買之基金及股份類別而異。這些費用會每日累計，以相關基金的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。特定的費用與支出為以管理費項目支付，包含投資顧問費。J 類與 X 類股份不收取管理費。關於 SR 類股份，將收取單一費用（包括管理費和年度服務費），其中構成了持續收費數據的一部分。

在某些情況下，為協助達到儲備基金（貝萊德美元儲備基金）的投資目標，包括在市場情況導致基金相關投資的收益下降的情況時，管理公司有權在任何特定的日期或數日內決定放棄獲取其全部管理費用的權利。以在不影響其有權收取未來任何日期產生的全部管理費的權利前提下，管理公司可酌情決定。

管理費用減免與管理費分開列於營業報表及淨資產變動表。此期間內，兩個基金的管理費均未獲減免。

自 2022 年 3 月 9 日起，管理公司董事會因暫停貝萊德新興歐洲基金而免收其管理費。

此期間內，以下基金就投資貝萊德經營的目標基金相關的管理費進行退費：

貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）、貝萊德中國基金（基金之配息來源可能為本金）、貝萊德環球資產配置基金（基金之配息來源可能為本金）、貝萊德環球非投資等級債券基金（基金之配息來源可能為本金），以及貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）。

於 2024 年 2 月 29 日應付的管理費於淨資產報表內計入其他負債。

### 5. 分銷費

本公司支付的期間分銷費載於公開說明書的附錄戊。分銷費介於 0.00% 至 1.25%。A、D、I、J、S、X 及 Z 類股份毋須支付分銷

費。C 類股份毋須為貝萊德美元儲備基金支付分銷費。這些費用會每日累計，以相關基金的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。

本公司支付的分銷費詳細計入營業報表及淨資產報表。於 2024 年 2 月 29 日應付的分銷費於淨資產報表內計入其他負債。

### 6. 年度服務費

本公司向管理公司支付年度服務費。

年度服務費多寡可能依管理公司同意，由董事會酌情決定而有所差異，並將以不同的費率適用於本公司發佈的各種基金和各類股。惟董事會與管理公司之間已達成協議，目前已付的年度服務費每年不得超過 0.25 %。這些費用會每日累計，以相關股份類別的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。

董事會與管理公司釐定年度服務費比率時，會確保各基金的持續性開支與基金投資者可於市場內取得的類似投資產品比較時仍具競爭力，並會考慮多項準則，如各基金的市場類別及該基金相對同類群體的表现。

持續性開支的計算係根據各股份類別的總費用（不包含銀行利息、交易費用與金融資產的負利率費用，包含年度服務費補貼）除以各股份類別的平均淨資產，以百分比表示。

貝萊德新興歐洲基金、貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）、貝萊德新世代運輸基金（基金之配息來源可能為本金）、貝萊德全球通膨連結債券基金的持續性開支上限為年度服務費與營業報表及淨資產變動表中的差額抵銷。

管理公司所使用的年度服務費係為滿足所有由本公司所產生的固定與變動營運及行政成本與費用，而排除項目為存託費、分銷費、證券借貸費、任何因借貸所產生的費用（包含為避免借貸者疑慮所收取的任何承諾費）、任何歐盟（「EU」）及非歐盟預扣所得稅相關的任何費用（加上因此產生的任何稅額或利息），以及投資或公司層級的任何稅額。

本公司會支付與歐盟預扣所得稅相關的任何專業費用。與預扣所得稅相關的任何費用將按照公平合理的方式分配予相關子基金。由於本公司迄今對歐盟預扣所得稅（已由本公司支付）的處理績效良好，因此任何歐盟境外預扣所得稅退款有關的任何費用不再從年度服務費支付，而是由本公司支付，並且按照公平合理的方式分配予相關基金。

年度服務費也用於支付 Ernst & Young S.A. 的查核及投資人報表相關服務與其他稅務合規事項的費用。

這些營運和行政費用包括本公司或代表本公司不時產生的所有第三方開銷及其他可收回成本，包括但不限於基金會計費用、轉讓代理費（包括子轉讓過戶代理及相關平台交易費）、各項專業成本如諮詢、法律、稅務諮詢和查核費、董事費、差旅開支、合理的自付費、印刷、出版、翻譯和股東報告相關的所有其他成本、依規分案備查和授權費、通匯與其他銀行費用、軟體支持維護費、投資人服務團隊的營運成本開銷及貝萊德集團旗下各公司提供的其他全球管理服務費等。

## 財務報表附註事項 續

管理公司會承擔確保基金之持續收費仍具競爭力的財務風險。管理公司有權保留任何超過本公司任何期間內實際導致開銷金額的實收年度服務費。本公司於任何期間產生之成本及開銷如超過支予管理公司年度服務費的金額，應由管理公司或貝萊德集團旗下其他公司承擔。

非貝萊德集團員工之董事，收取費用作為其執行職責之報酬。非貝萊德集團員工的本公司董事，每年收取 48,000 歐元至 60,000 歐元之稅前費用。隸屬貝萊德集團員工的董事無權收取董事費。

某些司法管轄區適用的租稅也直接從基金扣減（見附註 8）。

年度服務費於營業報表及淨資產變動表中揭露。

於 2024 年 2 月 29 日，應付的年度服務費於淨資產報表內計入其他負債。

### 7. 保管人及保管費用

本期間內，本公司的保管人是 Bank of New York Mellon SA / NV, Luxembourg Branch。保管人根據證券的價值收取逐日累計的年費，並加收如公開說明書所揭露的交易費用。兩類費用的費率會根據投資的國家，以及在某些情況會根據資產類別而變動。債券與已開發股市的投資落在收費範圍的低端，某些新興或開發中市場的投資則落在高端。故每檔基金的保管成本會視其於某時刻的資產配置而定。

保管費直接從基金扣除。於 2024 年 2 月 29 日應付的保管費於淨資產報表內計入其他負債。

### 8. 稅項

#### 盧森堡

根據現行之盧森堡法律與辦法，本公司毋須繳納任何盧森堡收益或資本增值稅，公司發放之股利亦無須繳納任何盧森堡預扣稅款。然而，本公司須於季度完結時就其資產淨值按年率 0.05%（儲備基金、I 類、J 類及 X 類股份按年率 0.01%）繳付盧森堡稅項。發行股份在盧森堡毋須繳交任何印花稅或其他稅項。截至 2024 年 2 月 29 日止期間，已繳納盧森堡稅項 29,512,113 美元。

#### 比利時

本公司根據有關金融市場的 2012 年 8 月 3 日法律第 154 條向比利時金融服務與市場管理局 (Belgium Financial Services and Markets Authority) 登記註冊。於截至上一年的 12 月 31 日止，在比利時登記公開配售的基金就其透過比利時中間人配售的資產淨值單位繳納 0.0925% 的年度稅項。該稅項於每年 3 月支付。

#### 英國

##### 申報基金

英國申報基金稅制適用於本公司。根據英國申報基金稅制，英國申報基金投資者須按彼等所持基金佔英國申報基金收入的比例課稅（無論有否配息），但出售彼等所持基金的任何收益均須繳納資本增值稅。目前評為英國申報基金的基金名單，可於 <https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds> 查閱。

##### 其他交易稅項

其他司法權區可能就本基金持有的特定資產強制徵收稅項，如金融交易稅（“FTT”），或其他交易稅（例如英國印花稅、法國 FTT）。

### 預扣稅款

本公司投資標的收取的資本利得、股息和利息得依原始國規定核算預扣稅賦，因本公司免徵所得稅，因此通常無法收回預扣稅款。然而，最新的歐盟判例法可能會減少此等無法收回的歐盟國家徵稅款額。投資人應根據所屬國家的公民身份、居住地或住所法律，自行了解並酌情諮詢專業顧問關於申購、買入、持有、贖回、轉換或出售股份可能產生的稅務後果。投資者應注意，其稅項之等級、基礎與補助可能改變。預扣稅款的可能性將進一步在公開說明書中說明。

### 9. 投資顧問

管理公司 BlackRock (Luxembourg) S.A. 已將其投資管理職能委託給以下投資顧問（「投資顧問」）：BlackRock Financial Management, Inc. (US) (BFM)、BlackRock Investment Management, LLC (US) (BIMLLC)、BlackRock Investment Management (UK) Limited (BIMUK)、BlackRock (Singapore) Limited (BSL)，見公開說明書說明。

所有投資顧問係由 BlackRock (Luxembourg) S.A. 直接任命。所有次投資顧問係由各該投資顧問指派。一些投資顧問隨後將某些功能轉授予 BlackRock Japan Co. Limited (BLKJap)、BlackRock Asset Management North Asia Limited (BAMNA) 及 BlackRock Investment Management (Australia) Limited (BLKAus, BIMAL)。

基金	投資顧問	次投資顧問
貝萊德亞洲巨龍基金	BIMUK	BAMNA
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	BIMUK, BSL	BAMNA
貝萊德中國基金（基金之配息來源可能為本金）	BIMUK	BAMNA
貝萊德歐洲靈活股票基金	BIMUK	-
貝萊德新興歐洲基金 <sup>(3)</sup>	BIMUK	-
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	BIMUK, BSL, BFM	-
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	BIMUK, BIMLLC	BAMNA
貝萊德新興市場基金	BIMUK, BIMLLC	BAMNA
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	BIMUK, BSL, BFM	BAMNA
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	BIMUK, BIMLLC, BFM, BSL	BIMAL
貝萊德歐元優質債券基金	BIMUK, BSL	BIMAL
貝萊德歐元市場基金	BIMUK	-
貝萊德歐洲基金	BIMUK	-
貝萊德歐洲特別時機基金	BIMUK	-
貝萊德歐洲價值型基金	BIMUK	-
貝萊德新世代運輸基金（基金之配息來源可能為本金）	BIMUK	-
貝萊德環球資產配置基金（基金之配息來源可能為本金）	BIMLLC, BSL	-
貝萊德環球企業債券基金（基金之配息來源可能為本金）	BIMUK, BSL, BFM	-
貝萊德全球股票收益基金（基金之配息來源可能為本金）	BIMUK	-
貝萊德環球政府債券基金	BIMUK, BSL, BFM	BIMAL
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	BIMUK, BSL, BFM	-
貝萊德全球通膨連結債券基金	BIMUK, BFM	-

## 財務報表附註事項 續

基金	投資顧問	次投資顧問
貝萊德環球前瞻股票基金	BIMUK, BIMLLC	-
貝萊德印度基金	BIMUK, BSL	BAMNA BAMNA,
貝萊德日本靈活股票基金	BIMUK	BLKJap
貝萊德日本特別時機基金	BIMUK	BLKJap
貝萊德拉丁美洲基金	BIMUK, BIMLLC	-
貝萊德營養科學基金	BIMUK	-
貝萊德永續能源基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) <sup>(4)</sup>	BIMLLC	-
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)	BIMUK, BFM, BSL	BIMAL
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」)	BIMLLC	-
貝萊德英國基金	BIMUK	-
貝萊德美國價值型基金 (基金之配息來源可能為本金)	BIMLLC	-
貝萊德美元優質債券基金	BIMUK, BSL, BFM	-
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金)	BFM	-
貝萊德美元儲備基金	BFM	-
貝萊德美國靈活股票基金	BIMLLC	-
貝萊德美國政府房貸債券基金	BFM	-
貝萊德美國增長型基金	BIMLLC	-
貝萊德美國中型企業價值基金	BIMLLC	-
貝萊德世界能源基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德世界金融基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德世界黃金基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德世界健康科學基金 (基金之配息來源可能為本金)	BIMLLC	-
貝萊德世界礦業基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德世界地產證券基金 (基金之配息來源可能為本金)	BIMUK, BIMLLC, BSL	BIMAL
貝萊德世界科技基金 (基金之配息來源可能為本金)	BIMLLC	-

<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

### 10. 與關係人之交易

管理公司、主要分銷商、投資顧問與次投資顧問的最終控股公司均為BlackRock, Inc.，該公司於美國特拉華州註冊成立。此期間內，本公司均未透過與管理公司、投資顧問、次級投資顧問或公司董事有關聯的經紀商替本公司執行任何交易。本公司在本期間內，並無與管理公司、投資顧問、次投資顧問或本公司董事或其任何關連人士進行任何交易。

如果基金投資於其他由投資顧問或任何其他公司與投資顧問透過共同管理或控制，或實質上直接或間接持有之公司所管理之UCITS及/或集團投資(「UCIs」)直接或委派管理的其他單位，本公司不會就該等其他UCITS及/或UCI之單位投資收取任何買進手續費或贖回手續費。本基金將盡可能投資於不須支付任何管理費的X類股份。這些投資由本基金投資組合中的~所證明。

鑒於本基金將其大部分淨資產投資其他UCITS和其他集體投資承諾(「UCI」)，投資顧問將確保向本基金收取的總管理費(排除任何執行績效費，若有)(包括投資其他UCITS和UCI的管理費)不得超過本基金資產淨值的1.50%。

此期間內，概無任何超出一般業務範圍或未按一般商業條款進行的交易，在本公司、管理公司、投資顧問、次投資顧問、公司董事、預存寄託或任何與這些團體或關聯人有實質利益關的實體簽訂合約。

截至期間末，本公司董事Keith Saldanha持有下列股份：

基金	股份類別	股份數目	價值
貝萊德中國基金 (基金之配息來源可能為本金)	D類非配息股份歐元避險	593	EUR 6,962
貝萊德新世代運輸基金 (基金之配息來源可能為本金)	D類非配息英國申報基金股份英鎊避險	644	GBP 8,243
貝萊德永續能源基金 (基金之配息來源可能為本金)	D類配息(A)英國申報基金股份	409	USD 6,998
貝萊德世界礦業基金 (基金之配息來源可能為本金)	D類配息(A)英國申報基金股份	82	USD 4,016

概無其他董事持有本基金的任何股份。

根據證券借貸協議委任的證券借貸代理人為本公司之關係企業—BlackRock Advisors (UK) Limited。BlackRock Advisors (UK) Limited將承擔所有與證券貸款交易直接相關的營運成本。

基金獲益於BlackRock Inc.提供的一項借方違約賠償，該賠償允許全部替換已借出的證券。BlackRock Inc.承擔關於借方違約的賠償成本。

BlackRock Investment Management (UK) Limited已任命BlackRock (Channel Islands) Limited執行某些行政服務。

某些基金採用交叉投資技術，意味著本基金投資傘形結構的其他基金。

淨資產合併報表、營業合併報表、淨資產變動表尚未調整以消除交叉投資帶來的衝擊。

截至2024年2月29日，以下基金持有交叉傘型投資(以基金投資組合中的∞作為證明)，其市場價值為合併淨資產的0.12%。

基金	交叉傘型投資	貨幣	市場價值	淨資產 %
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金)	BlackRock Global Funds - China Onshore Bond Fund	USD	15,912,260	0.71

## 財務報表附註事項 續

基金	交叉傘型投資	貨幣	市場價值	淨資產 %
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金)	BlackRock Global Funds - Sustainable Asian Bond Fund	USD	5,337,636	0.23
貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金)	BlackRock Global Funds - Emerging Markets Corporate Bond	USD	49,264,800	4.43

截至 2024 年 2 月 29 日止期間，Bank of New York Mellon SA/NV 銀行 (為預存寄託之關聯人士) 以保管外匯交易和本基金的貨幣管理 / 對沖計畫行事)。就該等交易支付的佣金總額為 5,830,387 美元，平均佣金率為 0.19 個百分點。與預存寄託關聯人士進行的交易總值達 3,100 億美元，佔基金所進行之該等交易總值的 70%。所有與預存寄託關係人進行的交易，均按一般業務情況和一般商業條款簽署。

### 其他補償

於本財政期間內，本公司內的若干基金從貝萊德集團之附屬實體收到受中央證券結算所就逾期證券結算而向基金所作出罰款之補償款。各基金於本財政期間收到的該等補償揭露於營業報表及淨資產變動表的「其他補償」中。

### 11. 佣金的使用

當適用法律或法規允許的情況下 (為免疑慮，排除任何 MiFID II 範圍內的子基金)，擔任各基金投資顧問的某些貝萊德集團旗下公司，可接受在特定司法管轄區內與特定經紀商進行證券交易所產生的佣金。佣金可重新分配以購買符合資格的研究服務。該等安排可讓某一基金有利的程度可能多於其他基金，因為研究可用於更廣範圍的客戶群，而不只是用於因交易提供研究資金的客戶。貝萊德集團已設有「佣金使用政策」，旨在確保只購買符合資格的服務，而多餘的佣金可在適當時機重新分配給符合資格的服務提供者。於期間內，概無訂立任何軟筆協定。

### 12. 衍生性金融商品

基金得購買與銷售衍生性金融商品，進一步說明請參閱公開說明書。請參閱基金的投資組合，以檢視截至 2024 年 2 月 29 日為止所持有的衍生性金融商品。

曝險部位根據 ESMA 發行指南計算，代表各金融工具資產相同部位的市場價值。曝險部位揭露於投資組合。債券期貨的曝險部位根據債券市場價值計算，而非交付證券之最低價格。

### 13. 質押或提供及獲得擔保之證券

質押或基金提供擔保之證券揭露這些基金的投資組合中。截至 2024 年 2 月 29 日，這些證券的金額 (在基金投資組合中以「†」表示) 價值已達 712,251,524 美元。

對於貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金)，在貝萊德投資管理 (英國) 有限公司、美林國際和紐約梅隆銀行 (國際) 有限公司之間的三方協議下，將書面看漲期權的擔保品抵押。截至 2024 年 2 月 29 日，抵押物的價值 (在基金投資的組合中以「^」表示)，相當於 246,196,022 美元。

已由基金接收並具有擔保的證券，會在下表中詳細說明。截至 2024 年 2 月 29 日，這些證券的金額價值已達 1,980,311 美元。

基金	持股	說明	貨幣	價值 (美金)
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券)	505,000	United States Treasury Note/Bond 0.375% 31/7/2027	USD	330,727
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券)	496,000	United States Treasury Note/Bond 1.375% 15/11/2031	USD	428,311
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券)	357,000	United States Treasury Note/Bond 0.5% 31/3/2025	USD	388,284
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券)	278,000	United States Treasury Note/Bond 5% 30/9/2025	USD	276,160
貝萊德全球通膨連結債券基金	2,505,978	United States Treasury Note/Bond 2.125% 15/2/2041	USD	278,141

### 14. 現金抵押

基金與許多交易對手交易衍生性金融商品。衍生性金融商品的交易對手如投資組合所示。衍生性金融商品的交易對手如下：澳盛銀行、美國銀行、巴克萊銀行、法國巴黎銀行、紐約梅隆銀行、花旗銀行、花旗集團、瑞士信貸、德意志銀行、高盛、匯豐銀行、摩根大通、摩根士丹利、野村證券、蘇格蘭皇家銀行、加拿大皇家銀行、法國興業銀行、渣打銀行、道富銀行、多倫多道明銀行、瑞銀與西太平洋銀行。交換合約、遠期交易、期權發行 (賣權與買權)、購入期權 (賣權與買權) 與交換選擇權必須有所擔保 / 餘裕才能涵蓋交易對手對本公司承擔的風險或本公司對交易對手承擔的風險。「應收經紀費用」包括向投資組合清算經紀人與各交易對手支付的現金擔保。「應付經紀費用」包括收自投資組合清算經紀人與各交易對手的現金擔保。在淨資產報表中，經紀應收之期貨合約構成銀行現金部分，經紀應放之期貨合約構成銀行欠款部份。

下表提供截至 2024 年 2 月 29 日交換合約、場外期權的應收 / (應付) 經紀商現金抵押餘額。有關結餘與經紀人持有的現金之期貨合約現金，部分用於滿足截至 2024 年 2 月 29 日的保證金要求。

## 財務報表附註事項 續

基金	貨幣	交換場外 期權現金 擔保品應 收經紀 款項	交換場外期 權現金擔保 品應付經紀 款項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德亞洲老虎 債券基金 (基金 有相當比重投資 於非投資等級之 高風險債券且配 息來源可能為本 金)	USD	14,598,742	(430,000)	1,294,558	(954,729)
貝萊德中國基金 (基金之配息來 源可能為本金)	USD	-	(340,000)	-	-
貝萊德歐洲靈活 股票基金	EUR	-	(1,110,000)	9,285,000	(264,573)
貝萊德新興歐洲 基金	EUR	-	-	1,423,564	(552,356)
貝萊德新興市場 債券基金 (基金 主要係投資於非 投資等級之高風 險債券且配息來 源可能為本金)	USD	5,859,235	(1,337,105)	664,344	(229,409)
貝萊德新興市場 基金	USD	1,250,000	(1,400,000)	919,002	(720,309)
貝萊德新興市場 當地債券基金 (基金有相當比 重投資於非投資 等級之高風險債 券)	USD	5,212,000	(7,220,198)	1	-
貝萊德ESG社會責 任多元資產基金 (基金之配息來 源可能為本金)	EUR	280,000	(10,590,000)	66,263,591	(12,709,395)
貝萊德歐元優質 債券基金	EUR	8,746,867	(1,237,436)	12,033,880	(93,131)
貝萊德歐洲基金	EUR	-	(280,000)	-	-
貝萊德歐洲特別 時機基金	EUR	-	(310,000)	-	-
貝萊德環球資產 配置基金 (基金 之配息來源可能 為本金)	USD	32,369,596	(16,754,395)	213,529,575	(283,701,019)
貝萊德環球企業 債券基金 (基金 之配息來源可能 為本金)	USD	4,786,715	(388,826)	5,288,000	(2,146,634)
貝萊德環球政府 債券基金	USD	2,080,694	(616,207)	6,508,926	(1,253,258)
貝萊德環球非投 資等級債券基金 (基金之配息來 源可能為本金)	USD	2,565,000	(2,342,623)	96,980	(11,652)
貝萊德全球通膨 連結債券基金	USD	622,127	(235,972)	631,255	(57,728)
貝萊德印度基金	USD	-	-	9	-
貝萊德環球動力 股票基金 (本基 金非屬環境、社 會及治理相關主 題基金)	USD	-	-	1,520,493	(73,220)
貝萊德世界債券 基金 (本基金非 屬環境、社會及 治理相關主題基 金)	USD	8,786,687	(936,448)	3,490,024	(983,920)

基金	貨幣	交換場外 期權現金 擔保品應 收經紀 款項	交換場外期 權現金擔保 品應付經紀 款項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德全球智慧 數據股票入息基 金 (基金之配 息來源可能為本 金)	USD	-	-	227,983,119	(14,948,699)
貝萊德智慧數據 永續環球小型企 業基金 (原名「 貝萊德智慧數據 環球小型企業基 金」)	USD	-	-	234,000	(114,656)
貝萊德美元優質 債券基金	USD	1,088,939	(583,640)	463,701	(206,327)
貝萊德美元非投 資等級債券基金 (基金主要投資 於符合美國Rule 144A規定之私 募性質債券且配 息來源可能為本 金)	USD	2,476,000	(4,531,068)	79,953	-
貝萊德世界健康 科學基金 (基金 之配息來源可能 為本金)	USD	4,750,000	-	-	-

### 15. 股息

董事會目前與股息支付相關的政策係依據股份類別而定。就非配息類股而言，目前的政策是保留及再投資基金的所有淨收入。就此而言，收入保留在資產淨值內，並反映在有關類別每股淨資產價值內。就配息股份類別而言，董事會的現行政策是將該期間之投資收益先行扣除該股份類別相關費用後之數額，進行分配，這些股份類別開支為分配期內的淨或總投資收入(如可用)，以及扣除股份類別分配總資本開支前可能的部分資本。更多有關每個配置股份類別的詳細資料，請參閱公開說明書的「股息計算」章節。董事會也可決定股息是否包括來自實現及未實現淨資本收益的分配及包括的分配數額。這類基金和(或)這類股票類別(如：配息(S)股份、配息(R)股份與配息(Y)股份)可能會從資本配息，以及從收入和淨實現額與淨未實現資本收益中配息。若配息股份類別所支付的股息包括已實現或未實現淨資本收益，或若基金配發的收益尚未扣除開支，則股息可包括從初始申購資本。在股息由基金資本支出的情況下，可能會侵蝕資本並使資本成長受限。

鑒於本基金可掌握英國申報基金的狀況，且回報的收入超過實際的配息，因此盈餘應視同配息，並將根據投資人的納稅人身份進行所得徵稅。

提供配息股份的基金，配息的次數通常視乎基金類型而定。進一步詳細資料請參閱公開說明書內的股息支付部分。

股息的宣配及配發以及股東的再投資股息選擇載於公開說明書中。

### 16. 信用貸款

本公司與 JPMorgan Chase Bank, N.A. (JPMorgan) 簽署信用貸款契約(修訂及重新議定日為 2024 年 4 月 19 日)，由

## 財務報表附註事項 續

JPMorgan 與其他聯貸的貸款人一起提供盧森堡基金 12.25 億美元信用額度的一部分。

此信貸額度將由本基金用於臨時融資用途，包括但不限於投資人贖回的資金。任何有關此信用額度撥款的利息和承諾費均從本基金相關資產撥付。任何新基金均不自動開展此信用額度，因此需要以合併程序的方式加入。此流程特別包含了貸款人為核准增加新基金前所執行的任何必要的盡職調查以核准新基金的增加。在此期間，此等基金並無可用之信用額度。再者，並未保證加入的任何新基金將由放款人核准，或本基金可取得信貸資金，因信貸額度取決於本基金和其他貝萊德基金之間（在公平配置的基礎上）可參與信貸協議的資金。因此，特定基金可能無法取得該信用額度，亦不會產生任何費用。

貸款承諾費與相關信貸工具收取，其計入營業報表和淨資產變動表中的「貸款承諾費」科目。貸款承諾費按流通餘額收取 0.10%。

於 2023 年 9 月 1 日至 2024 年 2 月 29 日止之期間，未使用任何信用貸款。

### 17. 分包銷收入

公司可以在保管人的同意下簽訂分包銷協議。分包銷協議允許本公司在其他投資者投資之前收費支持權利股發行。在此期間內，並無基金依據分包承銷協議而獲得收益。

### 18. 後續事件

自 2024 年 3 月 18 日起，董事會通知貝萊德新興歐洲基金股東其決定將基金的流動資產和可交易部分轉移至本公司內新成立的子基金。自 2024 年 5 月 13 日起，基金的流動資產和可交易部分將轉移至貝萊德新興歐洲基金 II。股東將在新成立基金獲得同等股份類別的相同數量股份。

公開說明書補充內容於 2024 年 3 月 23 日發佈並生效。

自 2024 年 3 月 31 日起，Paul Freeman 辭任本公司董事會。

## 附錄一 – 法國人「股票儲蓄計畫」(「PEA」)的符合資格

PEA 為法國股票儲蓄計畫，其目的在於鼓勵法國當地納稅義務人將資金投入歐洲的股票。符合 PEA 資格的基金必須永久投入至少 75% 符合 PEA 條件的證券與權利，且 (i) 由歐盟成員國或冰島、列支敦斯登、挪威所建立的公司發行並 (ii) 隸屬之企業所得稅，或等價的稅金。

截至 2024 年 2 月 29 日止之期間，下列基金投入了 75% 以上的總資產至符合 PEA 資格的證券中。

截至 2024 年 2 月 29 日，基金已在符合 PEA 資產條件的證券中投入以下總資產比率：

基金	% 投資 PEA 合格證券
貝萊德歐元市場基金	93.08

就本公司所瞭解，此基金的 PEA 資格在 2024 年 2 月 29 日止，符合法國所規定的稅法與條例。

稅法與條例可能不時改變，因此，目前符合 PEA 框架所募集的基金亦可能喪失 PEA 資格。

此外，這類基金可能會因其改變影響投資範圍或基準指標而失去 PEA 資格。

若任何基金失去 PEA 資格，將在本公司網站上公告通知投資人。此時投資人應洽詢專業稅務與財務意見。



## 附錄二 – 補充資訊

### 有效投資組合管理技巧

本公司得以代表特定基金在受限於 CSSF 以及基金公開說明書的條款及所設之條件下，使用與可轉讓債券相關的技巧以及工具，其中包含對 OTC 金融衍生工具（「FDI」）的投資，條件是基於有效投資組合管理或為外匯風險提供保護（如適用）的目的下使用此類技巧以及工具作投資用途。

除了對 FDI 的投資外，本公司得以在受不時修訂的 CSSF 通函所設的條件，以及相關的 ESMA 指引（例如附買回交易/附賣回交易（「附買回/附賣回交易」）及證券借貸）下，使用其他與可轉讓債券以及貨幣市場相關的技巧或工具。

### 證券借貸

所有基金簽署的證券借貸合約均受基金與本公司有關聯的證券借貸代理商 BlackRock Advisors (UK) Limited 的書面法律合約，以及證券借貸代理商與受批准的借貸對手之間的獨立合約的限制。證券借出交換的擔保品是透過所有權轉讓安排進行轉讓，並交付給第三方擔保品管理人帳戶以保管人 The Bank of New York Mellon SA / NV, Luxembourg Branch 的名義代替基金持有。接收的擔保品與基金的保管人或借貸代理商的資產是分開的。

下表列出了貸款證券的價值在 2024 年 2 月 29 日佔基金的總可借貸資產以及 NAV 的比例。總可借貸資產是指構成基金證券借貸計劃一部分的資產的總價值。這不包含任何由基金持有，因市場、監管、投資或其他限制而不被視為可借貸的資產。

基金	貨幣	可借貸資產 %	資產淨值 %
貝萊德亞洲巨龍基金	USD	0.52	0.23
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	13.71	11.94
貝萊德中國基金（基金之配息來源可能為本金）	USD	12.08	7.50
貝萊德歐洲靈活股票基金	EUR	2.82	2.63
貝萊德新興歐洲基金 <sup>(3)</sup>	EUR	11.11	9.07
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	USD	18.79	16.46
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	8.01	3.94
貝萊德新興市場基金	USD	4.55	1.95
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	USD	14.94	5.97
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	EUR	3.69	3.28
貝萊德歐元優質債券基金	EUR	17.17	14.21
貝萊德歐元市場基金	EUR	2.79	2.72
貝萊德歐洲基金	EUR	2.57	2.49
貝萊德歐洲特別時機基金	EUR	3.58	3.43
貝萊德歐洲價值型基金	EUR	0.04	0.04
貝萊德新世代運輸基金（基金之配息來源可能為本金）	USD	8.54	7.60
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	17.91	13.84
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	9.84	8.94
貝萊德全球股票收益基金（基金之配息來源可能為本金）	USD	2.27	2.09
貝萊德環球政府債券基金	USD	32.63	23.44
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	USD	11.68	10.94
貝萊德全球通膨連結債券基金	USD	11.94	11.57
貝萊德環球前瞻股票基金	USD	-	-
貝萊德印度基金	USD	-	-
貝萊德日本靈活股票基金	JPY	22.00	21.51
貝萊德日本特別時機基金	JPY	25.97	24.03
貝萊德拉丁美洲基金	USD	12.64	5.16
貝萊德營養科學基金	USD	13.51	12.87
貝萊德永續能源基金（基金之配息來源可能為本金）	USD	3.46	3.09
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） <sup>(4)</sup>	USD	2.39	2.15
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	USD	16.68	10.31
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）	USD	10.63	8.61
貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」）	USD	27.79	23.79

## 附錄二 – 補充資訊 續

基金	貨幣	可借貸資產 %	資產淨值 %
貝萊德英國基金	GBP	3.21	3.17
貝萊德美國價值型基金 (基金之配息來源可能為本金)	USD	9.97	9.51
貝萊德美元優質債券基金	USD	3.82	1.94
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金)	USD	8.41	7.83
貝萊德美元儲備基金	USD	-	-
貝萊德美國靈活股票基金	USD	8.06	7.76
貝萊德美國政府房貸債券基金	USD	-	-
貝萊德美國增長型基金	USD	7.93	7.85
貝萊德美國中型企業價值基金	USD	12.13	11.35
貝萊德世界能源基金 (基金之配息來源可能為本金)	USD	14.96	13.90
貝萊德世界金融基金 (基金之配息來源可能為本金)	USD	7.48	6.70
貝萊德世界黃金基金 (基金之配息來源可能為本金)	USD	7.23	6.91
貝萊德世界健康科學基金 (基金之配息來源可能為本金)	USD	4.80	4.71
貝萊德世界礦業基金 (基金之配息來源可能為本金)	USD	5.60	5.22
貝萊德世界地產證券基金 (基金之配息來源可能為本金)	USD	8.16	7.81
貝萊德世界科技基金 (基金之配息來源可能為本金)	USD	8.89	8.48

<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

## 附錄二 – 補充資訊 續

基金在期間自證券借貸交易賺取的收入揭露於基金的營業報表及淨資產變動表。

證券借貸交易所賺取的總收入是在基金與證券借貸代理商之間拆分。對於該類收入，基金至少可以收取 62.5%，而證券借貸代理商最多只能收取 37.5%，並且所有的營運成本均來自證券借貸代理商的份額。

下表詳列了截至 2024 年 2 月 29 日由交易對手分析的借貸證券（個別列示在相關基金的投資組合中）及相關接收的擔保品的價值。

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
<b>貝萊德亞洲巨龍基金（美金）</b>			
UBS AG	瑞士	1,656,000	1,752,190
<b>合計</b>		<b>1,656,000</b>	<b>1,752,190</b>
<b>貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）</b>			
Barclays Bank Plc	英國	58,904,185	67,937,731
BNP Paribas SA	法國	30,615,749	35,266,168
Citigroup Global Markets Limited	英國	8,815,439	9,961,667
Deutsche Bank AG	德國	15,044,302	17,329,756
Goldman Sachs International	美國	29,863,616	34,597,085
J.P. Morgan Securities Plc	英國	24,487,957	30,348,632
Merrill Lynch International	英國	16,176,132	20,561,853
Morgan Stanley & Co. International Plc	英國	20,094,962	24,741,683
Nomura International Plc	日本	32,359,363	43,065,032
RBC Europe Limited	英國	560,286	641,325
UBS AG	瑞士	180,164	329,373
Zürcher Kantonalbank	瑞士	31,365,567	39,107,517
<b>合計</b>		<b>268,467,722</b>	<b>323,887,822</b>
<b>貝萊德中國基金（基金之配息來源可能為本金）（美金）</b>			
Barclays Capital Securities Limited	英國	11,193,712	12,710,122
BNP Paribas SA	法國	43,032,659	46,638,454
HSBC Bank Plc	英國	4,402,141	4,752,639
The Bank of Nova Scotia	加拿大	6,744,299	7,839,193
UBS AG	瑞士	3,328,731	3,746,971
<b>合計</b>		<b>68,701,542</b>	<b>75,687,379</b>
<b>貝萊德歐洲靈活股票基金（歐元）</b>			
Barclays Capital Securities Limited	英國	7,549,211	8,548,768
BNP Paribas SA	法國	9,861,923	10,626,925
Citigroup Global Markets Limited	英國	72,735,903	80,816,362
HSBC Bank Plc	英國	165,277	177,955
J.P. Morgan Securities Plc	英國	195,739	211,417
Merrill Lynch International	英國	373,989	467,154
Morgan Stanley & Co. International Plc	英國	51,995,184	54,063,536
Societe Generale SA	法國	63,790	74,540
UBS AG	瑞士	10,331,741	11,598,487
<b>合計</b>		<b>153,272,757</b>	<b>166,585,144</b>
<b>貝萊德新興歐洲基金（歐元）<sup>(9)</sup></b>			
Barclays Capital Securities Limited	英國	221,431	258,608
BNP Paribas SA	法國	1,732,497	1,925,396
Citigroup Global Markets Limited	英國	696,731	798,394
Goldman Sachs International	美國	7,178,817	8,071,466
HSBC Bank Plc	英國	502,038	557,488
J.P. Morgan Securities Plc	英國	11,793,360	13,137,156
Morgan Stanley & Co. International Plc	英國	993,985	1,065,915
Societe Generale SA	法國	1,959,263	2,361,173
UBS AG	瑞士	4,530,439	5,245,291
<b>合計</b>		<b>29,608,561</b>	<b>33,420,887</b>

## 附錄二 – 補充資訊 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
<b>貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）</b>			
Barclays Bank Plc	英國	58,477,187	60,440,587
BNP Paribas SA	法國	4,514,992	4,660,665
Deutsche Bank AG	德國	5,513,474	5,691,453
J.P. Morgan Securities Plc	英國	15,190,407	16,777,734
Merrill Lynch International	英國	17,697,093	20,190,125
Morgan Stanley & Co. International Plc	英國	4,628,687	5,107,135
Nomura International Plc	日本	29,670,263	35,385,369
Zürcher Kantonalbank	瑞士	47,185,082	52,721,698
<b>合計</b>		<b>182,877,185</b>	<b>200,974,766</b>
<b>貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）</b>			
Citigroup Global Markets Limited	英國	995,099	1,005,593
Goldman Sachs International	美國	118,665	117,659
J.P. Morgan Securities Plc	英國	227,245	223,235
Merrill Lynch International	英國	2,396,496	2,722,596
The Bank of Nova Scotia	加拿大	2,862,718	3,018,178
UBS AG	瑞士	444,607	453,952
<b>合計</b>		<b>7,044,830</b>	<b>7,541,213</b>
<b>貝萊德新興市場基金（美金）</b>			
Barclays Bank Plc	英國	20,918,287	22,749,719
BNP Paribas SA	法國	18,555,100	20,174,547
UBS AG	瑞士	7,336,307	8,284,242
<b>合計</b>		<b>46,809,694</b>	<b>51,208,508</b>
<b>貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）</b>			
Barclays Bank Plc	英國	13,645,817	16,136,299
BNP Paribas SA	法國	35,261,609	41,645,246
Deutsche Bank AG	德國	1,783,735	2,106,632
J.P. Morgan Securities Plc	英國	32,402,494	39,613,731
Morgan Stanley & Co. International Plc	英國	11,264,501	14,048,056
Nomura International Plc	日本	1,763,060	2,405,633
Zürcher Kantonalbank	瑞士	440,765	563,445
<b>合計</b>		<b>96,561,981</b>	<b>116,519,042</b>
<b>貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）</b>			
Barclays Capital Securities Limited	英國	25,670,967	30,107,746
BNP Paribas SA	法國	85,285,664	99,445,872
Citigroup Global Markets Limited	英國	5,392,698	6,467,748
Goldman Sachs International	美國	3,270,816	3,843,830
HSBC Bank Plc	英國	813,887	945,927
J.P. Morgan Securities Plc	英國	780,115	909,531
Merrill Lynch International	英國	3,152,813	4,115,082
Morgan Stanley & Co. International Plc	英國	26,887,571	31,008,838
Nomura International Plc	日本	2,459,627	2,875,409
Societe Generale SA	法國	4,683,169	5,907,039
UBS AG	瑞士	12,449,034	15,085,507
<b>合計</b>		<b>170,846,361</b>	<b>200,712,529</b>

## 附錄二 – 補充資訊 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
<b>貝萊德歐元優質債券基金 (歐元)</b>			
Banco Santander, S.A.	西班牙	2,428,381	2,640,728
Barclays Bank Plc	英國	15,546,902	16,312,684
BNP Paribas SA	法國	21,277,975	22,840,078
Citigroup Global Markets Limited	英國	11,645,224	11,972,451
Deutsche Bank AG	德國	814,252	853,289
Goldman Sachs International	美國	105,233	110,909
J.P. Morgan Securities Plc	英國	19,059,804	20,496,415
Merrill Lynch International	英國	28,404,386	32,056,277
Morgan Stanley & Co. International Plc	英國	14,659,841	15,586,770
Natixis SA	法國	13,750,555	15,049,487
Societe Generale SA	法國	126,855,517	134,299,438
The Bank of Nova Scotia	加拿大	45,955,942	50,503,669
UBS AG	瑞士	286,208	476,011
<b>合計</b>		<b>300,790,220</b>	<b>323,198,206</b>
<b>貝萊德歐元市場基金 (歐元)</b>			
Barclays Capital Securities Limited	英國	7,743,157	8,581,131
BNP Paribas SA	法國	3,057,424	3,224,232
HSBC Bank Plc	英國	438,638	462,198
J.P. Morgan Securities Plc	英國	5,002,050	5,287,312
Morgan Stanley & Co. International Plc	英國	14,504,460	14,759,357
UBS AG	瑞士	4,527,720	4,974,299
<b>合計</b>		<b>35,273,449</b>	<b>37,288,529</b>
<b>貝萊德歐洲基金 (歐元)</b>			
BNP Paribas SA	法國	20,439,129	22,508,811
Citigroup Global Markets Limited	英國	93,329	105,977
Goldman Sachs International	美國	638,707	711,613
Morgan Stanley & Co. International Plc	英國	14,075,851	14,957,537
<b>合計</b>		<b>35,247,016</b>	<b>38,283,938</b>
<b>貝萊德歐洲特別時機基金 (歐元)</b>			
BNP Paribas SA	法國	3,803,122	4,003,865
Citigroup Global Markets Limited	英國	2,843,862	3,087,110
Credit Suisse International	英國	97,545	99,158
HSBC Bank Plc	英國	243,231	255,864
Morgan Stanley & Co. International Plc	英國	15,186,178	15,427,055
Societe Generale SA	法國	21,238,370	24,246,434
The Bank of Nova Scotia	加拿大	241,909	273,972
<b>合計</b>		<b>43,654,217</b>	<b>47,393,458</b>
<b>貝萊德歐洲價值型基金 (歐元)</b>			
Citigroup Global Markets Limited	英國	264,808	296,423
<b>合計</b>		<b>264,808</b>	<b>296,423</b>
<b>貝萊德新世代運輸基金 (基金之配息來源可能為本金) (美金)</b>			
Barclays Capital Securities Limited	英國	1,414,212	1,552,932
BNP Paribas SA	法國	33,795,232	35,313,223
Goldman Sachs International	美國	12,343,545	13,048,903
J.P. Morgan Securities Plc	英國	18,405,236	19,277,013
Macquarie Bank Limited	澳洲	15,106,428	16,209,203
Merrill Lynch International	英國	1,967,867	2,383,596
Morgan Stanley & Co. International Plc	英國	9,005,285	9,079,772
Societe Generale SA	法國	5,136,626	5,820,328
UBS AG	瑞士	6,659,204	7,249,134
<b>合計</b>		<b>103,833,635</b>	<b>109,934,104</b>

## 附錄二 – 補充資訊 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
<b>貝萊德環球資產配置基金 (基金之配息來源可能為本金) (美金)</b>			
Banco Santander, S.A.	西班牙	93,182,119	104,371,472
Barclays Bank Plc	英國	163,181,420	177,999,903
Barclays Capital Securities Limited	英國	55,214,375	64,934,534
BNP Paribas SA	法國	329,633,330	368,112,471
Citigroup Global Markets Limited	英國	20,259,363	22,904,461
Credit Suisse International	英國	4,256,453	4,599,362
Deutsche Bank AG	德國	4,034,982	4,317,465
Goldman Sachs International	美國	36,975,931	40,060,039
HSBC Bank Plc	英國	162,281,742	181,423,748
ING Bank NV	荷蘭	5,926,023	6,712,623
J.P. Morgan Securities Plc	英國	293,228,192	328,952,924
Macquarie Bank Limited	澳洲	490,400	563,554
Merrill Lynch International	英國	38,600,854	49,278,368
Morgan Stanley & Co. International Plc	英國	22,732,535	25,443,245
Nomura International Plc	日本	19,170,197	23,354,112
RBC Europe Limited	英國	643,835	684,559
Societe Generale SA	法國	142,469,846	169,578,285
The Bank of Nova Scotia	加拿大	187,049,285	213,401,110
UBS AG	瑞士	46,818,542	54,584,248
Zürcher Kantonalbank	瑞士	435,531,689	489,685,108
<b>合計</b>		<b>2,061,681,113</b>	<b>2,330,961,591</b>
<b>貝萊德環球企業債券基金 (基金之配息來源可能為本金) (美金)</b>			
Barclays Bank Plc	英國	16,104,456	17,281,244
BNP Paribas SA	法國	7,495,575	8,033,092
Deutsche Bank AG	德國	3,613,663	3,872,863
Goldman Sachs International	美國	4,868,415	5,247,457
J.P. Morgan Securities Plc	英國	5,261,753	6,063,216
Merrill Lynch International	英國	10,292,552	12,191,216
Morgan Stanley & Co. International Plc	英國	8,423,714	8,813,932
Nomura International Plc	日本	6,932,732	8,584,075
RBC Europe Limited	英國	6,523,836	6,947,623
Societe Generale SA	法國	1,866,012	1,983,240
UBS AG	瑞士	214,198	364,333
Zürcher Kantonalbank	瑞士	12,621,480	14,641,369
<b>合計</b>		<b>84,218,386</b>	<b>94,023,660</b>
<b>貝萊德全球股票收益基金 (基金之配息來源可能為本金) (美金)</b>			
HSBC Bank Plc	英國	19,581,329	21,148,804
<b>合計</b>		<b>19,581,329</b>	<b>21,148,804</b>
<b>貝萊德環球政府債券基金 (美金)</b>			
Banco Santander, S.A.	西班牙	30,718,951	34,087,000
Barclays Bank Plc	英國	14,588,080	15,491,245
BNP Paribas SA	法國	6,090,391	6,476,428
Citigroup Global Markets Limited	英國	28,279,095	29,536,555
Deutsche Bank AG	德國	3,819,879	4,051,285
Goldman Sachs International	美國	2,578,596	2,750,448
HSBC Bank Plc	英國	51,581,659	57,458,952
J.P. Morgan Securities Plc	英國	11,455,563	12,664,470
Morgan Stanley & Co. International Plc	英國	7,768,177	8,509,601
Natixis SA	法國	13,053,426	14,458,800
Nomura International Plc	日本	1,017,192	1,246,381
RBC Europe Limited	英國	4,052,518	4,270,872
Societe Generale SA	法國	39,972,400	43,469,104
The Bank of Nova Scotia	加拿大	8,050,653	9,019,084
<b>合計</b>		<b>223,026,580</b>	<b>243,490,225</b>

## 附錄二 – 補充資訊 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
<b>貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）</b>			
Barclays Bank Plc	英國	93,315,432	103,464,440
BNP Paribas SA	法國	16,223,312	17,964,939
Citigroup Global Markets Limited	英國	2,896,627	3,146,686
Deutsche Bank AG	德國	7,236,821	8,013,846
Goldman Sachs International	美國	18,781,502	20,917,042
HSBC Bank Plc	英國	1,119,465	1,295,493
J.P. Morgan Securities Plc	英國	17,809,400	20,961,226
Merrill Lynch International	英國	3,891,338	4,762,462
Morgan Stanley & Co. International Plc	英國	13,863,474	16,409,181
Nomura International Plc	日本	2,607,443	3,335,897
RBC Europe Limited	英國	4,657,816	5,125,353
Societe Generale SA	法國	1,118,010	1,227,764
The Bank of Nova Scotia	加拿大	1,671,372	2,025,237
UBS AG	瑞士	467,992	822,490
Zürcher Kantonalbank	瑞士	1,408,652	1,688,432
<b>合計</b>		<b>187,068,656</b>	<b>211,160,488</b>
<b>貝萊德全球通膨連結債券基金（美金）</b>			
Banco Santander, S.A.	西班牙	6,728,806	7,416,666
Barclays Bank Plc	英國	198,323	209,221
BNP Paribas SA	法國	11,442,485	12,577,393
Goldman Sachs International	美國	107,332	113,735
J.P. Morgan Securities Plc	英國	3,610,255	3,922,589
Societe Generale SA	法國	2,448,289	2,558,155
The Bank of Nova Scotia	加拿大	1,040,524	1,170,628
<b>合計</b>		<b>25,576,014</b>	<b>27,968,387</b>
<b>貝萊德日本靈活股票基金（日圓）</b>			
Citigroup Global Markets Limited	英國	1,945,870,209	2,080,084,238
HSBC Bank Plc	英國	2,882,928,048	2,986,398,516
J.P. Morgan Securities Plc	英國	1,063,388,773	1,105,022,382
Merrill Lynch International	英國	5,039,920,808	6,056,773,068
Societe Generale SA	法國	1,488,769,654	1,673,699,930
UBS AG	瑞士	1,128,048,157	1,218,350,015
<b>合計</b>		<b>13,548,925,649</b>	<b>15,120,328,149</b>
<b>貝萊德日本特別時機基金（日圓）</b>			
Barclays Capital Securities Limited	英國	675,813,837	729,097,754
Citigroup Global Markets Limited	英國	338,938,809	358,780,226
Goldman Sachs International	美國	131,760,703	136,848,699
HSBC Bank Plc	英國	436,508,892	447,761,951
J.P. Morgan Securities Plc	英國	928,192,720	955,118,598
Merrill Lynch International	英國	2,061,538,902	2,453,292,118
Societe Generale SA	法國	258,331,463	287,585,864
UBS AG	瑞士	1,100,810,123	1,177,326,674
<b>合計</b>		<b>5,931,895,449</b>	<b>6,545,811,884</b>
<b>貝萊德拉丁美洲基金（美金）</b>			
Barclays Bank Plc	英國	7,782,379	8,236,752
BNP Paribas SA	法國	6,645,152	7,031,357
J.P. Morgan Securities Plc	英國	18,091,599	19,128,482
UBS AG	瑞士	6,293,384	6,915,972
<b>合計</b>		<b>38,812,514</b>	<b>41,312,563</b>

## 附錄二 – 補充資訊 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
<b>貝萊德營養科學基金 (美金)</b>			
Barclays Capital Securities Limited	英國	1,957,420	2,240,555
BNP Paribas SA	法國	15,029,394	16,416,287
Citigroup Global Markets Limited	英國	545,205	612,323
HSBC Bank Plc	英國	1,025,819	1,116,446
J.P. Morgan Securities Plc	英國	3,811,272	4,161,040
Macquarie Bank Limited	澳洲	1,363,803	1,525,405
Morgan Stanley & Co. International Plc	英國	452,390	475,470
UBS AG	瑞士	2,646,047	3,002,583
<b>合計</b>		<b>26,831,350</b>	<b>29,550,109</b>
<b>貝萊德永續能源基金 (基金之配息來源可能為本金) (美金)</b>			
Barclays Bank Plc	英國	26,939,626	32,675,378
Barclays Capital Securities Limited	英國	2,949,737	3,747,243
BNP Paribas SA	法國	110,395,143	133,864,145
Citigroup Global Markets Limited	英國	3,796,711	4,732,435
Goldman Sachs International	美國	3,841,624	4,698,286
J.P. Morgan Securities Plc	英國	341,670	413,995
Merrill Lynch International	英國	5,696,822	7,982,892
Morgan Stanley & Co. International Plc	英國	8,210,807	9,577,537
Societe Generale SA	法國	221,119	289,859
UBS AG	瑞士	23,821,001	29,999,528
<b>合計</b>		<b>186,214,260</b>	<b>227,981,298</b>
<b>貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) (美金) (4)</b>			
Barclays Capital Securities Limited	英國	325,811	371,641
BNP Paribas SA	法國	4,905,469	5,330,541
Citigroup Global Markets Limited	英國	1,834,558	2,053,229
UBS AG	瑞士	2,432,098	2,750,199
<b>合計</b>		<b>9,497,936</b>	<b>10,505,610</b>
<b>貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (美金)</b>			
Barclays Bank Plc	英國	17,970,616	18,775,166
BNP Paribas SA	法國	9,121,359	9,540,253
Citigroup Global Markets Limited	英國	3,330,312	3,409,018
Deutsche Bank AG	德國	1,578,317	1,646,911
Goldman Sachs International	美國	5,284,839	5,546,059
J.P. Morgan Securities Plc	英國	15,000,055	16,425,882
Merrill Lynch International	英國	1,984,058	2,288,072
Morgan Stanley & Co. International Plc	英國	5,325,115	5,805,627
Nomura International Plc	日本	2,222,017	2,678,725
RBC Europe Limited	英國	2,019,755	2,094,225
Societe Generale SA	法國	3,360,687	3,477,603
The Bank of Nova Scotia	加拿大	18,707,303	20,470,638
UBS AG	瑞士	654,980	1,084,683
Zürcher Kantonalbank	瑞士	16,458,294	18,578,492
<b>合計</b>		<b>103,017,707</b>	<b>111,821,354</b>
<b>貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金) (美金)</b>			
Barclays Bank Plc	英國	3,889,744	4,598,295
Barclays Capital Securities Limited	英國	43,756,905	54,177,872
BNP Paribas SA	法國	178,618,953	211,070,235
Citigroup Global Markets Limited	英國	778,014	945,173
Credit Suisse International	英國	898,982	1,022,710
HSBC Bank Plc	英國	83,207,634	97,956,656
J.P. Morgan Securities Plc	英國	19,573,440	23,115,482
Morgan Stanley & Co. International Plc	英國	8,169,702	9,287,973
Nomura International Plc	日本	23,259,087	27,542,276
Societe Generale SA	法國	57,856,811	73,919,903
UBS AG	瑞士	47,598,412	58,424,324
<b>合計</b>		<b>467,607,684</b>	<b>562,060,899</b>



## 附錄二 – 補充資訊 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
<b>貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」）（美金）</b>			
Barclays Capital Securities Limited	英國	1,481,036	1,660,247
BNP Paribas SA	法國	18,237,108	19,506,715
Citigroup Global Markets Limited	英國	3,804,997	4,185,139
Goldman Sachs International	美國	1,122,168	1,211,047
HSBC Bank Plc	英國	48,877	52,097
J.P. Morgan Securities Plc	英國	7,040,097	7,527,421
Macquarie Bank Limited	澳洲	2,683,805	2,939,814
Merrill Lynch International	英國	11,966,197	14,796,610
Morgan Stanley & Co. International Plc	英國	1,349,112	1,388,656
Societe Generale SA	法國	1,599,811	1,850,577
The Bank of Nova Scotia	加拿大	17,550	20,140
UBS AG	瑞士	12,884,933	14,319,079
<b>合計</b>		<b>62,235,691</b>	<b>69,457,542</b>
<b>貝萊德英國基金（英鎊）</b>			
Barclays Capital Securities Limited	英國	3,346,809	4,272,707
Goldman Sachs International	美國	50,127	61,608
Morgan Stanley & Co. International Plc	英國	2,250,228	2,637,778
UBS AG	瑞士	769,904	974,394
<b>合計</b>		<b>6,417,068</b>	<b>7,946,487</b>
<b>貝萊德美國價值型基金（基金之配息來源可能為本金）（美金）</b>			
BNP Paribas SA	法國	42,348,423	46,070,030
Citigroup Global Markets Limited	英國	673,206	752,812
J.P. Morgan Securities Plc	英國	12,194,918	13,256,519
Morgan Stanley & Co. International Plc	英國	1,307,166	1,367,919
UBS AG	瑞士	17,046,522	19,259,803
<b>合計</b>		<b>73,570,235</b>	<b>80,707,083</b>
<b>貝萊德美元優質債券基金（美金）</b>			
Barclays Bank Plc	英國	1,042,426	1,129,795
BNP Paribas SA	法國	2,500,968	2,771,810
Deutsche Bank AG	德國	304,708	329,833
Goldman Sachs International	美國	2,535	2,760
ING Bank NV	荷蘭	1,024,867	1,174,407
J.P. Morgan Securities Plc	英國	897,832	1,059,075
Morgan Stanley & Co. International Plc	英國	202,489	234,285
Natixis SA	法國	1,438,698	1,633,026
Nomura International Plc	日本	339,832	424,990
The Bank of Nova Scotia	加拿大	2,027,909	2,350,553
UBS AG	瑞士	49,860	85,657
Zürcher Kantonalbank	瑞士	219,944	257,697
<b>合計</b>		<b>10,052,068</b>	<b>11,453,888</b>
<b>貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）</b>			
Barclays Bank Plc	英國	76,070,357	83,139,426
BNP Paribas SA	法國	15,188,828	16,579,233
Citigroup Global Markets Limited	英國	104,373	111,764
Deutsche Bank AG	德國	3,918,940	4,277,755
Goldman Sachs International	美國	17,003,849	18,666,860
J.P. Morgan Securities Plc	英國	3,859,559	4,364,830
Merrill Lynch International	英國	1,726,096	2,074,074
Morgan Stanley & Co. International Plc	英國	13,079,352	15,260,015
Nomura International Plc	日本	11,129,959	14,036,056
RBC Europe Limited	英國	156,503	169,754
Societe Generale SA	法國	3,388,737	3,668,269
The Bank of Nova Scotia	加拿大	677,017	808,642
Zürcher Kantonalbank	瑞士	2,077,160	2,454,165
<b>合計</b>		<b>148,380,730</b>	<b>165,610,843</b>

## 附錄二 – 補充資訊 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
<b>貝萊德美國靈活股票基金 (美金)</b>			
BNP Paribas SA	法國	112,947,867	123,909,839
J.P. Morgan Securities Plc	英國	29,769,987	32,634,409
The Bank of Nova Scotia	加拿大	12,110,705	14,248,368
UBS AG	瑞士	13,481,072	15,359,850
合計		<b>168,309,631</b>	<b>186,152,466</b>
<b>貝萊德美國增長型基金 (美金)</b>			
BNP Paribas SA	法國	26,774,117	29,362,579
J.P. Morgan Securities Plc	英國	131,366	143,957
UBS AG	瑞士	9,865,733	11,236,814
合計		<b>36,771,216</b>	<b>40,743,350</b>
<b>貝萊德美國中型企業價值基金 (美金)</b>			
BNP Paribas SA	法國	13,776,029	14,991,075
Citigroup Global Markets Limited	英國	923,568	1,033,083
J.P. Morgan Securities Plc	英國	8,579,976	9,329,624
Morgan Stanley & Co. International Plc	英國	1,360,469	1,424,117
UBS AG	瑞士	3,622,622	4,094,176
合計		<b>28,262,664</b>	<b>30,872,075</b>
<b>貝萊德世界能源基金 (基金之配息來源可能為本金) (美金)</b>			
Citigroup Global Markets Limited	英國	26,249,908	28,103,061
Goldman Sachs International	美國	95,895	100,732
J.P. Morgan Securities Plc	英國	21,109,462	21,969,234
Societe Generale SA	法國	113,100,209	127,342,179
UBS AG	瑞士	160,503,247	173,614,915
合計		<b>321,058,721</b>	<b>351,130,121</b>
<b>貝萊德世界金融基金 (基金之配息來源可能為本金) (美金)</b>			
BNP Paribas SA	法國	40,904,187	43,702,095
Goldman Sachs International	美國	268,022	288,860
HSBC Bank Plc	英國	7,428,965	7,907,604
J.P. Morgan Securities Plc	英國	11,677,774	12,469,286
Morgan Stanley & Co. International Plc	英國	24,115,957	24,789,339
Societe Generale SA	法國	22,925,194	26,482,906
UBS AG	瑞士	1,020,091	1,132,103
合計		<b>108,340,190</b>	<b>116,772,193</b>
<b>貝萊德世界黃金基金 (基金之配息來源可能為本金) (美金)</b>			
Barclays Capital Securities Limited	英國	138,650,399	147,891,556
BNP Paribas SA	法國	18,303,283	18,635,557
Citigroup Global Markets Limited	英國	27,924,073	29,224,667
Goldman Sachs International	美國	2,344,233	2,407,240
J.P. Morgan Securities Plc	英國	4,152,895	4,225,068
Macquarie Bank Limited	澳洲	16,319,206	17,009,188
Societe Generale SA	法國	18,313,133	20,156,563
UBS AG	瑞士	4,763,726	5,037,267
合計		<b>230,770,948</b>	<b>244,587,106</b>
<b>貝萊德世界健康科學基金 (基金之配息來源可能為本金) (美金)</b>			
BNP Paribas SA	法國	246,538,790	263,089,279
HSBC Bank Plc	英國	107,146,932	113,941,868
J.P. Morgan Securities Plc	英國	4,959,700	5,290,833
Merrill Lynch International	英國	85,223	105,139
Morgan Stanley & Co. International Plc	英國	13,358,889	13,718,857
Natixis SA	法國	821,548	901,425
Societe Generale SA	法國	238,386,022	275,118,961
The Bank of Nova Scotia	加拿大	1,612,719	1,846,400
UBS AG	瑞士	40,144,883	44,510,684
合計		<b>653,054,706</b>	<b>718,523,446</b>

## 附錄二 – 補充資訊 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
<b>貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）</b>			
Barclays Bank Plc	英國	10,436,646	11,104,255
Barclays Capital Securities Limited	英國	8,359,257	9,315,276
BNP Paribas SA	法國	100,317,667	106,599,104
Citigroup Global Markets Limited	英國	1,024,184	1,119,837
Goldman Sachs International	美國	69,387,417	74,439,733
HSBC Bank Plc	英國	3,283,241	3,478,774
J.P. Morgan Securities Plc	英國	5,467,521	5,811,375
Macquarie Bank Limited	澳洲	8,888,178	9,678,381
Merrill Lynch International	英國	4,972,332	6,112,053
Societe Generale SA	法國	18,368,982	21,122,464
UBS AG	瑞士	5,088,788	5,621,707
<b>合計</b>		<b>235,594,213</b>	<b>254,402,959</b>
<b>貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）</b>			
Barclays Capital Securities Limited	英國	2,203,969	2,407,108
Citigroup Global Markets Limited	英國	772,328	827,638
Goldman Sachs International	美國	2,153,454	2,264,237
J.P. Morgan Securities Plc	英國	1,284,633	1,338,226
Societe Generale SA	法國	2,056,738	2,317,931
UBS AG	瑞士	2,059,478	2,229,836
<b>合計</b>		<b>10,530,600</b>	<b>11,384,976</b>
<b>貝萊德世界科技基金（基金之配息來源可能為本金）（美金）</b>			
Barclays Capital Securities Limited	英國	134,235,685	152,320,073
BNP Paribas SA	法國	779,432,171	843,791,449
Citigroup Global Markets Limited	英國	5,674,971	6,318,316
HSBC Bank Plc	英國	11,061,608	11,934,462
Merrill Lynch International	英國	1,613,196	2,019,182
Morgan Stanley & Co. International Plc	英國	16,073,687	16,747,271
Societe Generale SA	法國	19,867,738	23,263,183
UBS AG	瑞士	8,741,872	9,833,757
<b>合計</b>		<b>976,700,928</b>	<b>1,066,227,693</b>

(3) 有關暫停基金之詳細資訊，請見附註 1。

(4) 基金名稱於該期間內變更，詳情請參閱附註 1。

## 附錄二 – 補充資訊 續

### 總收益交換（「TRS」）

基金簽訂的所有 TRS 均在國際交換交易暨衍生性商品協會的主合約（「ISDA 主合約」）或相似合約下訂定。ISDA 主合約是一項基金與交易對手之間的雙邊協議，管理雙方簽訂 OTC FDI（包含 TRS）。在 ISDA 主合約之下，雙方的曝險部位併同抵銷後的淨額及抵押，因此任何提供的擔保品之揭露均是針對基金在 ISDA 主合約之下簽訂的所有 OTC FDI，而不僅僅是 TRS。

基金根據 ISDA 主合約接收/支出的所有擔保品均是在所有權轉讓安排下進行雙邊轉讓。

下表詳列了 TRS 的價值佔基金在 2024 年 2 月 29 日的 NAV 及截至 2024 年 2 月 29 日止期間所得收益/報酬的比例。TRS 的價值是以曝險部位價值為基礎以總絕對數額列出。

基金	貨幣	資產淨值之百分比	賺取的收益總額
貝萊德亞洲巨龍基金	USD	(0.00)	(4,677)
貝萊德中國基金（基金之配息來源可能為本金）	USD	(0.03)	(271,671)
貝萊德歐洲靈活股票基金	EUR	(0.06)	(3,613,188)
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	1.36	2,426,475
貝萊德新興市場基金	USD	(0.76)	(18,140,158)
貝萊德ESG社會責任多元資產基金 （基金之配息來源可能為本金）	EUR	0.09	4,798,099
貝萊德歐洲基金	EUR	0.10	1,383,084
貝萊德歐洲特別時機基金	EUR	0.12	1,567,552
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	(0.14)	(20,111,329)
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	(0.16)	(1,495,607)
貝萊德環球動力股票基金 （本基金非屬環境、社會及治理相關主題基金） <sup>(4)</sup>	USD	1.13	4,986,993
貝萊德美元優質債券基金	USD	(0.00)	(9,478)
貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A規定之私募性質債券且配息來源可能為本金）	USD	(0.02)	(359,117)
貝萊德世界地產證券基金（基金之配息來源可能為本金）	USD	0.00	5,150

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

TRS 賺取的總回報按總回報額計算，包括相關利息和淨股利收入或開支，以及公平價值價格走勢的淨收益/損失。TRS 的所有報酬和成本將於本基金累計，並且不受限於本基金管理公司或任何其他第三方於報酬或成本份額協議。

下表詳細列出截至 2024 年 2 月 29 日由交易對手分析的 TRS 的曝險部位價值。

交易對手	交易對手註冊國家	曝險部位
貝萊德亞洲巨龍基金（美金）		
HSBC Bank Plc	英國	374,456
合計		374,456
貝萊德中國基金（基金之配息來源可能為本金）（美金）		
Goldman Sachs International	美國	14,286,259
合計		14,286,259
貝萊德歐洲靈活股票基金（歐元）		
HSBC Bank Plc	英國	20,281,837
J.P. Morgan Securities Plc	英國	6,862,463
合計		27,144,300
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）		
HSBC Bank Plc	英國	680,568
合計		680,568
貝萊德新興市場基金（美金）		
Goldman Sachs International	美國	12,335,401
HSBC Bank Plc	英國	28,448,976
J.P. Morgan Securities Plc	英國	13,358,380
合計		54,142,757
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）		
J.P. Morgan Securities Plc	英國	47,229,949
合計		47,229,949
貝萊德歐洲基金（歐元）		
Goldman Sachs International	美國	6,239,278
合計		6,239,278

## 附錄二 – 補充資訊 續

交易對手	交易對手註冊國家	曝險部位
貝萊德歐洲特別時機基金 (歐元)		
Goldman Sachs International	美國	7,071,441
合計		<b>7,071,441</b>
貝萊德環球資產配置基金 (基金之配息來源可能為本金) (美金)		
Barclays Capital Securities Limited	英國	38,321,405
BNP Paribas SA	法國	156,478,556
Citigroup Global Markets Limited	英國	308,182,376
J.P. Morgan Securities Plc	英國	395,776,732
Morgan Stanley & Co. International Plc	英國	25,459,818
合計		<b>924,218,887</b>
貝萊德環球企業債券基金 (基金之配息來源可能為本金) (美金)		
Goldman Sachs International	美國	8,141,879
合計		<b>8,141,879</b>
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (美金)		
J.P. Morgan Securities Plc	英國	998,593
合計		<b>998,593</b>
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金) (美金)		
J.P. Morgan Securities Plc	英國	10,943,889
Morgan Stanley & Co. International Plc	英國	24,815,226
合計		<b>35,759,115</b>

下表提供截至 2024 年 2 月 29 日的 TRS 到期期限分析。

	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德亞洲巨龍基金 (美金)							
貝萊德亞洲巨龍基金	-	-	-	-	374,456	-	374,456
貝萊德中國基金 (基金之配息來源可能為本金) (美金)							
貝萊德中國基金 (基金之配息來源可能為本金)	-	-	-	-	14,286,259	-	14,286,259
貝萊德歐洲靈活股票基金 (歐元)							
貝萊德歐洲靈活股票基金	-	-	-	6,862,463	20,281,837	-	27,144,300
貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (美金)							
貝萊德新興市場股票收益基金 (基金之配息來源可能為本金)	-	-	-	-	680,568	-	680,568
貝萊德新興市場基金 (美金)							
貝萊德新興市場基金	-	-	-	13,358,380	40,784,377	-	54,142,757
貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (歐元)							
貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)	-	10,091,929	37,138,020	-	-	-	47,229,949
貝萊德歐洲基金 (歐元)							
貝萊德歐洲基金	-	-	-	-	6,239,278	-	6,239,278
貝萊德歐洲特別時機基金 (歐元)							
貝萊德歐洲特別時機基金	-	-	-	-	7,071,441	-	7,071,441
貝萊德環球資產配置基金 (基金之配息來源可能為本金) (美金)							
貝萊德環球資產配置基金 (基金之配息來源可能為本金)	3,832,522	367,871,408	35,261,037	351,481,491	165,772,429	-	924,218,887
貝萊德環球企業債券基金 (基金之配息來源可能為本金) (美金)							
貝萊德環球企業債券基金 (基金之配息來源可能為本金)	-	8,141,879	-	-	-	-	8,141,879
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (美金)							
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)	-	998,593	-	-	-	-	998,593
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金) (美金)							
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金)	-	26,233,960	-	9,525,155	-	-	35,759,115

上述的道奇期限分析是以各自的交易到期日為基礎。開放式交易為每日可召回或終止的交易。

## 附錄二 – 補充資訊 續

### 擔保品貨幣分析

基金涉及的活動可能會需要向交易對手提供（「支出的擔保品」）擔保品，或保管從交易對手接收（「接收的擔保品」）的擔保品。

下表是基金依照所有權轉讓擔保品安排方式，截至 2024 年 2 月 29 日依貨幣類型就證券借貸交易和 OTC FDI（包含 TRS）接收/支出的現金和非現金擔保品的分析。

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德亞洲巨龍基金（美金）</b>				
證券借貸交易				
EUR	-	-	110,151	-
JPY	-	-	137,124	-
USD	-	-	1,504,915	-
合計	-	-	<b>1,752,190</b>	-
<b>貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）</b>				
證券借貸交易				
AUD	-	-	1,735,973	-
CAD	-	-	10,789,346	-
CHF	-	-	250,028	-
DKK	-	-	59,929	-
EUR	-	-	177,759,399	-
GBP	-	-	29,970,498	-
JPY	-	-	19,513,803	-
NOK	-	-	4,592	-
SEK	-	-	1,055,012	-
USD	-	-	82,749,242	-
合計	-	-	<b>323,887,822</b>	-
<b>貝萊德中國基金（基金之配息來源可能為本金）（美金）</b>				
證券借貸交易				
AUD	-	-	2,296,035	-
CAD	-	-	7,069,584	-
CHF	-	-	193,001	-
EUR	-	-	3,507,462	-
GBP	-	-	1,424,747	-
ILS	-	-	52,632	-
JPY	-	-	6,831,601	-
NOK	-	-	556,707	-
SEK	-	-	4,811	-
USD	-	-	53,750,799	-
合計	-	-	<b>75,687,379</b>	-
<b>貝萊德歐洲靈活股票基金（歐元）</b>				
證券借貸交易				
AUD	-	-	2,420,374	-
CAD	-	-	7,534	-
CHF	-	-	125,465	-
DKK	-	-	53	-
EUR	-	-	32,011,362	-
GBP	-	-	8,742,741	-
JPY	-	-	24,408,727	-
NOK	-	-	209,511	-
SEK	-	-	38,083	-
USD	-	-	98,621,294	-
合計	-	-	<b>166,585,144</b>	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德新興歐洲基金（歐元）<sup>(3)</sup></b>				
證券借貸交易				
AUD	-	-	516,908	-
CAD	-	-	411,105	-
CHF	-	-	12,486	-
DKK	-	-	81,218	-
EUR	-	-	8,358,336	-
GBP	-	-	3,813,249	-
JPY	-	-	1,769,170	-
NOK	-	-	6,510	-
SEK	-	-	2,099,007	-
USD	-	-	16,352,898	-
合計	-	-	<b>33,420,887</b>	-
<b>貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）</b>				
證券借貸交易				
AUD	-	-	1,205,502	-
CAD	-	-	7,065,346	-
CHF	-	-	349,544	-
DKK	-	-	41,616	-
EUR	-	-	100,157,733	-
GBP	-	-	10,014,175	-
JPY	-	-	28,174,476	-
NOK	-	-	6,405	-
SEK	-	-	441,637	-
USD	-	-	53,518,332	-
合計	-	-	<b>200,974,766</b>	-
<b>貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）</b>				
證券借貸交易				
AUD	-	-	5,315	-
CAD	-	-	2,859,845	-
CHF	-	-	161	-
DKK	-	-	1,141	-
EUR	-	-	140,974	-
GBP	-	-	49,689	-
JPY	-	-	240,866	-
NOK	-	-	38	-
SEK	-	-	39,175	-
USD	-	-	4,204,009	-
合計	-	-	<b>7,541,213</b>	-
<b>貝萊德新興市場基金（美金）</b>				
證券借貸交易				
CAD	-	-	98,021	-
EUR	-	-	505,608	-
ILS	-	-	22,976	-
JPY	-	-	629,416	-
NOK	-	-	242,115	-
USD	-	-	49,710,372	-
合計	-	-	<b>51,208,508</b>	-

## 附錄二 – 補充資訊 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (美金)</b>				
證券借貸交易				
AUD	-	-	4,968,554	-
CAD	-	-	493,396	-
CHF	-	-	5,368	-
DKK	-	-	171,522	-
EUR	-	-	68,459,989	-
GBP	-	-	17,871,359	-
JPY	-	-	271,041	-
NOK	-	-	61	-
SEK	-	-	238,548	-
USD	-	-	24,039,203	-
合計	-	-	<b>116,519,042</b>	-
上櫃外國直接投資				
CZK	-	(951,086)	-	-
MXN	-	(9,170)	-	-
USD	5,212,000	(6,259,941)	1,423,482	4,923,598
上櫃外國直接投資總數	<b>5,212,000</b>	<b>(7,220,197)</b>	<b>1,423,482</b>	<b>4,923,598</b>
合計	<b>5,212,000</b>	<b>(7,220,197)</b>	<b>117,942,524</b>	<b>4,923,598</b>
<b>貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (歐元)</b>				
證券借貸交易				
AUD	-	-	1,018,613	-
CAD	-	-	199,883	-
CHF	-	-	6,322,863	-
DKK	-	-	86,784	-
EUR	-	-	51,560,639	-
GBP	-	-	25,448,634	-
JPY	-	-	35,957,308	-
NOK	-	-	444,615	-
SEK	-	-	279,108	-
USD	-	-	79,357,379	-
ILS	-	-	36,702	-
證券借貸交易總數	-	-	<b>200,712,529</b>	-
上櫃外國直接投資				
EUR	280,000	(10,590,000)	-	-
上櫃外國直接投資總數	<b>280,000</b>	<b>(10,590,000)</b>	-	-
合計	<b>280,000</b>	<b>(10,590,000)</b>	<b>200,712,529</b>	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德歐元優質債券基金 (歐元)</b>				
證券借貸交易				
AUD	-	-	3,582,880	-
CAD	-	-	16,035,455	-
CHF	-	-	2,331,059	-
DKK	-	-	5,445,594	-
EUR	-	-	130,504,556	-
GBP	-	-	36,076,259	-
JPY	-	-	5,841,389	-
NOK	-	-	30,123	-
SEK	-	-	227,145	-
USD	-	-	123,123,748	-
證券借貸交易總數	-	-	<b>323,198,206</b>	-
上櫃外國直接投資				
EUR	7,232,433	(1,136,556)	-	-
GBP	-	(1)	-	-
USD	1,514,434	(100,879)	-	-
上櫃外國直接投資總數	<b>8,746,867</b>	<b>(1,237,436)</b>	-	-
合計	<b>8,746,867</b>	<b>(1,237,436)</b>	<b>323,198,206</b>	-
<b>貝萊德歐元市場基金 (歐元)</b>				
證券借貸交易				
AUD	-	-	1,803,698	-
CAD	-	-	169,183	-
CHF	-	-	127,770	-
EUR	-	-	11,374,458	-
GBP	-	-	3,326,361	-
JPY	-	-	5,022,492	-
NOK	-	-	60,195	-
SEK	-	-	856,480	-
USD	-	-	14,547,892	-
合計	-	-	<b>37,288,529</b>	-
<b>貝萊德歐洲基金 (歐元)</b>				
證券借貸交易				
AUD	-	-	2,145,797	-
DKK	-	-	6,313	-
EUR	-	-	11,472,516	-
GBP	-	-	7,059,261	-
JPY	-	-	10,879,147	-
NOK	-	-	56,571	-
USD	-	-	6,664,334	-
證券借貸交易總數	-	-	<b>38,283,938</b>	-
上櫃外國直接投資				
EUR	-	(280,000)	-	-
上櫃外國直接投資總數	-	<b>(280,000)</b>	-	-
合計	-	<b>(280,000)</b>	<b>38,283,938</b>	-

## 附錄二 – 補充資訊 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德歐洲特別時機基金 (歐元)</b>				
證券借貸交易				
AUD	-	-	402,673	-
CAD	-	-	247,462	-
CHF	-	-	2,348	-
DKK	-	-	17,529	-
EUR	-	-	8,969,241	-
GBP	-	-	3,973,617	-
JPY	-	-	2,836,925	-
NOK	-	-	60,691	-
SEK	-	-	138,207	-
USD	-	-	30,744,765	-
合計	-	-	<b>47,393,458</b>	-
上櫃外國直接投資				
AUD	-	-	-	-
上櫃外國直接投資總數				
合計	-	-	<b>47,393,458</b>	-
<b>貝萊德歐洲價值型基金 (歐元)</b>				
證券借貸交易				
JPY	-	-	56,294	-
USD	-	-	240,129	-
合計	-	-	<b>296,423</b>	-
<b>貝萊德新世代運輸基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	4,113,028	-
CAD	-	-	618,152	-
CHF	-	-	35,898	-
DKK	-	-	121,673	-
EUR	-	-	21,843,860	-
GBP	-	-	14,421,092	-
JPY	-	-	18,525,839	-
NOK	-	-	38,675	-
SEK	-	-	3,187,900	-
USD	-	-	47,027,987	-
合計	-	-	<b>109,934,104</b>	-
<b>貝萊德環球資產配置基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	40,465,237	-
CAD	-	-	210,695,267	-
CHF	-	-	13,717,410	-
DKK	-	-	6,470,216	-
EUR	-	-	343,865,917	-
GBP	-	-	170,294,124	-
JPY	-	-	300,498,086	-
NOK	-	-	3,861,754	-
SEK	-	-	17,736,630	-
USD	-	-	1,223,170,790	-
合計	-	-	<b>2,330,775,431</b>	-
上櫃外國直接投資				
AUD	-	-	-	-
CAD	-	-	-	-
CHF	-	-	-	-
EUR	-	-	-	-
GBP	-	-	-	-
JPY	-	-	-	-
MXN	-	-	-	-
NOK	-	-	-	-
合計	-	-	<b>2,330,775,431</b>	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德環球企業債券基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	651,321	-
CAD	-	-	2,273,844	-
CHF	-	-	119,897	-
DKK	-	-	146,801	-
EUR	-	-	53,902,598	-
GBP	-	-	7,488,053	-
JPY	-	-	7,667,934	-
NOK	-	-	4,135	-
SEK	-	-	179,753	-
USD	-	-	21,589,324	-
合計	-	-	<b>94,023,660</b>	-
上櫃外國直接投資				
AUD	-	-	-	-
CAD	-	-	-	-
CHF	-	-	-	-
EUR	-	-	-	-
上櫃外國直接投資總數				
合計	-	-	<b>94,023,660</b>	-
<b>貝萊德全球股票收益基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	451,426	-
CAD	-	-	89,839	-
EUR	-	-	80,848	-
GBP	-	-	3,936,586	-
JPY	-	-	7,540,853	-
USD	-	-	9,049,252	-
合計	-	-	<b>21,148,804</b>	-
<b>貝萊德環球政府債券基金 (美金)</b>				
證券借貸交易				
AUD	-	-	2,547,144	-
CAD	-	-	6,778,849	-
CHF	-	-	180,310	-
DKK	-	-	970,604	-
EUR	-	-	111,741,981	-
GBP	-	-	19,607,824	-
JPY	-	-	1,481,470	-
NOK	-	-	5,240,167	-
SEK	-	-	205,574	-
USD	-	-	94,736,302	-
合計	-	-	<b>243,490,225</b>	-
上櫃外國直接投資				
AUD	-	-	-	-
CAD	-	-	-	-
CHF	-	-	-	-
EUR	-	-	-	-
GBP	-	-	-	-
JPY	-	-	-	-
MXN	-	-	-	-
上櫃外國直接投資總數				
合計	-	-	<b>243,490,225</b>	-



## 附錄二 – 補充資訊 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	1,753,577	-
CAD	-	-	3,778,280	-
CHF	-	-	30,996	-
DKK	-	-	135,987	-
EUR	-	-	136,357,499	-
GBP	-	-	17,212,598	-
JPY	-	-	1,315,357	-
NOK	-	-	1,852	-
SEK	-	-	536,974	-
USD	-	-	50,037,369	-
合計	-	-	<b>211,160,488</b>	-
上櫃外國直接投資				
USD	2,565,000	(2,342,623)	-	-
上櫃外國直接投資總數				
合計	<b>2,565,000</b>	<b>(2,342,623)</b>	-	-
<b>貝萊德全球通膨連結債券基金 (美金)</b>				
證券借貸交易				
AUD	-	-	1,242,033	-
CAD	-	-	1,659,045	-
CHF	-	-	758,939	-
DKK	-	-	181,105	-
EUR	-	-	9,248,450	-
GBP	-	-	5,033,900	-
JPY	-	-	6,438,801	-
NOK	-	-	912	-
SEK	-	-	23,054	-
USD	-	-	3,382,147	-
證券借貸交易總數				
合計	-	-	<b>27,968,387</b>	-
上櫃外國直接投資				
EUR	7,740	-	-	-
GBP	-	(2,647)	-	-
USD	614,387	(233,325)	278,141	-
上櫃外國直接投資總數				
合計	<b>622,127</b>	<b>(235,972)</b>	<b>278,141</b>	-
合計	<b>622,127</b>	<b>(235,972)</b>	<b>27,968,387</b>	-
<b>貝萊德日本靈活股票基金 (日圓)</b>				
證券借貸交易				
AUD	-	-	91,738,136	-
CAD	-	-	50,469,431	-
CHF	-	-	1,005,165	-
DKK	-	-	1,647,212	-
EUR	-	-	302,834,779	-
GBP	-	-	821,338,870	-
JPY	-	-	1,616,178,237	-
NOK	-	-	186,290	-
SEK	-	-	203,650,392	-
USD	-	-	12,031,279,637	-
合計	-	-	<b>15,120,328,149</b>	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德日本特別時機基金 (日圓)</b>				
證券借貸交易				
AUD	-	-	158,064,609	-
CAD	-	-	34,593,679	-
CHF	-	-	12,077,270	-
DKK	-	-	1,513,587	-
EUR	-	-	515,772,653	-
GBP	-	-	268,142,546	-
JPY	-	-	618,353,861	-
NOK	-	-	284,570	-
SEK	-	-	168,061,681	-
USD	-	-	4,768,947,428	-
合計	-	-	<b>6,545,811,884</b>	-
<b>貝萊德拉丁美洲基金 (美金)</b>				
證券借貸交易				
AUD	-	-	417,193	-
CAD	-	-	636,688	-
CHF	-	-	12,652	-
EUR	-	-	3,528,172	-
GBP	-	-	2,144,274	-
ILS	-	-	8,012	-
JPY	-	-	525,742	-
NOK	-	-	87,433	-
SEK	-	-	3,074,764	-
USD	-	-	30,877,633	-
合計	-	-	<b>41,312,563</b>	-
<b>貝萊德營養科學基金 (美金)</b>				
證券借貸交易				
AUD	-	-	623,751	-
CAD	-	-	209,028	-
CHF	-	-	35,247	-
EUR	-	-	1,890,926	-
GBP	-	-	1,168,589	-
ILS	-	-	17,003	-
JPY	-	-	2,263,003	-
NOK	-	-	181,989	-
SEK	-	-	673,160	-
USD	-	-	22,487,413	-
合計	-	-	<b>29,533,109</b>	-
<b>貝萊德永續能源基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	5,910,048	-
CAD	-	-	574,447	-
CHF	-	-	532,002	-
DKK	-	-	36,437	-
EUR	-	-	16,813,375	-
GBP	-	-	2,782,023	-
ILS	-	-	131,944	-
JPY	-	-	15,400,927	-
NOK	-	-	1,428,215	-
SEK	-	-	72,451	-
USD	-	-	184,299,379	-
合計	-	-	<b>227,981,298</b>	-

## 附錄二 – 補充資訊 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) (美金) <sup>(4)</sup>				
證券借貸交易				
AUD	-	-	387,952	-
CAD	-	-	9,540	-
CHF	-	-	5,468	-
EUR	-	-	810,044	-
GBP	-	-	825,791	-
JPY	-	-	2,380,826	-
NOK	-	-	23,623	-
SEK	-	-	136	-
USD	-	-	6,059,995	-
ILS	-	-	2,236	-
合計	-	-	<b>10,505,610</b>	-
上櫃外國直接投資				
USD	-	-	-	14,664,055
上櫃外國直接投資總數				
合計	-	-	<b>10,505,610</b>	<b>14,664,055</b>
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (美金)				
證券借貸交易				
AUD	-	-	1,601,954	-
CAD	-	-	1,570,149	-
CHF	-	-	166,182	-
DKK	-	-	278,189	-
EUR	-	-	47,433,059	-
GBP	-	-	15,915,963	-
JPY	-	-	9,677,263	-
NOK	-	-	3,942	-
SEK	-	-	454,689	-
USD	-	-	34,719,964	-
證券借貸交易總數				
合計	-	-	<b>111,821,354</b>	-
上櫃外國直接投資				
CZK	15,242	-	-	-
EUR	963,252	(342)	-	-
GBP	3,845,809	-	-	-
JPY	170,718	-	-	-
MXN	-	(16,621)	-	-
PLN	2,232	-	-	-
USD	3,789,434	(919,485)	-	905,999
上櫃外國直接投資總數				
合計	<b>8,786,687</b>	<b>(936,448)</b>	-	<b>905,999</b>

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金) (美金)				
證券借貸交易				
AUD	-	-	11,340,660	-
CAD	-	-	1,958,819	-
CHF	-	-	844,184	-
DKK	-	-	80,921	-
EUR	-	-	26,879,378	-
GBP	-	-	31,874,863	-
ILS	-	-	211,545	-
JPY	-	-	81,365,043	-
NOK	-	-	2,272,959	-
SEK	-	-	4,085,719	-
USD	-	-	401,146,808	-
合計	-	-	<b>562,060,899</b>	-
貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (美金)				
證券借貸交易				
AUD	-	-	685,675	-
CAD	-	-	347,619	-
CHF	-	-	30,003	-
DKK	-	-	12,414	-
EUR	-	-	4,492,097	-
GBP	-	-	2,004,006	-
ILS	-	-	19,984	-
JPY	-	-	3,855,964	-
NOK	-	-	217,615	-
SEK	-	-	1,257,285	-
USD	-	-	56,534,880	-
合計	-	-	<b>69,457,542</b>	-
貝萊德英國基金 (英鎊)				
證券借貸交易				
AUD	-	-	705,789	-
CHF	-	-	64,061	-
DKK	-	-	569	-
EUR	-	-	2,512,661	-
GBP	-	-	427,262	-
JPY	-	-	1,575,763	-
NOK	-	-	11,076	-
SEK	-	-	1,597	-
USD	-	-	2,647,709	-
合計	-	-	<b>7,946,487</b>	-
貝萊德美國價值型基金 (基金之配息來源可能為本金) (美金)				
證券借貸交易				
AUD	-	-	289,886	-
CAD	-	-	643,200	-
CHF	-	-	8,791	-
EUR	-	-	4,023,067	-
GBP	-	-	1,636,586	-
ILS	-	-	52,633	-
JPY	-	-	1,609,459	-
NOK	-	-	561,922	-
SEK	-	-	2,136,497	-
USD	-	-	69,745,042	-
合計	-	-	<b>80,707,083</b>	-

## 附錄二 - 補充資訊 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德美元優質債券基金 (美金)</b>				
證券借貸交易				
AUD	-	-	145,247	-
CAD	-	-	2,441,791	-
CHF	-	-	258,264	-
DKK	-	-	1,251	-
EUR	-	-	2,811,868	-
GBP	-	-	915,301	-
JPY	-	-	921,916	-
NOK	-	-	30	-
SEK	-	-	37,869	-
USD	-	-	3,920,351	-
證券借貸交易 總數	-	-	<b>11,453,888</b>	-
上櫃外國直接投資				
CZK	2,395	-	-	-
EUR	32,353	(17,873)	-	-
GBP	1,191	-	-	-
MXN	-	(3,770)	-	-
PLN	-	(888)	-	-
USD	1,053,000	(561,109)	-	1,446,047
上櫃外國直接投資 總數	<b>1,088,939</b>	<b>(583,640)</b>	-	<b>1,446,047</b>
合計	<b>1,088,939</b>	<b>(583,640)</b>	<b>11,453,888</b>	<b>1,446,047</b>
<b>貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A 規定之私募性質債券且配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	601,751	-
CAD	-	-	4,637,627	-
CHF	-	-	61,474	-
DKK	-	-	253,969	-
EUR	-	-	114,420,424	-
GBP	-	-	11,142,511	-
JPY	-	-	1,284,152	-
NOK	-	-	1,654	-
SEK	-	-	45,770	-
USD	-	-	33,161,511	-
證券借貸交易 總數	-	-	<b>165,610,843</b>	-
上櫃外國直接投資				
USD	2,476,000	(4,531,068)	-	-
上櫃外國直接投資 總數	<b>2,476,000</b>	<b>(4,531,068)</b>	-	-
合計	<b>2,476,000</b>	<b>(4,531,068)</b>	<b>165,610,843</b>	-
<b>貝萊德美國靈活股票基金 (美金)</b>				
證券借貸交易				
AUD	-	-	712,017	-
CAD	-	-	13,968,571	-
CHF	-	-	21,593	-
EUR	-	-	6,238,992	-
GBP	-	-	3,659,596	-
ILS	-	-	141,242	-
JPY	-	-	1,168,058	-
NOK	-	-	1,493,512	-
SEK	-	-	5,247,648	-
USD	-	-	153,501,237	-
合計	-	-	<b>186,152,466</b>	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德美國增長型基金 (美金)</b>				
證券借貸交易				
AUD	-	-	3,151	-
CAD	-	-	147,780	-
CHF	-	-	96	-
EUR	-	-	711,997	-
GBP	-	-	16,193	-
ILS	-	-	33,573	-
JPY	-	-	857,146	-
NOK	-	-	353,805	-
SEK	-	-	23,220	-
USD	-	-	38,596,389	-
合計	-	-	<b>40,743,350</b>	-
<b>貝萊德美國中型企業價值基金 (美金)</b>				
證券借貸交易				
AUD	-	-	203,508	-
CAD	-	-	366,791	-
CHF	-	-	6,172	-
EUR	-	-	2,477,260	-
GBP	-	-	1,198,269	-
ILS	-	-	17,084	-
JPY	-	-	503,138	-
NOK	-	-	186,890	-
SEK	-	-	1,499,881	-
USD	-	-	24,413,082	-
合計	-	-	<b>30,872,075</b>	-
<b>貝萊德世界能源基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	499,667	-
CAD	-	-	721,615	-
CHF	-	-	27,532	-
DKK	-	-	93,357	-
EUR	-	-	15,976,159	-
GBP	-	-	8,981,793	-
JPY	-	-	19,867,383	-
NOK	-	-	3,598	-
SEK	-	-	4,411,311	-
USD	-	-	300,547,706	-
合計	-	-	<b>351,130,121</b>	-
<b>貝萊德世界金融基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	695,396	-
CAD	-	-	634,838	-
CHF	-	-	10,861	-
DKK	-	-	21,282	-
EUR	-	-	15,527,984	-
GBP	-	-	7,551,120	-
ILS	-	-	47,564	-
JPY	-	-	4,348,702	-
NOK	-	-	598,352	-
SEK	-	-	2,178,730	-
USD	-	-	85,157,364	-
合計	-	-	<b>116,772,193</b>	-

## 附錄二 – 補充資訊 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德世界黃金基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	24,731,020	-
CAD	-	-	235,969	-
CHF	-	-	2,240,795	-
DKK	-	-	36,783	-
EUR	-	-	39,061,686	-
GBP	-	-	6,280,595	-
ILS	-	-	22,247	-
JPY	-	-	58,411,167	-
NOK	-	-	259,199	-
SEK	-	-	891,480	-
USD	-	-	112,416,165	-
合計	-	-	<b>244,587,106</b>	-
<b>貝萊德世界健康科學基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	6,078,306	-
CAD	-	-	3,447,918	-
CHF	-	-	29,969	-
DKK	-	-	196,892	-
EUR	-	-	19,453,518	-
GBP	-	-	46,068,430	-
JPY	-	-	63,992,514	-
NOK	-	-	2,865,790	-
SEK	-	-	2,426,865	-
USD	-	-	573,696,443	-
ILS	-	-	266,802	-
證券借貸交易	-	-	-	-
總數	-	-	<b>718,523,446</b>	-
上櫃外國直接投資				
USD	4,750,000	-	-	48,901,000
上櫃外國直接投資總數				
合計	<b>4,750,000</b>	-	-	<b>48,901,000</b>
<b>貝萊德世界礦業基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	5,093,680	-
CAD	-	-	560,286	-
CHF	-	-	142,566	-
DKK	-	-	690,483	-
EUR	-	-	51,547,329	-
GBP	-	-	24,309,786	-
ILS	-	-	83,844	-
JPY	-	-	22,451,768	-
NOK	-	-	885,940	-
SEK	-	-	1,079,732	-
USD	-	-	147,557,545	-
合計	-	-	<b>254,402,959</b>	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
<b>貝萊德世界地產證券基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	436,179	-
CAD	-	-	44,243	-
CHF	-	-	37,959	-
DKK	-	-	22,759	-
EUR	-	-	2,307,439	-
GBP	-	-	755,789	-
JPY	-	-	1,214,952	-
NOK	-	-	617	-
SEK	-	-	239,675	-
USD	-	-	6,325,364	-
合計	-	-	<b>11,384,976</b>	-
<b>貝萊德世界科技基金 (基金之配息來源可能為本金) (美金)</b>				
證券借貸交易				
AUD	-	-	38,059,357	-
CAD	-	-	3,496,508	-
CHF	-	-	2,213,891	-
DKK	-	-	16,302	-
EUR	-	-	67,939,101	-
GBP	-	-	42,827,941	-
ILS	-	-	807,676	-
JPY	-	-	125,881,570	-
NOK	-	-	8,598,792	-
SEK	-	-	183,661	-
USD	-	-	776,202,894	-
合計	-	-	<b>1,066,227,693</b>	-

(3) 有關暫停基金之詳細資訊，請見附註 1。

(4) 基金名稱於該期間內變更，詳情請參閱附註 1。

### 重新使用收到的擔保品

截至 2024 年 2 月 29 日，本基金接收的所有現金擔保品均被重新投資於管理公司或其關係公司管理的貨幣市場基金，正如基金的投資組合所揭露。基金為收取的擔保品的法定持有人，並可在違約的情況下出售資產並保留現金。所有作為擔保品收到或支出的現金由於不受合約期限的約束均為開放式的到期期限。

以與證券借貸交易以及 OTC FDI 相關的所有權轉讓擔保品安排方式接收的非現金擔保品不能出售、重新投資或質押。

下表總結截至 2024 年 2 月 29 日止期間，基金從就 OTC 衍生工具交易收到的現金擔保品的貨幣市場基金再投資而獲得的報酬。這些收益代表的是截至 2024 年 2 月 29 日的期間內，貨幣市場基金的累計收益。這些收益尚未納入依照相關擔保品安排應向交易對手支付的任何利息。

貨幣市場基金	總收益 %
Institutional Cash Series plc	
- BlackRock ICS Euro Liquid Environmentally Aware Fund	3.63%
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	5.50%

## 附錄二 – 補充資訊 續

### 擔保品貨幣、類型、品質和到期期限的分析

下表是基金依照所有權轉讓擔保品安排方式，截至 2024 年 2 月 29 日就證券借貸交易和 OTC FDI（包含 TRS）收到以及支出的非現金擔保品的類型、品質以及到期期限的分析。

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
<b>貝萊德亞洲巨龍基金（美金）</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	-	21,817	21,817
股票							
發行的股票指數	-	-	-	-	1,730,373	-	1,730,373
合計	-	-	-	-	1,730,373	21,817	1,752,190
合計	-	-	-	-	-	-	-
<b>貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	14,338	4,525,873	1,526,682	34,143,530	-	226,182,852	266,393,275
股票							
發行的股票指數	-	-	-	-	57,494,547	-	57,494,547
合計	14,338	4,525,873	1,526,682	34,143,530	57,494,547	226,182,852	323,887,822
合計	-	-	-	-	-	-	-
<b>貝萊德中國基金（基金之配息來源可能為本金）（美金）</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	832,392	7,063,745	7,896,137
股票							
發行的股票指數	-	-	-	-	67,791,242	-	67,791,242
合計	-	-	-	-	68,623,634	7,063,745	75,687,379
合計	-	-	-	-	-	-	-
<b>貝萊德歐洲靈活股票基金（歐元）</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	3,238,928	31,499	55,535,418	58,805,845
股票							
發行的股票指數	-	-	-	-	107,779,299	-	107,779,299
合計	-	-	-	3,238,928	107,810,798	55,535,418	166,585,144
合計	-	-	-	-	-	-	-
<b>貝萊德新興歐洲基金（歐元）<sup>(3)</sup></b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	68,977	95,901	10,019,385	10,184,263
股票							
發行的股票指數	-	-	-	-	23,236,624	-	23,236,624
合計	-	-	-	68,977	23,332,525	10,019,385	33,420,887
合計	-	-	-	-	-	-	-
<b>貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	634,005	1,024,370	14,286,708	-	122,902,522	138,847,605
股票							
發行的股票指數	-	-	-	-	62,127,161	-	62,127,161
合計	-	634,005	1,024,370	14,286,708	62,127,161	122,902,522	200,974,766
合計	-	-	-	-	-	-	-

## 附錄二 - 補充資訊 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	-	2,588,882	2,588,882
股票							
發行的股票指數	-	-	-	-	4,952,331	-	4,952,331
合計	-	-	-	-	4,952,331	2,588,882	7,541,213
貝萊德新興市場基金 (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	-	100,146	100,146
股票							
發行的股票指數	-	-	-	-	51,108,362	-	51,108,362
合計	-	-	-	-	51,108,362	100,146	51,208,508
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	5,142,022	1,482,189	12,659,315	-	91,441,943	110,725,469
股票							
發行的股票指數	-	-	-	-	5,793,573	-	5,793,573
合計	-	5,142,022	1,482,189	12,659,315	5,793,573	91,441,943	116,519,042
<i>收到的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	1,423,482	-	1,423,482
股票							
發行的股票指數	-	-	-	-	-	-	-
合計	-	-	-	-	1,423,482	-	1,423,482
<i>繳交的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	2,373,074	-	2,373,074
股票							
發行的股票指數	-	-	-	-	-	-	-
合計	-	-	-	-	2,373,074	-	2,373,074
貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (歐元)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	35,956	910	966,807	153,942	64,013,608	65,171,223
股票							
發行的股票指數	-	-	-	-	135,541,306	-	135,541,306
合計	-	35,956	910	966,807	135,695,248	64,013,608	200,712,529

## 附錄二 - 補充資訊 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
<b>貝萊德歐元優質債券基金 (歐元)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	1,517,730	2,436,150	17,462,583	-	180,301,958	201,718,421
股票							
發行的股票指數	-	-	-	-	121,479,785	-	121,479,785
合計	-	1,517,730	2,436,150	17,462,583	121,479,785	180,301,958	323,198,206
<i>繳交的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	383,128	-	383,128
股票							
發行的股票指數	-	-	-	-	-	-	-
合計	-	-	-	-	383,128	-	383,128
<b>貝萊德歐元市場基金 (歐元)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	902,973	80,814	18,445,944	19,429,731
股票							
發行的股票指數	-	-	-	-	17,858,798	-	17,858,798
合計	-	-	-	902,973	17,939,612	18,445,944	37,288,529
<b>貝萊德歐洲基金 (歐元)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	880,358	-	16,351,424	17,231,782
股票							
發行的股票指數	-	-	-	-	21,052,156	-	21,052,156
合計	-	-	-	880,358	21,052,156	16,351,424	38,283,938
<b>貝萊德歐洲特別時機基金 (歐元)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	944,480	46,281	14,947,786	15,938,547
股票							
發行的股票指數	-	-	-	-	31,454,911	-	31,454,911
合計	-	-	-	944,480	31,501,192	14,947,786	47,393,458
<b>貝萊德歐洲價值型基金 (歐元)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	-	-	-
股票							
發行的股票指數	-	-	-	-	296,423	-	296,423
合計	-	-	-	-	296,423	-	296,423

## 附錄二 - 補充資訊 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
<b>貝萊德新世代運輸基金 (基金之配息來源可能為本金) (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	550,154	-	27,330,372	27,880,526
股票							
發行的股票指數	-	-	-	-	82,053,578	-	82,053,578
合計	-	-	-	550,154	82,053,578	27,330,372	109,934,104
<b>貝萊德環球資產配置基金 (基金之配息來源可能為本金) (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	16,033	3,749,043	3,779,014	26,568,488	21,202,265	366,862,592	422,177,435
股票							
發行的股票指數	-	-	-	-	1,908,784,156	-	1,908,784,156
合計	16,033	3,749,043	3,779,014	26,568,488	1,929,986,421	366,862,592	2,330,961,591
<i>繳交的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	28,447,140	-	28,447,140
股票							
發行的股票指數	-	-	-	-	-	555,573,715	555,573,715
合計	-	-	-	-	28,447,140	555,573,715	584,020,855
<b>貝萊德環球企業債券基金 (基金之配息來源可能為本金) (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	163,989	1,079,934	363,211	6,983,087	-	67,659,703	76,249,924
股票							
發行的股票指數	-	-	-	-	17,773,736	-	17,773,736
合計	163,989	1,079,934	363,211	6,983,087	17,773,736	67,659,703	94,023,660
合計	-	-	-	-	-	-	-
<b>貝萊德全球股票收益基金 (基金之配息來源可能為本金) (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	3,703,416	2,431,130	6,134,546
股票							
發行的股票指數	-	-	-	-	15,014,258	-	15,014,258
合計	-	-	-	-	18,717,674	2,431,130	21,148,804
<b>貝萊德環球政府債券基金 (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	101,351	1,002,752	463,951	15,510,521	-	85,244,332	102,322,907
股票							
發行的股票指數	-	-	-	-	141,167,318	-	141,167,318
合計	101,351	1,002,752	463,951	15,510,521	141,167,318	85,244,332	243,490,225
<i>繳交的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	244,543	-	244,543
股票							
發行的股票指數	-	-	-	-	-	-	-
合計	-	-	-	-	244,543	-	244,543



## 附錄二 - 補充資訊 續

擔保品類型與品質	到期期限						合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	
<b>貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	119,086	2,373,370	601,321	15,016,450	221,811	177,650,590	195,982,628
股票							
發行的股票指數	-	-	-	-	15,177,860	-	15,177,860
<b>合計</b>	<b>119,086</b>	<b>2,373,370</b>	<b>601,321</b>	<b>15,016,450</b>	<b>15,399,671</b>	<b>177,650,590</b>	<b>211,160,488</b>
<b>貝萊德全球通膨連結債券基金 (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	13,079	151,916	479,833	-	6,656,285	7,301,113
股票							
發行的股票指數	-	-	-	-	20,667,274	-	20,667,274
<b>合計</b>	<b>-</b>	<b>13,079</b>	<b>151,916</b>	<b>479,833</b>	<b>20,667,274</b>	<b>6,656,285</b>	<b>27,968,387</b>
<i>收到的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	278,141	-	278,141
股票							
發行的股票指數	-	-	-	-	-	-	-
<b>合計</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>278,141</b>	<b>-</b>	<b>278,141</b>
<i>繳交的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	1,293	-	1,293
股票							
發行的股票指數	-	-	-	-	-	-	-
<b>合計</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,293</b>	<b>-</b>	<b>1,293</b>
<b>貝萊德日本靈活股票基金 (日圓)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	540,372,434	5,631,378,282	6,171,750,716
股票							
發行的股票指數	-	-	-	-	8,948,577,433	-	8,948,577,433
<b>合計</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>9,488,949,867</b>	<b>5,631,378,282</b>	<b>15,120,328,149</b>
<b>貝萊德日本特別時機基金 (日圓)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	84,699,418	2,779,099,305	2,863,798,723
股票							
發行的股票指數	-	-	-	-	3,682,013,161	-	3,682,013,161
<b>合計</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>3,766,712,579</b>	<b>2,779,099,305</b>	<b>6,545,811,884</b>

## 附錄二 - 補充資訊 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
<b>貝萊德拉丁美洲基金 (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	-	155,522	155,522
股票							
發行的股票指數	-	-	-	-	41,157,041	-	41,157,041
合計	-	-	-	-	41,157,041	155,522	41,312,563
<b>貝萊德營養科學基金 (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	28,170	195,426	1,842,093	2,065,689
股票							
發行的股票指數	-	-	-	-	27,484,420	-	27,484,420
合計	-	-	-	28,170	27,679,846	1,842,093	29,550,109
<b>貝萊德永續能源基金 (基金之配息來源可能為本金) (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	490,406	-	35,146,521	35,636,927
股票							
發行的股票指數	-	-	-	-	192,344,371	-	192,344,371
合計	-	-	-	490,406	192,344,371	35,146,521	227,981,298
<b>貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) (美金) <sup>(4)</sup></b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	-	542,717	542,717
股票							
發行的股票指數	-	-	-	-	9,962,893	-	9,962,893
合計	-	-	-	-	9,962,893	542,717	10,505,610
<i>繳交的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	-	-	-
股票							
發行的股票指數	-	-	-	-	-	21,227,060	21,227,060
合計	-	-	-	-	-	21,227,060	21,227,060
<b>貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (美金)</b>							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	49,790	1,115,061	501,346	6,216,324	-	58,335,584	66,218,105
股票							
發行的股票指數	-	-	-	-	45,603,249	-	45,603,249
合計	49,790	1,115,061	501,346	6,216,324	45,603,249	58,335,584	111,821,354
<i>繳交的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	559,485	-	559,485
股票							
發行的股票指數	-	-	-	-	-	-	-
合計	-	-	-	-	559,485	-	559,485

## 附錄二 - 補充資訊 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	506,651	15,841,247	45,238,423	61,586,321
股票							
發行的股票指數	-	-	-	-	500,474,578	-	500,474,578
合計	-	-	-	<b>506,651</b>	<b>516,315,825</b>	<b>45,238,423</b>	<b>562,060,899</b>
貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	86,323	9,507	16,395,252	16,491,082
股票							
發行的股票指數	-	-	-	-	52,966,460	-	52,966,460
合計	-	-	-	<b>86,323</b>	<b>52,975,967</b>	<b>16,395,252</b>	<b>69,457,542</b>
貝萊德英國基金 (英鎊)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	161,632	-	4,683,055	4,844,687
股票							
發行的股票指數	-	-	-	-	3,101,800	-	3,101,800
合計	-	-	-	<b>161,632</b>	<b>3,101,800</b>	<b>4,683,055</b>	<b>7,946,487</b>
貝萊德美國價值型基金 (基金之配息來源可能為本金) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	80,835	-	1,526,107	1,606,942
股票							
發行的股票指數	-	-	-	-	79,100,141	-	79,100,141
合計	-	-	-	<b>80,835</b>	<b>79,100,141</b>	<b>1,526,107</b>	<b>80,707,083</b>
貝萊德美元優質債券基金 (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	158,288	21,579	481,025	-	3,214,793	3,875,685
股票							
發行的股票指數	-	-	-	-	7,578,203	-	7,578,203
合計	-	<b>158,288</b>	<b>21,579</b>	<b>481,025</b>	<b>7,578,203</b>	<b>3,214,793</b>	<b>11,453,888</b>
<i>繳交的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	20,799	-	20,799
股票							
發行的股票指數	-	-	-	-	-	-	-
合計	-	-	-	-	<b>20,799</b>	-	<b>20,799</b>
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	4,061	2,228,740	481,793	15,390,280	-	142,421,561	160,526,435
股票							
發行的股票指數	-	-	-	-	5,084,408	-	5,084,408
合計	<b>4,061</b>	<b>2,228,740</b>	<b>481,793</b>	<b>15,390,280</b>	<b>5,084,408</b>	<b>142,421,561</b>	<b>165,610,843</b>

## 附錄二 - 補充資訊 續

擔保品類型與品質	到期期限						開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日			
<b>貝萊德美國靈活股票基金 (美金)</b>								
<i>收到的擔保品 - 證券借貸</i>								
固定收益								
投資級	-	-	-	-	-	308,512	308,512	
股票								
發行的股票指數	-	-	-	-	185,843,954	-	185,843,954	
合計	-	-	-	-	<b>185,843,954</b>	<b>308,512</b>	<b>186,152,466</b>	
<b>貝萊德美國增長型基金 (美金)</b>								
<i>收到的擔保品 - 證券借貸</i>								
固定收益								
投資級	-	-	-	-	-	136,922	136,922	
股票								
發行的股票指數	-	-	-	-	40,606,428	-	40,606,428	
合計	-	-	-	-	<b>40,606,428</b>	<b>136,922</b>	<b>40,743,350</b>	
<b>貝萊德美國中型企業價值基金 (美金)</b>								
<i>收到的擔保品 - 證券借貸</i>								
固定收益								
投資級	-	-	-	83,947	-	1,375,025	1,458,972	
股票								
發行的股票指數	-	-	-	-	29,413,103	-	29,413,103	
合計	-	-	-	<b>83,947</b>	<b>29,413,103</b>	<b>1,375,025</b>	<b>30,872,075</b>	
<b>貝萊德世界能源基金 (基金之配息來源可能為本金) (美金)</b>								
<i>收到的擔保品 - 證券借貸</i>								
固定收益								
投資級	-	-	-	-	-	2,375,347	2,375,347	
股票								
發行的股票指數	-	-	-	-	348,754,774	-	348,754,774	
合計	-	-	-	-	<b>348,754,774</b>	<b>2,375,347</b>	<b>351,130,121</b>	
<b>貝萊德世界金融基金 (基金之配息來源可能為本金) (美金)</b>								
<i>收到的擔保品 - 證券借貸</i>								
固定收益								
投資級	-	-	-	1,480,792	1,395,596	24,267,153	27,143,541	
股票								
發行的股票指數	-	-	-	-	89,628,652	-	89,628,652	
合計	-	-	-	<b>1,480,792</b>	<b>91,024,248</b>	<b>24,267,153</b>	<b>116,772,193</b>	
<b>貝萊德世界黃金基金 (基金之配息來源可能為本金) (美金)</b>								
<i>收到的擔保品 - 證券借貸</i>								
固定收益								
投資級	-	-	-	-	-	76,619,854	76,619,854	
股票								
發行的股票指數	-	-	-	-	167,967,252	-	167,967,252	
合計	-	-	-	-	<b>167,967,252</b>	<b>76,619,854</b>	<b>244,587,106</b>	

## 附錄二 – 補充資訊 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德世界健康科學基金 (基金之配息來源可能為本金) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	831,418	20,401,904	30,309,876	51,543,198
股票							
發行的股票指數	-	-	-	-	666,980,248	-	666,980,248
合計	-	-	-	831,418	687,382,152	30,309,876	718,523,446
<i>繳交的擔保品 - 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	-	-	-	-
股票							
發行的股票指數	-	-	-	-	-	48,901,000	48,901,000
合計	-	-	-	-	-	48,901,000	48,901,000
貝萊德世界礦業基金 (基金之配息來源可能為本金) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	619,055	86,399,820	87,018,875
股票							
發行的股票指數	-	-	-	-	167,384,084	-	167,384,084
合計	-	-	-	-	168,003,139	86,399,820	254,402,959
貝萊德世界地產證券基金 (基金之配息來源可能為本金) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	-	-	3,504,583	3,504,583
股票							
發行的股票指數	-	-	-	-	7,880,393	-	7,880,393
合計	-	-	-	-	7,880,393	3,504,583	11,384,976
貝萊德世界科技基金 (基金之配息來源可能為本金) (美金)							
<i>收到的擔保品 - 證券借貸</i>							
固定收益							
投資級	-	-	-	993,822	2,092,442	105,281,671	108,367,935
股票							
發行的股票指數	-	-	-	-	957,859,758	-	957,859,758
合計	-	-	-	993,822	959,952,200	105,281,671	1,066,227,693
合計	-	-	-	-	-	-	-

(3) 有關暫停基金之詳細資訊，請見附註 1。

(4) 基金名稱於該期間內變更，詳情請參閱附註 1。

投資級證券是由至少一間全球認可的信用評價機構（標準普爾、穆迪或惠譽）至少評價為投資級信用評價的實體所發行的。

公認的股票指數至少包含 20 檔股票，其中尚無單一股權佔總指數 20% 以上，且任 5 檔股票合計未佔總指數 60% 以上。

作為擔保品接收或支出的固定收益證券的到期期限分析是以個別的合約到期日為基礎，而由於股權證券以及 ETF 不具備到期日，作為擔保品接收或支出的股權證券以及 ETF 則是以開放式的到期期限表示。

所有作為擔保品收到或支出的現金由於不受合約期限的約束均為開放式的到期期限。

## 附錄二 – 補充資訊 續

### 收到擔保品的存託

截至 2024 年 2 月 29 日，基金就證券借貸交易和 OTC FDI (包含 TRS) 接收的所有非現金擔保品除了下表中透過證券清算系統持有的金額以外，均由基金的保管人持有 (或透過其指定代理人)。

存託	收到的非現金擔保品	
	證券借貸	
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (美金)	Euroclear Bank SA/NV	209,228,787
貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金) (美金)	Euroclear Bank SA/NV	133,118,544
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (美金)	Euroclear Bank SA/NV	88,334,146
貝萊德 ESG 社會責任多元資產基金 (基金之配息來源可能為本金) (歐元)	Euroclear Bank SA/NV	1,446,811
貝萊德歐元優質債券基金 (歐元)	Euroclear Bank SA/NV	176,941,780
貝萊德環球資產配置基金 (基金之配息來源可能為本金) (美金)	Euroclear Bank SA/NV	210,529,413
貝萊德環球企業債券基金 (基金之配息來源可能為本金) (美金)	Euroclear Bank SA/NV	61,652,362
貝萊德環球政府債券基金 (美金)	Euroclear Bank SA/NV	85,408,568
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (美金)	Euroclear Bank SA/NV	156,253,716
貝萊德全球通膨連結債券基金 (美金)	Euroclear Bank SA/NV	6,484,065
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (美金)	Euroclear Bank SA/NV	54,875,429
貝萊德美元優質債券基金 (美金)	Euroclear Bank SA/NV	3,319,276
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金) (美金)	Euroclear Bank SA/NV	126,736,643

### 收到擔保品的集中度

下表是基金依照所有權轉讓擔保品安排方式，截至 2024 年 2 月 29 日就證券借貸交易和 OTC FDI (包含 TRS) 接收的非現金擔保品按照價值排列的前十大發行人。

非現金擔保品發行人	價值	基金資產淨值 %
<b>貝萊德亞洲巨龍基金 (美金)</b>		
Core & Main Inc	121,940	0.02
Equifax Inc	110,874	0.02
EOG Resources Inc	106,060	0.01
DR Horton Inc	105,019	0.01
Alcoa Corp	96,428	0.01
Xcel Energy Inc	95,254	0.01
Teradyne Inc	88,341	0.01
Airbus SE	88,333	0.01
XPO Inc	82,310	0.01
Microsoft Corp	81,182	0.01
其他發行人	776,449	0.11
<b>合計</b>	<b>1,752,190</b>	<b>0.23</b>
<b>貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (美金)</b>		
United States Treasury	36,602,737	1.63
French Republic Government Bond OAT	34,838,142	1.55
Republic of Germany	29,577,252	1.32
Kreditanstalt fuer Wiederaufbau	20,474,308	0.91
Republic of Austria Government Bond	20,033,051	0.89
Kingdom of Belgium Government Bond	19,441,850	0.86
Finland Government Bond	15,754,012	0.70
United Kingdom Inflation-Linked Gilt	14,237,507	0.63
Canadian Government Bond	8,977,330	0.40
Spain Government Bond	8,766,918	0.39
其他發行人	115,184,715	5.12
<b>合計</b>	<b>323,887,822</b>	<b>14.40</b>
<b>貝萊德中國基金 (基金之配息來源可能為本金) (美金)</b>		
Pioneer Natural Resources Co	4,643,149	0.51
Hess Corp	4,643,148	0.51
Cadence Design Systems Inc	4,643,142	0.51
Chipotle Mexican Grill Inc	4,643,130	0.51
Boston Scientific Corp	4,228,416	0.46
Elevance Health Inc	3,801,900	0.41
Becton Dickinson & Co	3,519,602	0.38
Cheniere Energy Inc	2,987,996	0.33
Republic of Austria Government Bond	2,217,081	0.24
Australia Government Bond	2,194,571	0.24
其他發行人	38,165,244	4.16
<b>合計</b>	<b>75,687,379</b>	<b>8.26</b>
<b>貝萊德歐洲靈活股票基金 (歐元)</b>		
United States Treasury	21,279,673	0.36
French Republic Government Bond OAT	9,969,709	0.17
Republic of Austria Government Bond	9,087,613	0.16
DR Horton Inc	7,990,114	0.14
Atlassian Corp	7,303,773	0.13
Republic of Germany	6,697,471	0.11
United Kingdom Gilt	6,084,217	0.10
Stryker Corp	5,768,997	0.10
Alphabet Inc	3,997,451	0.07
HP Inc	3,993,692	0.07
其他發行人	84,412,434	1.45
<b>合計</b>	<b>166,585,144</b>	<b>2.86</b>

## 附錄二 – 補充資訊 續

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德新興歐洲基金 (歐元) <sup>(3)</sup></b>		
United States Treasury	2,064,612	0.63
French Republic Government Bond OAT	1,756,481	0.54
United Kingdom Inflation-Linked Gilt	1,639,399	0.50
Republic of Germany	1,637,763	0.50
Netherlands Government Bond	1,543,432	0.47
Nordea Bank Abp	868,435	0.27
Ameren Corp	478,224	0.15
Microsoft Corp	430,354	0.13
DR Horton Inc	371,808	0.11
Spain Government Bond	368,096	0.11
其他發行人	22,262,283	6.82
<b>合計</b>	<b>33,420,887</b>	<b>10.23</b>
<b>貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金) (美金)</b>		
French Republic Government Bond OAT	22,731,407	2.05
United States Treasury	19,607,383	1.77
Republic of Germany	18,326,651	1.65
Republic of Austria Government Bond	15,295,183	1.38
Kingdom of Belgium Government Bond	12,037,685	1.08
Finland Government Bond	9,341,136	0.84
Kreditanstalt fuer Wiederaufbau	8,218,796	0.74
Canadian Government Bond	6,449,216	0.58
Microsoft Corp	5,420,459	0.49
Hoya Corp	5,419,531	0.49
其他發行人	78,127,319	7.03
<b>合計</b>	<b>200,974,766</b>	<b>18.10</b>
<b>貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (美金)</b>		
United States Treasury	2,482,806	1.39
Microsoft Corp	333,526	0.19
Toronto-Dominion Bank/The	319,522	0.18
Bank of Montreal	317,923	0.18
Crescent Point Energy Corp	316,908	0.18
AltaGas Ltd	316,907	0.18
TELUS Corp	316,906	0.18
Canadian Natural Resources Ltd	316,906	0.18
Power Corp of Canada	316,905	0.18
Royal Bank of Canada	316,905	0.18
其他發行人	2,185,999	1.22
<b>合計</b>	<b>7,541,213</b>	<b>4.24</b>
<b>貝萊德新興市場基金 (美金)</b>		
Chipotle Mexican Grill Inc	2,995,182	0.12
Meta Platforms Inc	2,285,575	0.10
Truist Financial Corp	2,179,240	0.09
Bank of America Corp	2,179,237	0.09
Hess Corp	2,039,175	0.08
Pioneer Natural Resources Co	2,026,892	0.08
Cadence Design Systems Inc	2,026,889	0.08
Boston Scientific Corp	1,845,847	0.08
Alphabet Inc	1,813,121	0.08
Elevance Health Inc	1,659,658	0.07
其他發行人	30,157,692	1.26
<b>合計</b>	<b>51,208,508</b>	<b>2.13</b>

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (美金)</b>		
United States Treasury	15,264,656	0.94
Republic of Germany	11,828,142	0.73
Kreditanstalt fuer Wiederaufbau	11,598,952	0.72
French Republic Government Bond OAT	10,773,677	0.67
Finland Government Bond	5,626,515	0.35
United Kingdom Gilt	5,600,237	0.35
Kingdom of Belgium Government Bond	5,428,033	0.34
Bpifrance SACA	5,295,274	0.33
Republic of Austria Government Bond	4,996,531	0.31
Australia Government Bond	4,968,554	0.31
其他發行人	35,138,471	2.17
<b>合計</b>	<b>116,519,042</b>	<b>7.22</b>
<b>貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (歐元)</b>		
United States Treasury	13,556,062	0.26
Republic of Germany	8,379,860	0.16
Republic of Austria Government Bond	8,082,903	0.16
Kreditanstalt fuer Wiederaufbau	7,156,069	0.14
Kingdom of Belgium Government Bond	7,056,545	0.14
French Republic Government Bond OAT	7,011,718	0.13
Sumitomo Mitsui Financial Group Inc	6,067,500	0.12
Nordea Bank Abp	6,039,804	0.12
London Stock Exchange Group PLC	5,992,267	0.12
Nomura 持股 Inc	5,776,314	0.11
其他發行人	125,593,487	2.41
<b>合計</b>	<b>200,712,529</b>	<b>3.87</b>
<b>貝萊德歐元優質債券基金 (歐元)</b>		
United States Treasury	39,346,578	1.86
Republic of Germany	26,570,080	1.26
Netherlands Government Bond	16,768,057	0.79
Canadian Government Bond	16,083,343	0.76
French Republic Government Bond OAT	14,930,990	0.71
Republic of Austria Government Bond	11,858,261	0.56
Kreditanstalt fuer Wiederaufbau	10,614,415	0.50
Microsoft Corp	10,267,301	0.48
Kingdom of Belgium Government Bond	9,599,465	0.45
Spain Government Bond	9,407,615	0.44
其他發行人	157,752,101	7.45
<b>合計</b>	<b>323,198,206</b>	<b>15.26</b>
<b>貝萊德歐元市場基金 (歐元)</b>		
United States Treasury	6,609,918	0.51
Republic of Austria Government Bond	3,559,589	0.27
French Republic Government Bond OAT	2,838,436	0.22
Republic of Germany	1,887,830	0.15
United Kingdom Gilt	1,867,563	0.14
Australia Government Bond	1,678,057	0.13
German Treasury Bill	902,973	0.07
Canon Inc	567,424	0.04
Chugai Pharmaceutical Co Ltd	528,345	0.04
Nordea Bank Abp	527,921	0.04
其他發行人	16,320,473	1.26
<b>合計</b>	<b>37,288,529</b>	<b>2.87</b>

## 附錄二 – 補充資訊 續

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德歐洲基金 (歐元)</b>		
United States Treasury	5,515,707	0.39
French Republic Government Bond OAT	2,809,746	0.20
London Stock Exchange Group PLC	2,267,016	0.16
Tokio Marine 持股 Inc	2,266,874	0.16
Sumitomo Mitsui Financial Group Inc	2,266,774	0.16
Sompo 持股 Inc	2,246,414	0.16
Australia Government Bond	2,145,797	0.15
Republic of Austria Government Bond	2,078,785	0.15
Republic of Germany	1,895,509	0.13
Lloyds Banking Group PLC	1,868,797	0.13
其他發行人	12,922,519	0.91
<b>合計</b>	<b>38,283,938</b>	<b>2.70</b>
<b>貝萊德歐洲特別時機基金 (歐元)</b>		
United States Treasury	5,821,900	0.46
French Republic Government Bond OAT	2,883,053	0.23
Republic of Austria Government Bond	2,230,194	0.18
Microsoft Corp	2,155,570	0.17
Philip Morris International Inc	2,128,706	0.17
Parker-Hannifin Corp	2,128,704	0.17
NVIDIA Corp	2,128,643	0.17
Republic of Germany	1,911,418	0.15
Verizon Communications Inc	1,715,832	0.13
United Kingdom Gilt	1,704,069	0.13
其他發行人	22,585,369	1.78
<b>合計</b>	<b>47,393,458</b>	<b>3.74</b>
<b>貝萊德歐洲價值型基金 (歐元)</b>		
Atlassian Corp	26,947	0.00
DR Horton Inc	26,947	0.00
Stryker Corp	21,285	0.00
HP Inc	14,735	0.00
Alphabet Inc	14,694	0.00
Becton Dickinson & Co	11,966	0.00
Linde PLC	11,558	0.00
Ryohin Keikaku Co Ltd	11,073	0.00
Walt Disney Co/The	10,497	0.00
Schlumberger NV	10,494	0.00
其他發行人	136,227	0.02
<b>合計</b>	<b>296,423</b>	<b>0.02</b>
<b>貝萊德新世代運輸基金 (基金之配息來源可能為本金) (美金)</b>		
United States Treasury	7,849,338	0.57
French Republic Government Bond OAT	3,973,099	0.29
Australia Government Bond	3,685,002	0.27
Nordea Bank Abp	3,640,196	0.27
London Stock Exchange Group PLC	3,632,895	0.27
Tokio Marine 持股 Inc	3,632,667	0.27
Sumitomo Mitsui Financial Group Inc	3,632,507	0.27
Sompo 持股 Inc	3,599,880	0.26
Republic of Germany	3,322,391	0.24
Lloyds Banking Group PLC	2,994,748	0.22
其他發行人	69,971,381	5.12
<b>合計</b>	<b>109,934,104</b>	<b>8.05</b>

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德環球資產配置基金 (基金之配息來源可能為本金) (美金)</b>		
United States Treasury	138,179,674	0.93
Microsoft Corp	56,569,800	0.38
French Republic Government Bond OAT	52,976,733	0.36
Cadence Design Systems Inc	44,621,858	0.30
Philip Morris International Inc	42,145,125	0.28
Hess Corp	41,809,924	0.28
Republic of Germany	41,382,289	0.28
Republic of Austria Government Bond	36,686,198	0.25
United Kingdom Inflation-Linked Gilt	35,906,561	0.24
MercadoLibre Inc	30,599,790	0.21
其他發行人	1,810,083,639	12.15
<b>合計</b>	<b>2,330,961,591</b>	<b>15.66</b>
<b>貝萊德環球企業債券基金 (基金之配息來源可能為本金) (美金)</b>		
French Republic Government Bond OAT	11,861,030	1.26
Republic of Germany	9,673,918	1.03
United States Treasury	8,590,604	0.91
Kingdom of Belgium Government Bond	7,185,487	0.76
Kreditanstalt fuer Wiederaufbau	6,598,065	0.70
Republic of Austria Government Bond	5,840,667	0.62
United Kingdom Inflation-Linked Gilt	3,737,683	0.40
Spain Government Bond	3,164,190	0.34
Finland Government Bond	2,902,070	0.31
Canadian Government Bond	2,167,784	0.23
其他發行人	32,302,162	3.43
<b>合計</b>	<b>94,023,660</b>	<b>9.99</b>
<b>貝萊德全球股票收益基金 (基金之配息來源可能為本金) (美金)</b>		
United Kingdom Inflation-Linked Gilt	3,703,416	0.40
United States Treasury	2,431,130	0.26
Toyota Motor Corp	1,949,163	0.21
Mitsubishi UFJ Financial Group Inc	1,949,162	0.21
Bristol-Myers Squibb Co	1,885,492	0.20
DaVita Inc	1,765,072	0.19
Recruit 持股 Co Ltd	1,711,103	0.18
Axon Enterprise Inc	1,606,958	0.17
Tokyo Electron Ltd	1,203,816	0.13
Garmin Ltd	619,485	0.07
其他發行人	2,324,007	0.25
<b>合計</b>	<b>21,148,804</b>	<b>2.27</b>
<b>貝萊德環球政府債券基金 (美金)</b>		
United States Treasury	21,358,657	2.24
French Republic Government Bond OAT	19,772,445	2.08
Republic of Germany	9,412,190	0.99
United Kingdom Inflation-Linked Gilt	7,439,443	0.78
Finland Government Bond	7,260,479	0.76
General Dynamics Corp	6,641,404	0.70
Republic of Austria Government Bond	6,096,760	0.64
Golden Ocean Group Ltd	5,233,942	0.55
Cellnex Telecom SA	5,233,906	0.55
Howmet Aerospace Inc	5,233,842	0.55
其他發行人	149,807,157	15.75
<b>合計</b>	<b>243,490,225</b>	<b>25.59</b>



## 附錄二 – 補充資訊 續

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (美金)</b>		
French Republic Government Bond OAT	39,647,790	2.32
United States Treasury	33,754,469	1.97
Republic of Germany	28,482,025	1.66
Republic of Austria Government Bond	21,710,996	1.27
Kreditanstalt fuer Wiederaufbau	9,257,047	0.54
Kingdom of Belgium Government Bond	8,109,299	0.47
Spain Government Bond	7,497,365	0.44
United Kingdom Inflation-Linked Gilt	6,905,051	0.40
Finland Government Bond	6,635,407	0.39
United Kingdom Gilt	4,828,333	0.28
其他發行人	44,332,706	2.59
<b>合計</b>	<b>211,160,488</b>	<b>12.33</b>
<b>貝萊德全球通膨連結債券基金 (美金)</b>		
United States Treasury	1,264,961	0.57
London Stock Exchange Group PLC	1,256,104	0.57
Australia Government Bond	1,242,033	0.56
Lloyds Banking Group PLC	1,228,692	0.56
Republic of Germany	1,162,838	0.53
Mitsubishi UFJ Financial Group Inc	983,119	0.44
HSBC 持股 PLC	978,503	0.44
Adyen NV	974,589	0.44
ORIX Corp	967,144	0.44
Daiwa Securities Group Inc	948,049	0.43
其他發行人	16,962,355	7.67
<b>合計</b>	<b>27,968,387</b>	<b>12.65</b>
<b>貝萊德日本靈活股票基金 (日圓)</b>		
United States Treasury	5,615,911,166	8.92
United Kingdom Inflation-Linked Gilt	540,372,434	0.86
Bristol-Myers Squibb Co	358,787,881	0.57
Toyota Motor Corp	284,406,135	0.45
Mitsubishi UFJ Financial Group Inc	284,405,903	0.45
DR Horton Inc	269,223,967	0.43
DaVita Inc	267,356,829	0.42
Microsoft Corp	257,584,119	0.41
Recruit 持股 Co Ltd	249,670,325	0.40
Axon Enterprise Inc	234,474,329	0.37
其他發行人	6,758,135,061	10.73
<b>合計</b>	<b>15,120,328,149</b>	<b>24.01</b>
<b>貝萊德日本特別時機基金 (日圓)</b>		
United States Treasury	2,364,686,222	9.58
Republic of Austria Government Bond	130,550,891	0.53
Australia Government Bond	125,209,257	0.51
DR Horton Inc	113,234,210	0.46
United Kingdom Inflation-Linked Gilt	109,814,294	0.44
Core & Main Inc	85,820,804	0.35
Microsoft Corp	83,666,009	0.34
Ameren Corp	81,180,865	0.33
Equifax Inc	78,033,071	0.32
EOG Resources Inc	74,644,804	0.30
其他發行人	3,298,971,457	13.36
<b>合計</b>	<b>6,545,811,884</b>	<b>26.52</b>

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德拉丁美洲基金 (美金)</b>		
Nordea Bank Abp	1,083,179	0.14
Chipotle Mexican Grill Inc	1,057,574	0.14
Meta Platforms Inc	827,961	0.11
Truist Financial Corp	789,441	0.10
Bank of America Corp	789,440	0.10
Hess Corp	711,256	0.09
Pioneer Natural Resources Co	706,806	0.09
Cadence Design Systems Inc	706,805	0.09
Ameren Corp	657,738	0.09
Alphabet Inc	656,812	0.09
其他發行人	33,325,551	4.43
<b>合計</b>	<b>41,312,563</b>	<b>5.47</b>
<b>貝萊德營養科學基金 (美金)</b>		
Hess Corp	1,505,614	0.72
Pioneer Natural Resources Co	1,499,966	0.72
Cadence Design Systems Inc	1,499,964	0.72
Chipotle Mexican Grill Inc	1,499,961	0.72
Boston Scientific Corp	1,365,987	0.66
Elevance Health Inc	1,228,201	0.59
Becton Dickinson & Co	1,161,306	0.56
Cheniere Energy Inc	961,530	0.46
United States Treasury	578,497	0.28
Australia Government Bond	508,703	0.24
其他發行人	17,740,380	8.51
<b>合計</b>	<b>29,550,109</b>	<b>14.18</b>
<b>貝萊德永續能源基金 (基金之配息來源可能為本金) (美金)</b>		
United States Treasury	13,717,939	0.23
Chipotle Mexican Grill Inc	12,853,138	0.21
Hess Corp	11,697,333	0.19
Pioneer Natural Resources Co	11,644,276	0.19
Cadence Design Systems Inc	11,644,261	0.19
Boston Scientific Corp	10,604,192	0.18
Elevance Health Inc	9,534,558	0.16
Becton Dickinson & Co	8,988,921	0.15
Cheniere Energy Inc	7,387,156	0.12
Republic of Austria Government Bond	7,266,300	0.12
其他發行人	122,643,224	2.04
<b>合計</b>	<b>227,981,298</b>	<b>3.78</b>
<b>貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) (美金) <sup>(4)</sup></b>		
Australia Government Bond	387,952	0.09
DR Horton Inc	346,412	0.08
London Stock Exchange Group PLC	346,222	0.08
Tokio Marine 持股 Inc	346,200	0.08
Sumitomo Mitsui Financial Group Inc	346,185	0.08
Sompo 持股 Inc	343,076	0.08
Lloyds Banking Group PLC	285,405	0.06
Mizuho Financial Group Inc	280,902	0.06
ING Groep NV	270,514	0.06
Japan Post Bank Co Ltd	245,083	0.06
其他發行人	7,307,659	1.65
<b>合計</b>	<b>10,505,610</b>	<b>2.38</b>

## 附錄二 – 補充資訊 續

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (美金)</b>		
French Republic Government Bond OAT	11,132,506	1.11
United States Treasury	10,116,228	1.01
Republic of Germany	8,571,331	0.86
Republic of Austria Government Bond	5,360,968	0.54
Microsoft Corp	3,946,835	0.39
Kreditanstalt fuer Wiederaufbau	3,467,019	0.35
United Kingdom Inflation-Linked Gilt	3,430,860	0.34
Finland Government Bond	3,056,134	0.31
Kingdom of Belgium Government Bond	3,050,048	0.31
Spain Government Bond	2,562,917	0.26
其他發行人	57,126,508	5.72
<b>合計</b>	<b>111,821,354</b>	<b>11.20</b>
<b>貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金) (美金)</b>		
United States Treasury	20,693,584	0.38
Chipotle Mexican Grill Inc	18,843,333	0.35
Hess Corp	18,723,358	0.34
Pioneer Natural Resources Co	18,662,166	0.34
Cadence Design Systems Inc	18,662,141	0.34
Boston Scientific Corp	16,995,233	0.31
United Kingdom Inflation-Linked Gilt	15,841,247	0.29
Elevance Health Inc	15,280,942	0.28
Becton Dickinson & Co	14,399,727	0.27
Cheniere Energy Inc	12,645,688	0.23
其他發行人	391,313,480	7.21
<b>合計</b>	<b>562,060,899</b>	<b>10.34</b>
<b>貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (美金)</b>		
United States Treasury	13,567,313	5.19
Hess Corp	1,802,357	0.69
Pioneer Natural Resources Co	1,762,934	0.67
Cadence Design Systems Inc	1,762,932	0.67
Chipotle Mexican Grill Inc	1,762,927	0.67
Boston Scientific Corp	1,605,466	0.61
Becton Dickinson & Co	1,505,973	0.58
Elevance Health Inc	1,443,525	0.55
DR Horton Inc	1,315,554	0.50
Cheniere Energy Inc	1,118,894	0.43
其他發行人	41,809,667	15.98
<b>合計</b>	<b>69,457,542</b>	<b>26.54</b>
<b>貝萊德英國基金 (英鎊)</b>		
United States Treasury	1,517,915	0.75
Republic of Austria Government Bond	1,117,558	0.55
Australia Government Bond	705,789	0.35
French Republic Government Bond OAT	546,738	0.27
United Kingdom Gilt	414,520	0.20
Republic of Germany	349,622	0.17
Canon Inc	292,536	0.14
Chugai Pharmaceutical Co Ltd	272,389	0.13
Ryohin Keikaku Co Ltd	183,659	0.09
E.ON SE	175,789	0.09
其他發行人	2,369,972	1.17
<b>合計</b>	<b>7,946,487</b>	<b>3.91</b>

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德美國價值型基金 (基金之配息來源可能為本金) (美金)</b>		
Hess Corp	4,650,164	0.60
Pioneer Natural Resources Co	4,643,240	0.60
Cadence Design Systems Inc	4,643,234	0.60
Chipotle Mexican Grill Inc	4,643,221	0.60
Boston Scientific Corp	4,228,499	0.55
Elevance Health Inc	3,801,974	0.49
Becton Dickinson & Co	3,549,471	0.46
Cheniere Energy Inc	2,945,682	0.38
Core & Main Inc	1,305,406	0.17
DR Horton Inc	1,191,375	0.15
其他發行人	45,104,817	5.83
<b>合計</b>	<b>80,707,083</b>	<b>10.43</b>
<b>貝萊德美元優質債券基金 (美金)</b>		
French Republic Government Bond OAT	476,472	0.09
United States Treasury	464,520	0.09
Republic of Germany	367,983	0.07
Kreditanstalt fuer Wiederaufbau	333,137	0.06
Republic of Austria Government Bond	280,811	0.05
Power Corp of Canada	234,236	0.05
Toronto-Dominion Bank/The	234,229	0.05
SNC-Lavalin Group Inc	234,229	0.05
Suncor Energy Inc	234,228	0.05
MEG Energy Corp	234,215	0.05
其他發行人	8,359,828	1.61
<b>合計</b>	<b>11,453,888</b>	<b>2.22</b>
<b>貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A 規定之私專性質債券且配息來源可能為本金) (美金)</b>		
French Republic Government Bond OAT	31,103,747	1.64
United States Treasury	25,325,466	1.34
Republic of Germany	23,116,187	1.22
Republic of Austria Government Bond	18,327,672	0.97
Kingdom of Belgium Government Bond	7,699,982	0.41
Kreditanstalt fuer Wiederaufbau	7,368,254	0.39
Finland Government Bond	6,531,816	0.34
Spain Government Bond	5,689,891	0.30
United Kingdom Inflation-Linked Gilt	4,637,841	0.24
Netherlands Government Bond	4,466,516	0.24
其他發行人	31,343,471	1.65
<b>合計</b>	<b>165,610,843</b>	<b>8.74</b>
<b>貝萊德美國靈活股票基金 (美金)</b>		
Pioneer Natural Resources Co	12,460,189	0.57
Hess Corp	12,460,187	0.57
Cadence Design Systems Inc	12,460,172	0.57
Chipotle Mexican Grill Inc	12,460,140	0.57
Boston Scientific Corp	11,347,226	0.52
Elevance Health Inc	10,202,643	0.47
Becton Dickinson & Co	9,445,080	0.44
Cheniere Energy Inc	7,904,773	0.36
Progressive Corp/The	2,878,301	0.13
Ameriprise Financial Inc	2,810,046	0.13
其他發行人	91,723,709	4.23
<b>合計</b>	<b>186,152,466</b>	<b>8.56</b>

## 附錄二 – 補充資訊 續

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德美國增長型基金 (美金)</b>		
Pioneer Natural Resources Co	2,961,742	0.63
Hess Corp	2,961,742	0.63
Cadence Design Systems Inc	2,961,739	0.63
Chipotle Mexican Grill Inc	2,961,731	0.63
Boston Scientific Corp	2,697,195	0.58
Elevance Health Inc	2,425,132	0.52
Becton Dickinson & Co	2,245,062	0.48
Cheniere Energy Inc	1,878,936	0.40
Core & Main Inc	762,233	0.16
Equifax Inc	693,064	0.15
其他發行人	18,194,774	3.89
<b>合計</b>	<b>40,743,350</b>	<b>8.70</b>
<b>貝萊德美國中型企業價值基金 (美金)</b>		
Hess Corp	1,516,556	0.61
Pioneer Natural Resources Co	1,507,146	0.61
Cadence Design Systems Inc	1,507,144	0.61
Chipotle Mexican Grill Inc	1,507,140	0.61
Boston Scientific Corp	1,372,525	0.55
Elevance Health Inc	1,234,080	0.50
Becton Dickinson & Co	1,182,940	0.47
Cheniere Energy Inc	956,137	0.38
United States Treasury	549,663	0.22
Nordea Bank Abp	528,379	0.21
其他發行人	19,010,365	7.63
<b>合計</b>	<b>30,872,075</b>	<b>12.40</b>
<b>貝萊德世界能源基金 (基金之配息來源可能為本金) (美金)</b>		
Microsoft Corp	19,371,914	0.84
NVIDIA Corp	13,158,408	0.57
DR Horton Inc	13,146,377	0.57
Core & Main Inc	12,239,078	0.53
Philip Morris International Inc	11,223,729	0.49
Parker-Hannifin Corp	11,223,720	0.49
Equifax Inc	11,128,454	0.48
EOG Resources Inc	10,645,246	0.46
Alcoa Corp	9,678,464	0.42
Xcel Energy Inc	9,560,608	0.41
其他發行人	229,754,123	9.95
<b>合計</b>	<b>351,130,121</b>	<b>15.21</b>
<b>貝萊德世界金融基金 (基金之配息來源可能為本金) (美金)</b>		
United States Treasury	10,090,091	0.62
French Republic Government Bond OAT	4,570,599	0.28
Pioneer Natural Resources Co	4,195,972	0.26
Hess Corp	4,195,971	0.26
Cadence Design Systems Inc	4,195,966	0.26
Chipotle Mexican Grill Inc	4,195,955	0.26
Boston Scientific Corp	3,821,181	0.24
Republic of Austria Government Bond	3,496,584	0.22
Elevance Health Inc	3,435,743	0.21
Becton Dickinson & Co	3,180,633	0.20
其他發行人	71,393,498	4.42
<b>合計</b>	<b>116,772,193</b>	<b>7.23</b>

非現金擔保品發行人	價值	基金資產淨 值 %
<b>貝萊德世界黃金基金 (基金之配息來源可能為本金) (美金)</b>		
Republic of Austria Government Bond	25,684,245	0.77
Australia Government Bond	24,633,346	0.74
United States Treasury	18,455,348	0.55
Canon Inc	10,210,051	0.31
Chugai Pharmaceutical Co Ltd	9,506,869	0.28
Ryohin Keikaku Co Ltd	7,528,606	0.23
E.ON SE	6,135,360	0.18
Coca-Cola Europacific Partners PLC	5,387,957	0.16
United Kingdom Gilt	4,289,360	0.13
Nomura Micro Science Co Ltd	4,268,671	0.13
其他發行人	128,487,293	3.85
<b>合計</b>	<b>244,587,106</b>	<b>7.33</b>
<b>貝萊德世界健康科學基金 (基金之配息來源可能為本金) (美金)</b>		
Microsoft Corp	26,149,036	0.19
NVIDIA Corp	24,398,495	0.18
Philip Morris International Inc	23,910,037	0.17
Parker-Hannifin Corp	23,910,018	0.17
Pioneer Natural Resources Co	23,536,888	0.17
Hess Corp	23,536,885	0.17
Cadence Design Systems Inc	23,536,857	0.17
Chipotle Mexican Grill Inc	23,536,796	0.17
Boston Scientific Corp	21,434,538	0.15
United Kingdom Inflation-Linked Gilt	20,401,904	0.15
其他發行人	484,171,992	3.49
<b>合計</b>	<b>718,523,446</b>	<b>5.18</b>
<b>貝萊德世界礦業基金 (基金之配息來源可能為本金) (美金)</b>		
United States Treasury	20,284,571	0.45
United Kingdom Inflation-Linked Gilt	13,715,893	0.30
French Republic Government Bond OAT	13,187,024	0.29
Netherlands Government Bond	13,096,279	0.29
Republic of Germany	12,250,296	0.27
Chipotle Mexican Grill Inc	7,882,666	0.17
Hess Corp	7,413,196	0.16
Pioneer Natural Resources Co	7,396,617	0.16
Cadence Design Systems Inc	7,396,607	0.16
Boston Scientific Corp	6,735,940	0.15
其他發行人	145,043,870	3.21
<b>合計</b>	<b>254,402,959</b>	<b>5.61</b>
<b>貝萊德世界地產證券基金 (基金之配息來源可能為本金) (美金)</b>		
United States Treasury	699,972	0.52
French Republic Government Bond OAT	433,749	0.32
Republic of Austria Government Bond	422,845	0.31
United Kingdom Inflation-Linked Gilt	409,435	0.30
Netherlands Government Bond	409,417	0.30
Republic of Germany	409,089	0.30
Australia Government Bond	405,543	0.30
Microsoft Corp	305,109	0.23
NVIDIA Corp	224,796	0.17
DR Horton Inc	213,385	0.16
其他發行人		
<b>合計</b>	<b>11,384,976</b>	<b>8.44</b>

## 附錄二 – 補充資訊 續

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德世界科技基金 (基金之配息來源可能為本金) (美金)		
Hess Corp	71,310,262	0.62
Pioneer Natural Resources Co	71,251,903	0.62
Cadence Design Systems Inc	71,251,808	0.62
Chipotle Mexican Grill Inc	71,251,623	0.62
Boston Scientific Corp	64,887,576	0.56
Elevance Health Inc	58,342,434	0.51
Becton Dickinson & Co	54,261,569	0.47
Cheniere Energy Inc	45,308,884	0.39
Australia Government Bond	37,804,300	0.33
Republic of Austria Government Bond	27,753,456	0.24
其他發行人	492,803,878	4.28
合計	<b>1,066,227,693</b>	<b>9.26</b>

<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

單一發行人就有效的投資組合管理及 OTC 衍生工具交易而接收的證券擔保品於期末日期未超過各自基金 NAV 的 20%。

於期末日期時，一歐盟成員國所發行或擔保的證券中沒有任何基金已完全抵押。

## 附錄四 – 總費用率

總費用率（TER）是把所有費用（不含現金與約當現金之利息、金融資產負收益費用、存託交易費與費用核退）的加總，除以本公司的平均淨資產，以百分比表示。所有數據均按年度計算。

管理費可部分用於支付本公司相關配銷活動報酬。可透過為第三方持有本公司股份的商業角度向投資機構請款。

2023年9月1日至2024年2月29日期間的TER如下：

基金名稱	股份類別	總費用率
貝萊德亞洲巨龍基金	A類配息(A)英國申報基金股份	1.831%
	A類非配息股份	1.828%
	A類非配息股份澳幣避險	1.827%
	A類非配息股份瑞士法郎避險	1.828%
	A類非配息股份歐元避險	1.828%
	A類非配息股份波蘭幣避險	1.827%
	A類非配息股份新加坡幣避險	1.826%
	C類非配息股份	3.082%
	D類配息(A)英國申報基金股份	1.080%
	D類非配息股份	1.077%
	D類非配息股份澳幣避險	1.064%
	D類非配息股份瑞士法郎避險	1.082%
	D類非配息股份歐元避險	1.076%
	E類非配息股份	2.327%
	I類配息(A)股份	0.815%
	I類配息(A)英國申報基金股份	0.818%
	I類非配息股份	0.815%
	I類非配息股份澳幣避險	0.811%
	X類配息(A)英國申報基金股份	0.003%
	X類非配息股份	0.062%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金)	A 類配息 (D) 股份	1.208%
	A 類配息 (M) 股份	1.208%
	A 類配息 (M) 股份澳幣避險	1.207%
	A 類配息 (M) 股份歐元避險	1.208%
	A 類配息 (M) 股份港幣避險	1.207%
	A 類配息 (M) 股份紐元避險	1.208%
	A 類配息 (M) 股份新加坡幣避險	1.207%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.207%
	A 類配息 (R) (M) (G) 股份加拿大幣避險	1.208%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.207%
	A 類配息 (R) (M) (G) 股份紐元避險	1.207%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.207%
	A 類配息 (S) (M) (G) 股份	1.207%
	A 類配息 (S) (M) (G) 股份離岸人民幣避險	1.201%
	A 類配息 (S) (M) (G) 股份歐元避險	1.208%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.208%
	A 類配息 (S) (M) (G) 股份港幣避險	1.208%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.208%
	A 類配息 (T) 股份	1.175%
	A 類非配息股份	1.208%
	A 類非配息股份歐元避險	1.208%
	A 類非配息股份港幣避險	1.205%
	A 類非配息股份新加坡幣避險	1.206%
	C 類配息 (D) 股份	2.457%
	C 類非配息股份	2.457%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.707%
	D 類配息 (M) 股份	0.708%
	D 類配息 (M) 股份港幣避險	0.712%
	D 類配息 (M) 股份新加坡幣避險	0.709%
	D 類配息 (S) (M) (G) 股份	0.708%
	D 類非配息股份	0.706%
	D 類非配息股份歐元避險	0.708%
	D 類非配息股份新加坡幣避險	0.704%
	E 類非配息股份	1.707%
	E 類非配息股份歐元避險	1.709%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.551%
	I 類配息 (M) 股份	0.545%
	I 類配息 (Q) 股份歐元避險	0.552%
	I 類非配息股份	0.547%
	I 類非配息股份歐元避險	0.551%
	I 類非配息股份新加坡幣避險	0.546%
	I 類非配息英國申報基金股份瑞士法郎避險	0.552%
	SR 類配息 (A) 英國申報基金股份英鎊避險	0.608%
SR 類配息 (M) 英國申報基金股份	0.626%	
SR 類非配息英國申報基金股份	0.608%	
SR 類非配息英國申報基金股份歐元避險	0.600%	
X 類非配息股份	0.049%	
X 類非配息股份歐元避險	0.015%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德中國基金 (基金之配息來源可能為本金)	A 類配息 (A) 英國申報基金股份英鎊避險	1.846%
	A 類配息 (T) 股份	1.853%
	A 類非配息股份	1.845%
	A 類非配息股份澳幣避險	1.845%
	A 類非配息股份離岸人民幣避險	1.847%
	A 類非配息股份歐元避險	1.845%
	A 類非配息股份港幣	1.845%
	A 類非配息股份新加坡幣避險	1.845%
	AI 類非配息股份歐元避險	1.832%
	C 類非配息股份	3.095%
	D 類配息 (A) 英國申報基金股份英鎊避險	1.094%
	D 類非配息股份	1.094%
	D 類非配息股份歐元避險	1.095%
	D 類非配息股份港幣	1.095%
	D 類非配息股份新加坡幣避險	1.098%
	D 類非配息英國申報基金股份英鎊避險	1.095%
	E 類非配息股份歐元避險	2.345%
	I 類非配息股份	0.833%
	I 類非配息股份歐元避險	0.802%
	X 類非配息股份	0.084%
貝萊德歐洲靈活股票基金	A 類配息 (A) 股份	1.825%
	A 類配息 (A) 英國申報基金股份	1.825%
	A 類配息 (A) 英國申報基金股份英鎊避險	1.821%
	A 類非配息股份	1.825%
	A 類非配息股份美金避險	1.822%
	A 類非配息英國申報基金股份	1.825%
	AI 類非配息股份	1.825%
	C 類非配息股份	3.074%
	D 類配息 (A) 英國申報基金股份	1.076%
	D 類配息 (A) 英國申報基金股份英鎊避險	1.072%
	D 類配息 (A) 英國申報基金股份美金避險	1.072%
	D 類非配息股份	1.076%
	D 類非配息股份美金避險	1.073%
	D 類非配息英國申報基金股份	1.076%
	D 類非配息英國申報基金股份英鎊避險	1.072%
	E 類非配息股份	2.325%
	I 類配息 (A) 英國申報基金股份	0.814%
	I 類配息 (A) 英國申報基金股份美金避險	0.813%
	I 類非配息股份	0.814%
	I 類非配息股份美金避險	0.815%
	I 類非配息英國申報基金股份	0.814%
	I 類非配息英國申報基金股份英鎊避險	0.814%
	SR 類配息 (A) 英國申報基金股份	0.922%
	SR 類配息 (A) 英國申報基金股份美金避險	0.925%
	SR 類非配息英國申報基金股份	0.922%
	SR 類非配息英國申報基金股份美金避險	0.922%
	X 類配息 (A) 英國申報基金股份	0.064%
	X 類非配息股份	0.066%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德新興歐洲基金 <sup>(3)</sup>	A 類配息 (A) 股份	0.543%
	A 類配息 (A) 英國申報基金股份	0.543%
	A 類非配息股份	0.543%
	A 類非配息股份新加坡幣避險	0.544%
	C 類非配息股份	0.543%
	D 類配息 (A) 英國申報基金股份	0.543%
	D 類非配息股份	0.543%
	D 類非配息英國申報基金股份英鎊避險	0.543%
	E 類非配息股份	0.543%
	I 類非配息股份	0.502%
X 類配息 (A) 英國申報基金股份	0.070%	
X 類非配息股份	0.070%	
貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金)	A 類配息 (A) 股份	1.467%
	A 類配息 (D) 股份	1.466%
	A 類配息 (M) 股份	1.466%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.467%
	A 類配息 (R) (M) (G) 股份紐元避險	1.466%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.464%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.467%
	A 類配息 (S) (M) (G) 股份	1.466%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.465%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.469%
	A 類配息 (S) (M) (G) 股份港幣避險	1.466%
	A 類非配息股份	1.464%
	A 類非配息股份歐元避險	1.467%
	A 類非配息股份英鎊避險	1.466%
	AI 類配息 (Q) 股份歐元避險	1.470%
	AI 類非配息股份歐元避險	1.470%
	C 類配息 (D) 股份	2.710%
	C 類非配息股份	2.710%
	D 類配息 (M) 股份	0.864%
	D 類非配息股份	0.861%
	D 類非配息股份歐元避險	0.864%
	D 類非配息英國申報基金股份	0.861%
	E 類配息 (Q) 股份歐元避險	1.965%
	E 類非配息股份	1.966%
	E 類非配息股份歐元避險	1.964%
	I 類配息 (A) 股份	0.702%
	I 類配息 (A) 英國申報基金股份歐元避險	0.683%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.664%
	I 類配息 (Q) 股份歐元避險	0.710%
	I 類非配息股份	0.703%
	I 類非配息股份歐元避險	0.698%
	I 類非配息英國申報基金股份瑞士法郎避險	0.667%
I 類非配息英國申報基金股份英鎊避險	0.676%	
X 類配息 (Q) 股份瑞士法郎避險	0.054%	
X 類配息 (Q) 股份歐元避險	0.024%	
X 類非配息股份	0.060%	
X 類非配息股份歐元避險	0.049%	



## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率	
貝萊德新興市場股票收益基金 (基金之配息來源可能為本金)	A 類配息 (Q) (G) 股份	1.886%	
	A 類配息 (R) (M) (G) 股份澳幣避險	1.888%	
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.886%	
	A 類配息 (R) (M) (G) 股份紐元避險	1.893%	
	A 類配息 (S) (M) (G) 股份	1.886%	
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.886%	
	A 類配息 (S) (M) (G) 股份歐元避險	1.886%	
	A 類配息 (S) (M) (G) 股份英鎊避險	1.889%	
	A 類配息 (S) (M) (G) 股份港幣避險	1.887%	
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.886%	
	A 類非配息股份	1.886%	
	A 類非配息股份歐元避險	1.886%	
	AI 類配息 (Q) (G) 股份歐元避險	1.883%	
	AI 類非配息股份	1.898%	
	D 類配息 (Q) (G) 英國申報基金股份	1.136%	
	D 類非配息股份	1.137%	
	D 類非配息股份歐元避險	1.139%	
	D 類非配息英國申報基金股份	1.137%	
	E 類配息 (Q) (G) 股份歐元避險	2.386%	
	E 類非配息股份歐元避險	2.386%	
	I 類非配息股份	0.876%	
	I 類非配息股份瑞士法郎避險	0.898%	
	X 類配息 (S) (M) (G) 股份	0.091%	
	X 類非配息股份	0.129%	
	貝萊德新興市場基金	A 類配息 (A) 股份	1.893%
		A 類非配息股份	1.893%
		A 類非配息股份歐元避險	1.897%
AI 類非配息股份		1.895%	
C 類非配息股份		3.143%	
D 類非配息股份		1.144%	
D 類非配息股份歐元避險		1.146%	
E 類非配息股份		2.393%	
I 類配息 (A) 股份		0.882%	
I 類配息 (Q) 英國申報基金股份		0.883%	
I 類非配息股份		0.882%	
SI 類非配息股份		0.782%	
X 類非配息股份		0.133%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券)	A 類配息 (A) 股份	1.242%
	A 類配息 (D) 股份	1.242%
	A 類配息 (M) 股份	1.242%
	A 類配息 (M) 股份澳幣避險	1.255%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.243%
	A 類配息 (R) (M) (G) 股份紐元避險	1.248%
	A 類配息 (S) (M) (G) 股份	1.244%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.242%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.242%
	A 類配息 (S) (M) (G) 股份港幣避險	1.244%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.244%
	A 類非配息股份	1.240%
	A 類非配息股份瑞士法郎避險	1.244%
	A 類非配息股份歐元避險	1.245%
	A 類非配息股份波蘭幣避險	1.242%
	A 類非配息股份瑞典幣避險	1.241%
	A 類非配息股份新加坡幣避險	1.251%
	AI 類配息 (Q) 股份	1.240%
	AI 類非配息股份	1.231%
	C 類配息 (D) 股份	2.495%
	C 類非配息股份	2.492%
	D 類配息 (A) 股份	0.744%
	D 類配息 (M) 股份	0.746%
	D 類配息 (M) 股份澳幣避險	0.698%
	D 類配息 (M) 英國申報基金股份英鎊避險	0.748%
	D 類配息 (Q) 英國申報基金股份	0.757%
	D 類非配息股份	0.741%
	D 類非配息股份瑞士法郎避險	0.742%
	D 類非配息股份歐元避險	0.744%
	D 類非配息股份波蘭幣避險	0.741%
	D 類非配息股份新加坡幣避險	0.725%
	D 類非配息英國申報基金股份英鎊避險	0.742%
	E 類配息 (Q) 股份歐元避險	1.740%
	E 類非配息股份	1.741%
	E 類非配息股份歐元避險	1.741%
	I 類配息 (Q) 股份	0.585%
	I 類非配息股份	0.582%
	I 類非配息股份歐元避險	0.585%
	S 類配息 (M) 股份	0.620%
	S 類非配息股份	0.611%
	S 類非配息股份歐元避險	0.615%
	SR 類配息 (M) 英國申報基金股份	0.698%
SR 類配息 (M) 英國申報基金股份英鎊避險	0.696%	
SR 類非配息英國申報基金股份	0.703%	
SR 類非配息英國申報基金股份歐元避險	0.732%	
X 類配息 (Q) 股份英鎊避險	0.051%	
X 類非配息股份	0.078%	
X 類非配息股份英鎊避險	0.086%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.511%
	A 類配息 (R) (M) (G) 股份新加坡幣避險	1.502%
	A 類配息 (R) (M) (G) 股份美金避險	1.502%
	A 類配息 (T) 股份離岸人民幣避險	1.448%
	A 類配息 (T) 股份新加坡幣避險	1.494%
	A 類配息 (T) 股份美金避險	1.496%
	A 類非配息股份	1.511%
	A 類非配息股份澳幣避險	1.502%
	A 類非配息股份新加坡幣避險	1.501%
	A 類非配息股份美金避險	1.501%
	A 類非配息股份南非幣避險	1.500%
	AI 類非配息股份	1.512%
	C 類非配息股份	2.760%
	C 類非配息股份美金避險	2.751%
	D 類非配息股份	0.964%
	D 類非配息股份美金避險	0.952%
	E 類非配息股份	2.011%
	E 類非配息股份美金避險	2.001%
	I 類非配息股份	0.749%
	I 類非配息股份巴西雷亞爾避險	0.748%
	I 類非配息股份美金避險	0.750%
貝萊德歐元優質債券基金	A 類配息 (A) 股份	0.969%
	A 類配息 (A) 英國申報基金股份	0.958%
	A 類配息 (D) 股份	0.969%
	A 類配息 (M) 股份	0.968%
	A 類非配息股份	0.968%
	A 類非配息股份日圓避險	0.963%
	A 類非配息股份波蘭幣避險	0.969%
	A 類非配息股份美金避險	0.975%
	AI 類非配息股份	0.965%
	C 類非配息股份	2.218%
	D 類配息 (A) 股份	0.620%
	D 類配息 (A) 英國申報基金股份	0.619%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.621%
	D 類配息 (M) 股份	0.619%
	D 類非配息股份	0.617%
	D 類非配息股份瑞士法郎避險	0.619%
	D 類非配息股份美金避險	0.603%
	E 類配息 (Q) 股份	1.469%
	E 類非配息股份	1.467%
	I 類配息 (A) 英國申報基金股份	0.466%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.471%
	I 類配息 (A) 英國申報基金股份美金避險	0.476%
	I 類非配息股份	0.461%
	I 類非配息股份瑞士法郎避險	0.466%
	I 類非配息股份日圓避險	0.458%
	I 類非配息股份美金避險	0.475%
	S 類配息 (A) 股份	0.520%
S 類配息 (M) 股份	0.528%	
S 類非配息股份	0.490%	
SR 類非配息英國申報基金股份	0.514%	
SR 類非配息英國申報基金股份美金避險	0.519%	
X 類非配息股份	0.058%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德歐元市場基金	A 類配息 (A) 股份	1.814%
	A 類配息 (A) 英國申報基金股份	1.812%
	A 類非配息股份	1.813%
	A 類非配息股份瑞士法郎避險	1.814%
	A 類非配息股份英鎊避險	1.813%
	A 類非配息股份港幣避險	1.814%
	A 類非配息股份新加坡幣避險	1.815%
	A 類非配息股份美金避險	1.814%
	AI 類非配息股份	1.811%
	C 類非配息股份	3.064%
	D 類配息 (A) 股份	1.066%
	D 類配息 (A) 英國申報基金股份	1.066%
	D 類非配息股份	1.064%
	D 類非配息股份美金避險	1.062%
	D 類非配息英國申報基金股份	1.064%
	D 類非配息英國申報基金股份瑞士法郎避險	1.064%
	E 類非配息股份	2.314%
	I 類配息 (A) 股份	0.806%
	I 類非配息股份	0.804%
	S 類配息 (A) 股份	0.915%
	S 類非配息股份	0.915%
	X 類非配息股份	0.045%
	貝萊德歐洲基金	A 類配息 (A) 股份
A 類配息 (A) 英國申報基金股份		1.812%
A 類非配息股份		1.812%
A 類非配息股份澳幣避險		1.812%
A 類非配息股份加拿大幣避險		1.813%
A 類非配息股份離岸人民幣避險		1.813%
A 類非配息股份英鎊避險		1.812%
A 類非配息股份港幣避險		1.813%
A 類非配息股份紐元避險		1.812%
A 類非配息股份新加坡幣避險		1.813%
A 類非配息股份美金避險		1.812%
C 類非配息股份		3.061%
D 類配息 (A) 英國申報基金股份		1.063%
D 類非配息股份		1.063%
D 類非配息股份美金避險		1.062%
D 類非配息英國申報基金股份		1.063%
E 類非配息股份		2.312%
I 類非配息股份		0.801%
I 類非配息股份美金避險		0.802%
S 類非配息股份		0.911%
X 類非配息股份		0.053%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德歐洲特別時機基金	A 類配息 (A) 股份	1.815%
	A 類非配息股份	1.817%
	A 類非配息股份澳幣避險	1.810%
	A 類非配息股份加拿大幣避險	1.817%
	A 類非配息股份離岸人民幣避險	1.810%
	A 類非配息股份英鎊避險	1.815%
	A 類非配息股份港幣避險	1.816%
	A 類非配息股份美金避險	1.817%
	C 類非配息股份	3.065%
	D 類非配息股份	1.067%
	D 類非配息股份美金避險	1.067%
	E 類非配息股份	2.316%
	I 類配息 (A) 股份	0.779%
	I 類非配息股份	0.805%
X 類非配息股份	0.057%	
貝萊德歐洲價值型基金	A 類配息 (A) 股份	1.813%
	A 類配息 (A) 英國申報基金股份	1.813%
	A 類非配息股份	1.813%
	A 類非配息股份澳幣避險	1.813%
	A 類非配息股份離岸人民幣避險	1.805%
	A 類非配息股份港幣避險	1.815%
	A 類非配息股份美金避險	1.813%
	C 類非配息股份	3.063%
	D 類配息 (A) 英國申報基金股份	1.063%
	D 類非配息股份	1.065%
	D 類非配息股份美金避險	1.064%
	E 類非配息股份	2.313%
	I 類非配息股份	0.804%
	S 類配息 (A) 股份	0.913%
X 類非配息股份	0.053%	
貝萊德新世代運輸基金 (基金之配息來源可能為本金)	A 類配息 (A) 英國申報基金股份	1.812%
	A 類配息 (T) 股份	1.812%
	A 類非配息股份	1.812%
	A 類非配息股份離岸人民幣避險	1.812%
	A 類非配息股份歐元避險	1.812%
	A 類非配息股份新加坡幣避險	1.812%
	AI 類非配息股份	1.812%
	C 類非配息股份	3.047%
	D 類非配息股份歐元避險	0.993%
	D 類非配息英國申報基金股份	0.993%
	D 類非配息英國申報基金股份英鎊避險	0.993%
	E 類非配息股份	2.312%
	E 類非配息股份歐元避險	2.312%
	I 類配息 (A) 英國申報基金股份	0.731%
	I 類非配息股份	0.731%
	I 類非配息股份歐元避險	0.734%
	X 類非配息股份	0.051%
	Z 類非配息英國申報基金股份	0.692%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德環球資產配置基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.762%
	A 類配息 (A) 股份歐元避險	1.765%
	A 類配息 (T) 股份	1.746%
	A 類配息 (T) 股份澳幣避險	1.757%
	A 類配息 (T) 股份離岸人民幣避險	1.745%
	A 類配息 (T) 股份歐元避險	1.751%
	A 類配息 (T) 股份港幣避險	1.757%
	A 類配息 (T) 股份新加坡幣避險	1.751%
	A 類配息 (T) 股份南非幣避險	1.750%
	A 類配息 (Y) (Q) (G) 股份	1.738%
	A 類配息 (Y) (Q) (G) 股份澳幣避險	1.763%
	A 類配息 (Y) (Q) (G) 股份新加坡幣避險	1.762%
	A 類非配息股份	1.763%
	A 類非配息股份澳幣避險	1.762%
	A 類非配息股份瑞士法郎避險	1.763%
	A 類非配息股份離岸人民幣避險	1.761%
	A 類非配息股份歐元避險	1.761%
	A 類非配息股份英鎊避險	1.762%
	A 類非配息股份港幣避險	1.764%
	A 類非配息股份波蘭幣避險	1.762%
	A 類非配息股份新加坡幣避險	1.763%
	AI 類非配息股份	1.763%
	AI 類非配息股份歐元避險	1.764%
	C 類非配息股份	3.012%
	C 類非配息股份歐元避險	3.012%
	D 類配息 (A) 股份	1.010%
	D 類配息 (A) 股份歐元避險	1.013%
	D 類非配息股份	1.014%
	D 類非配息股份澳幣避險	1.013%
	D 類非配息股份瑞士法郎避險	1.013%
	D 類非配息股份歐元避險	1.015%
	D 類非配息股份英鎊避險	1.013%
	D 類非配息股份波蘭幣避險	1.018%
	D 類非配息股份新加坡幣避險	1.016%
	D 類非配息英國申報基金股份	1.014%
	E 類非配息股份	2.263%
	E 類非配息股份歐元避險	2.263%
	E 類非配息股份波蘭幣避險	2.263%
	I 類非配息股份	0.803%
	I 類非配息股份歐元避險	0.803%
I 類非配息股份新加坡幣避險	1.328%	
J 類非配息股份	0.054%	
S 類非配息股份	0.896%	
S 類非配息股份歐元避險	0.896%	
X 類配息 (A) 股份	0.053%	
X 類配息 (T) 股份	(0.003%)	
X 類非配息股份	0.053%	
X 類非配息股份澳幣避險	0.053%	
X 類非配息股份歐元避險	0.039%	
X 類非配息股份日圓避險	0.054%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德環球企業債券基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份歐元避險	1.005%
	A 類配息 (M) (G) 股份	0.998%
	A 類配息 (M) 股份澳幣避險	1.005%
	A 類配息 (M) 股份加拿大幣避險	1.007%
	A 類配息 (M) 股份英鎊避險	1.006%
	A 類配息 (M) 股份紐元避險	1.006%
	A 類配息 (Q) 股份	1.005%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.006%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.005%
	A 類配息 (R) (M) (G) 股份紐元避險	1.005%
	A 類配息 (S) (M) (G) 股份	1.005%
	A 類配息 (S) (M) (G) 股份港幣避險	1.007%
	A 類配息 (S) (M) (G) 股份日圓避險	1.015%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.001%
	A 類配息 (T) 股份	0.973%
	A 類配息 (T) 股份離岸人民幣避險	0.979%
	A 類配息 (T) 股份南非幣避險	1.015%
	A 類非配息股份	1.005%
	A 類非配息股份歐元避險	1.006%
	A 類非配息股份瑞典幣避險	1.008%
	D 類配息 (Q) 股份英鎊避險	0.566%
	D 類非配息股份	0.604%
	D 類非配息股份歐元避險	0.608%
	D 類非配息英國申報基金股份英鎊避險	0.606%
	E 類非配息股份	1.505%
	E 類非配息股份歐元避險	1.504%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.445%
	I 類非配息股份	0.443%
	I 類非配息股份加拿大幣避險	0.469%
	I 類非配息股份歐元避險	0.443%
	X 類非配息股份	0.045%
X 類非配息股份歐元避險	0.046%	
X 類非配息股份挪威克朗避險	0.043%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德全球股票收益基金 (基金之配息來源可能為本金)	A 類配息 (A) (G) 股份	1.800%
	A 類配息 (A) (G) 股份歐元避險	1.799%
	A 類配息 (Q) (G) 股份	1.800%
	A 類配息 (Q) (G) 股份歐元避險	1.800%
	A 類配息 (Q) (G) 股份新加坡幣避險	1.798%
	A 類配息 (Q) (G) 英國申報基金股份	1.799%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.799%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.802%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.799%
	A 類配息 (S) (M) (G) 股份	1.800%
	A 類配息 (S) (M) (G) 股份離岸人民幣避險	1.798%
	A 類配息 (S) (M) (G) 股份港幣避險	1.799%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.800%
	A 類配息 (T) 股份	1.786%
	A 類非配息股份	1.799%
	A 類非配息股份瑞士法郎避險	1.799%
	A 類非配息股份歐元避險	1.800%
	A 類非配息股份波蘭幣避險	1.800%
	A 類非配息股份新加坡幣避險	1.799%
	AI 類配息 (Q) (G) 股份歐元避險	1.799%
	AI 類非配息股份	1.794%
	AI 類非配息股份歐元避險	1.802%
	C 類配息 (Q) (G) 股份	3.049%
	C 類非配息股份	3.048%
	D 類配息 (A) (G) 股份	1.051%
	D 類配息 (Q) (G) 股份	1.050%
	D 類配息 (Q) (G) 股份歐元避險	1.050%
	D 類配息 (Q) (G) 英國申報基金股份	1.051%
	D 類配息 (Q) (G) 英國申報基金股份英鎊避險	1.052%
	D 類非配息股份	1.052%
	D 類非配息股份瑞士法郎避險	1.050%
	D 類非配息股份歐元避險	1.048%
	D 類非配息股份波蘭幣避險	1.050%
	D 類非配息股份新加坡幣避險	1.051%
E 類配息 (Q) (G) 股份	2.299%	
E 類配息 (Q) (G) 股份歐元避險	2.300%	
E 類非配息股份	2.298%	
E 類非配息股份歐元避險	2.297%	
I 類非配息股份	0.789%	
I 類非配息英國申報基金股份	0.789%	
SR 類非配息 (S) (M) (G) 股份	0.886%	
SR 類非配息股份	0.888%	



## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德環球政府債券基金	A 類配息 (D) 股份	0.972%
	A 類配息 (D) 股份歐元避險	0.966%
	A 類配息 (M) 股份	0.971%
	A 類配息 (M) 股份歐元避險	0.970%
	A 類配息 (M) 股份英鎊避險	0.969%
	A 類配息 (M) 股份港幣避險	0.966%
	A 類非配息股份	0.970%
	A 類非配息股份歐元避險	0.970%
	C 類配息 (D) 股份	2.220%
	C 類配息 (M) 股份	0.078%
	C 類非配息股份	2.219%
	C 類非配息股份歐元避險	2.219%
	D 類配息 (M) 股份	0.621%
	D 類配息 (M) 股份歐元避險	0.672%
	D 類非配息股份	0.619%
	D 類非配息股份歐元避險	0.621%
	E 類非配息股份	1.469%
	E 類非配息股份歐元避險	1.469%
	I 類配息 (A) 股份歐元避險	0.453%
	I 類非配息股份	0.456%
	I 類非配息股份歐元避險	0.459%
	X 類非配息股份歐元避險	0.058%
	X 類非配息股份挪威克朗避險	0.058%
	X 類非配息股份瑞典幣避險	0.060%
X 類非配息英國申報基金股份	0.058%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)	A 類配息 (D) 英國申報基金股份	1.457%
	A 類配息 (D) 英國申報基金股份歐元避險	1.451%
	A 類配息 (M) 股份	1.457%
	A 類配息 (M) 股份歐元避險	1.455%
	A 類配息 (Q) 股份	1.455%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.455%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.455%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.455%
	A 類配息 (S) (M) (G) 股份	1.457%
	A 類配息 (S) (M) (G) 股份港幣避險	1.455%
	A 類配息 (S) (M) (G) 股份日圓避險	1.455%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.454%
	A 類配息 (T) 股份	1.445%
	A 類非配息股份	1.456%
	A 類非配息股份歐元避險	1.454%
	A 類非配息股份英鎊避險	1.454%
	A 類非配息股份波蘭幣避險	1.454%
	A 類非配息股份瑞典幣避險	1.454%
	AI 類配息 (Q) 股份歐元避險	1.456%
	AI 類非配息股份歐元避險	1.452%
	C 類配息 (D) 股份	2.706%
	C 類非配息股份	2.705%
	C 類非配息股份歐元避險	2.705%
	D 類配息 (M) 股份	0.760%
	D 類配息 (M) 股份歐元避險	0.754%
	D 類配息 (Q) 股份英鎊避險	0.754%
	D 類非配息股份	0.757%
	D 類非配息英國申報基金股份歐元避險	0.755%
	D 類非配息英國申報基金股份英鎊避險	0.751%
	E 類配息 (Q) 股份歐元避險	1.954%
	E 類非配息股份	1.956%
	E 類非配息股份歐元避險	1.954%
	I 類配息 (M) 股份	0.596%
	I 類非配息股份	0.595%
	I 類非配息股份加拿大幣避險	0.607%
	I 類非配息股份歐元避險	0.594%
I 類非配息英國申報基金股份瑞士法郎避險	0.555%	
X 類配息 (A) 股份歐元避險	0.044%	
X 類非配息股份	0.051%	
X 類非配息股份歐元避險	0.044%	
貝萊德全球通膨連結債券基金	A 類配息 (M) 股份	0.957%
	A 類非配息股份	0.957%
	A 類非配息股份歐元避險	0.958%
	C 類配息 (M) 股份	2.205%
	C 類非配息股份	2.210%
	D 類配息 (M) 股份	0.610%
	D 類非配息股份	0.607%
	D 類非配息股份歐元避險	0.608%
	E 類非配息股份歐元避險	1.458%
	I 類非配息股份	0.459%
	X 類非配息股份歐元避險	0.047%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德環球前瞻股票基金	A 類配息 (A) 股份	1.809%
	A 類配息 (A) 英國申報基金股份	1.809%
	A 類非配息股份	1.809%
	A 類非配息股份新加坡幣避險	1.810%
	AI 類非配息股份	1.810%
	C 類非配息股份	3.059%
	D 類配息 (A) 英國申報基金股份	1.059%
	D 類非配息股份	1.060%
	E 類非配息股份	2.309%
	I 類非配息股份	0.798%
	X 類非配息股份	0.050%
貝萊德印度基金	A 類配息 (A) 英國申報基金股份	1.906%
	A 類非配息股份	1.907%
	C 類非配息股份	3.155%
	D 類配息 (A) 英國申報基金股份	1.157%
	D 類非配息股份	1.157%
	E 類非配息股份	2.406%
	I 類非配息股份	0.898%
	X 類非配息股份	0.152%
貝萊德日本靈活股票基金	A 類配息 (A) 英國申報基金股份	1.817%
	A 類配息 (T) 股份港幣避險	1.801%
	A 類配息 (T) 股份美金避險	1.807%
	A 類非配息股份	1.816%
	A 類非配息股份歐元避險	1.811%
	A 類非配息股份美金避險	1.814%
	C 類非配息股份	3.072%
	D 類配息 (A) 英國申報基金股份	1.069%
	D 類非配息股份	1.066%
	D 類非配息股份歐元避險	1.064%
	E 類非配息股份	2.323%
	E 類非配息股份歐元避險	2.318%
	I 類非配息股份	0.804%
	X 類非配息股份	0.053%
	X 類非配息股份歐元避險	0.069%
貝萊德日本特別時機基金	A 類配息 (A) 英國申報基金股份	1.802%
	A 類配息 (T) 股份港幣避險	1.805%
	A 類配息 (T) 股份美金避險	1.813%
	A 類非配息股份	1.813%
	A 類非配息股份歐元避險	1.816%
	A 類非配息股份美金避險	1.813%
	C 類非配息股份	3.069%
	D 類配息 (A) 英國申報基金股份	1.062%
	D 類非配息股份	1.064%
	D 類非配息股份歐元避險	1.064%
	E 類非配息股份	2.317%
	I 類非配息股份	0.802%
	I 類非配息股份歐元避險	0.770%
X 類非配息股份	0.057%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德拉丁美洲基金	A 類配息 (A) 股份	2.067%
	A 類配息 (A) 英國申報基金股份	2.068%
	A 類非配息股份	2.068%
	A 類非配息股份澳幣避險	2.069%
	A 類非配息股份瑞士法郎避險	2.063%
	A 類非配息股份港幣避險	2.067%
	A 類非配息股份波蘭幣避險	2.067%
	A 類非配息股份新加坡幣避險	2.066%
	C 類非配息股份	3.313%
	D 類配息 (A) 股份	1.318%
	D 類配息 (A) 英國申報基金股份	1.315%
	D 類非配息股份	1.323%
	D 類非配息股份瑞士法郎避險	1.318%
	D 類非配息股份歐元避險	1.317%
	D 類非配息股份波蘭幣避險	1.319%
	D 類非配息股份新加坡幣避險	1.323%
	D 類非配息英國申報基金股份英鎊避險	1.320%
	E 類非配息股份	2.566%
	I 類非配息股份	1.053%
	J 類非配息股份	0.058%
X 類配息 (A) 英國申報基金股份	0.029%	
X 類非配息股份	0.061%	
貝萊德營養科學基金	A 類配息 (A) 股份歐元避險	1.812%
	A 類配息 (A) 英國申報基金股份	1.802%
	A 類配息 (A) 英國申報基金股份英鎊避險	1.812%
	A 類非配息股份	1.812%
	A 類非配息股份歐元避險	1.812%
	A 類非配息股份港幣	1.812%
	A 類非配息股份波蘭幣避險	1.793%
	A 類非配息股份新加坡幣避險	1.812%
	AI 類非配息股份	1.813%
	C 類非配息股份	3.062%
	D 類配息 (A) 股份歐元避險	0.992%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.992%
	D 類非配息股份	0.992%
	D 類非配息股份歐元避險	0.992%
	D 類非配息股份新加坡幣避險	0.992%
	D 類非配息英國申報基金股份英鎊避險	0.993%
	E 類非配息股份	2.312%
	I 類配息 (A) 英國申報基金股份	0.706%
	I 類非配息股份	0.732%
	I 類非配息股份日圓避險	0.731%
X 類非配息股份	0.053%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德永續能源基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.967%
	A 類配息 (A) 英國申報基金股份	1.967%
	A 類配息 (T) 股份	1.964%
	A 類非配息股份	1.967%
	A 類非配息股份澳幣避險	1.954%
	A 類非配息股份加拿大幣避險	1.955%
	A 類非配息股份離岸人民幣避險	1.955%
	A 類非配息股份歐元避險	1.956%
	A 類非配息股份英鎊避險	1.955%
	A 類非配息股份港幣避險	1.955%
	A 類非配息股份紐元避險	1.954%
	A 類非配息股份新加坡幣避險	1.955%
	AI 類非配息股份	1.968%
	C 類非配息股份	3.216%
	D 類配息 (A) 股份	1.218%
	D 類配息 (A) 英國申報基金股份	1.217%
	D 類非配息股份	1.217%
	D 類非配息股份新加坡幣避險	1.204%
	E 類非配息股份	2.467%
	E 類非配息股份歐元避險	2.455%
	I 類配息 (A) 英國申報基金股份	0.957%
	I 類配息 (Q) 股份	0.956%
	I 類非配息股份	0.956%
	I 類非配息英國申報基金股份	0.956%
	S 類配息 (A) 股份	1.024%
	S 類非配息股份	1.018%
	X 類配息 (T) 股份	0.057%
X 類非配息股份	0.058%	
X 類非配息股份歐元避險	0.057%	
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） <sup>(4)</sup>	A 類配息 (A) 股份	1.808%
	A 類非配息股份	1.808%
	A 類非配息股份離岸人民幣避險	1.794%
	A 類非配息股份歐元避險	1.809%
	C 類非配息股份	3.056%
	C 類非配息股份歐元避險	3.057%
	D 類配息 (A) 股份	1.059%
	D 類非配息股份	1.059%
	D 類非配息股份歐元避險	1.058%
	E 類非配息股份	2.307%
	E 類非配息股份歐元避險	2.308%
	I 類非配息股份	0.796%
X 類非配息股份	0.026%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)		
	A 類配息 (D) 股份	1.020%
	A 類配息 (M) 股份	1.020%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.020%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.020%
	A 類非配息股份	1.020%
	A 類非配息股份歐元避險	1.019%
	A 類非配息英國申報基金股份英鎊避險	1.020%
	C 類配息 (D) 股份	2.269%
	D 類配息 (M) 股份	0.620%
	D 類非配息股份	0.620%
	D 類非配息股份瑞士法郎避險	0.620%
	D 類非配息股份歐元避險	0.620%
	D 類非配息英國申報基金股份英鎊避險	0.620%
	E 類非配息股份	1.520%
	I 類配息 (A) 股份歐元避險	0.459%
	I 類非配息股份	0.459%
	X 類非配息股份	0.059%
	X 類非配息股份瑞士法郎避險	0.019%
	X 類非配息股份丹麥克朗避險	0.030%
	X 類非配息股份歐元避險	0.059%
	X 類非配息股份英鎊避險	0.059%
	X 類非配息股份挪威克朗避險	0.058%
	X 類非配息股份紐元避險	0.068%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金)		
	A 類配息 (A) (G) 股份	1.815%
	A 類配息 (A) (G) 股份瑞士法郎避險	1.806%
	A 類配息 (Q) (G) 股份	1.815%
	A 類配息 (Q) (G) 股份歐元避險	1.808%
	A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	1.809%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.808%
	A 類配息 (R) (M) (G) 股份加拿大幣避險	1.808%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.807%
	A 類配息 (R) (M) (G) 股份紐元避險	1.808%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.808%
	A 類配息 (S) (M) (G) 股份	1.814%
	A 類配息 (S) (M) (G) 股份歐元避險	1.801%
	A 類配息 (S) (M) (G) 股份港幣避險	1.808%
	A 類配息 (S) (M) (G) 股份日圓避險	1.800%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.806%
	A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	1.808%
	A 類非配息股份	1.815%
	A 類非配息股份歐元避險	1.808%
	A 類非配息股份港幣避險	1.807%
	A 類非配息股份新加坡幣避險	1.807%
	A 類非配息英國申報基金股份瑞士法郎避險	1.808%
	C 類配息 (Q) (G) 股份	3.065%
	C 類非配息股份	3.063%
	D 類配息 (A) (G) 股份	0.915%
	D 類配息 (A) (G) 股份瑞士法郎避險	0.906%
	D 類配息 (Q) (G) 股份	0.916%
	D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	0.909%
	D 類配息 (Q) (G) 英國申報基金股份歐元避險	0.910%
	D 類配息 (Q) (G) 英國申報基金股份英鎊避險	0.910%
	D 類配息 (S) (M) (G) 股份	0.914%
	D 類配息 (S) (M) (G) 股份新加坡幣避險	0.908%
	D 類非配息股份歐元避險	0.908%
	D 類非配息英國申報基金股份	0.915%
	D 類非配息英國申報基金股份瑞士法郎避險	0.909%
	E 類配息 (Q) (G) 股份歐元避險	2.308%
	E 類非配息股份	2.307%
	E 類非配息股份歐元避險	2.307%
	I 類配息 (A) (G) 股份	0.655%
	I 類配息 (M) (G) 股份	0.655%
	I 類配息 (Q) (G) 股份	0.655%
	I 類配息 (Q) 英國申報基金股份瑞士法郎避險	0.654%
	I 類配息 (Q) 英國申報基金股份歐元避險	0.655%
	I 類非配息股份	0.654%
	SR 類非配息 (S) (M) (G) 股份	0.908%
	SR 類非配息股份	0.895%
	X 類非配息股份	0.056%
貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」)		
	A 類非配息股份	1.827%
	A 類非配息股份澳幣避險	1.837%
	C 類非配息股份	3.075%
	D 類非配息股份	1.078%
	E 類非配息股份	2.325%
	X 類非配息股份英鎊避險	0.068%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德英國基金	A 類配息 (A) 英國申報基金股份	1.805%
	A 類非配息股份	1.805%
	C 類非配息股份	3.054%
	D 類配息 (A) 英國申報基金股份	1.056%
	D 類非配息股份	1.055%
	D 類非配息英國申報基金股份	1.055%
	E 類非配息股份	2.306%
	I 類配息 (A) 英國申報基金股份	0.795%
	I 類非配息股份	0.792%
	X 類非配息股份	0.053%
貝萊德美國價值型基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.808%
	A 類配息 (A) 英國申報基金股份	1.809%
	A 類配息 (T) 股份	1.806%
	A 類非配息股份	1.808%
	A 類非配息股份離岸人民幣避險	1.810%
	A 類非配息股份歐元避險	1.808%
	A 類非配息股份新加坡幣避險	1.807%
	C 類非配息股份	3.057%
	C 類非配息股份歐元避險	3.056%
	D 類配息 (A) 股份	1.058%
	D 類配息 (A) 英國申報基金股份	1.059%
	D 類非配息股份	1.061%
	D 類非配息股份歐元避險	1.058%
	E 類非配息股份	2.307%
	E 類非配息股份歐元避險	2.308%
	I 類非配息股份	0.797%
	X 類非配息股份	0.051%
貝萊德美元優質債券基金	A 類配息 (D) 股份	1.067%
	A 類配息 (M) 股份	1.066%
	A 類非配息股份	1.066%
	A 類非配息股份新加坡幣避險	1.028%
	C 類配息 (D) 股份	2.317%
	C 類非配息股份	2.316%
	D 類配息 (M) 股份	0.667%
	D 類非配息股份	0.665%
	D 類非配息英國申報基金股份英鎊避險	0.665%
	E 類非配息股份	1.566%
	I 類配息 (Q) 股份	0.509%
	I 類非配息股份	0.506%
	I 類非配息股份歐元避險	0.505%
	X 類配息 (Q) 股份	0.025%
X 類非配息股份	0.056%	



## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金)		
	A 類配息 (A) 英國申報基金股份英鎊避險	1.452%
	A 類配息 (D) 股份	1.450%
	A 類配息 (M) 股份	1.452%
	A 類配息 (M) 股份澳幣避險	1.453%
	A 類配息 (M) 股份加拿大幣避險	1.452%
	A 類配息 (M) 股份歐元避險	1.453%
	A 類配息 (M) 股份英鎊避險	1.452%
	A 類配息 (M) 股份紐元避險	1.451%
	A 類配息 (M) 股份新加坡幣避險	1.452%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.452%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.452%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.454%
	A 類配息 (S) (M) (G) 股份	1.454%
	A 類配息 (S) (M) (G) 股份港幣避險	1.452%
	A 類配息 (S) (M) (G) 股份日圓避險	1.411%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.452%
	A 類配息 (T) 股份	1.399%
	A 類非配息股份	1.452%
	A 類非配息股份澳幣避險	1.451%
	A 類非配息股份瑞士法郎避險	1.453%
	A 類非配息股份歐元避險	1.454%
	A 類非配息股份新加坡幣避險	1.453%
	C 類配息 (D) 股份	2.702%
	C 類非配息股份	2.702%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.755%
	D 類配息 (M) 股份	0.754%
	D 類配息 (M) 股份新加坡幣避險	0.753%
	D 類非配息股份澳幣避險	0.754%
	D 類非配息股份瑞士法郎避險	0.751%
	D 類非配息股份歐元避險	0.754%
	D 類非配息股份新加坡幣避險	0.752%
	D 類非配息英國申報基金股份	0.751%
	E 類非配息股份	1.951%
	E 類非配息股份歐元避險	1.946%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.591%
	I 類配息 (M) 股份	0.582%
	I 類非配息股份	0.591%
	I 類非配息股份歐元避險	0.593%
	I 類非配息英國申報基金股份瑞士法郎避險	0.545%
	I 類非配息英國申報基金股份英鎊避險	0.572%
	SR 類配息 (A) 英國申報基金股份英鎊避險	0.627%
	SR 類配息 (M) 英國申報基金股份	0.712%
	SR 類非配息英國申報基金股份	0.702%
	SR 類非配息英國申報基金股份歐元避險	0.702%
	X 類配息 (S) (M) (G) 股份	0.040%
	X 類非配息股份	0.042%
貝萊德美元儲備基金		
	A 類非配息股份	0.540%
	A 類非配息股份英鎊避險	0.540%
	C 類非配息股份	0.540%
	D 類非配息股份英鎊避險	0.340%
	E 類非配息股份	0.790%
	E 類非配息股份英鎊避險	0.789%
	X 類非配息股份	0.045%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德美國靈活股票基金	A 類配息 (A) 股份	1.804%
	A 類配息 (A) 股份歐元避險	1.803%
	A 類配息 (A) 英國申報基金股份	1.805%
	A 類非配息股份	1.805%
	A 類非配息股份離岸人民幣避險	1.804%
	A 類非配息股份捷克克朗避險	1.800%
	A 類非配息股份歐元避險	1.805%
	A 類非配息股份日圓避險	1.806%
	A 類非配息股份新加坡幣避險	1.794%
	AI 類非配息股份	1.805%
	C 類非配息股份	3.053%
	C 類非配息股份歐元避險	3.054%
	D 類配息 (A) 股份	1.058%
	D 類配息 (A) 英國申報基金股份	1.064%
	D 類非配息股份	1.056%
	D 類非配息股份歐元避險	1.058%
	E 類非配息股份	2.304%
	E 類非配息股份歐元避險	2.304%
	I 類非配息股份	0.794%
	I 類非配息股份歐元避險	0.792%
	X 類非配息股份	0.042%
	X 類非配息股份歐元避險	0.068%
	X 類非配息股份英鎊避險	0.025%
貝萊德美國政府房貸債券基金	A 類配息 (D) 股份	0.970%
	A 類配息 (M) 股份	0.970%
	A 類非配息股份	0.970%
	A 類非配息英國申報基金股份歐元避險	0.972%
	C 類配息 (D) 股份	2.220%
	C 類非配息股份	2.220%
	D 類配息 (M) 股份	0.621%
	D 類非配息股份	0.620%
	E 類非配息股份	1.470%
	I 類配息 (M) 股份	0.412%
	I 類配息 (Q) 英國申報基金股份英鎊避險	0.445%
	I 類非配息股份	0.458%
	I 類非配息英國申報基金股份歐元避險	0.446%
	SR 類非配息英國申報基金股份歐元避險	0.524%
	X 類配息 (M) 股份	0.029%
	ZI 類非配息股份	0.308%
ZI 類非配息股份歐元避險	0.310%	
貝萊德美國增長型基金	A 類配息 (A) 股份	1.798%
	A 類非配息股份	1.800%
	A 類非配息股份歐元避險	1.800%
	A 類非配息英國申報基金股份	1.800%
	AI 類非配息股份	1.798%
	C 類非配息股份	3.045%
	D 類配息 (A) 股份	1.052%
	D 類非配息股份	1.053%
	D 類非配息英國申報基金股份	1.053%
	E 類非配息股份	2.299%
	I 類非配息股份	0.791%
	X 類非配息股份	0.019%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德美國中型企業價值基金	A 類非配息股份	1.807%
	A 類非配息股份澳幣避險	1.805%
	C 類非配息股份	3.056%
	D 類非配息股份	1.058%
	E 類非配息股份	2.306%
	I 類非配息股份	0.799%
貝萊德世界能源基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	2.056%
	A 類配息 (A) 英國申報基金股份	2.056%
	A 類配息 (T) 股份	2.054%
	A 類非配息股份	2.056%
	A 類非配息股份澳幣避險	2.056%
	A 類非配息股份瑞士法郎避險	2.055%
	A 類非配息股份歐元避險	2.056%
	A 類非配息股份港幣避險	2.056%
	A 類非配息股份新加坡幣避險	2.056%
	AI 類非配息股份	2.056%
	C 類非配息股份	3.305%
	C 類非配息股份歐元避險	3.305%
	D 類配息 (A) 股份	1.307%
	D 類配息 (A) 英國申報基金股份	1.307%
	D 類非配息股份	1.306%
	D 類非配息股份瑞士法郎避險	1.306%
	D 類非配息股份歐元避險	1.306%
	E 類非配息股份	2.555%
	E 類非配息股份歐元避險	2.557%
	I 類配息 (Q) 英國申報基金股份	1.040%
	I 類非配息股份	1.049%
	I 類非配息股份歐元避險	1.045%
	S 類非配息股份	1.104%
S 類非配息股份歐元避險	1.103%	
X 類配息 (T) 股份	0.016%	
X 類非配息股份	0.048%	
貝萊德世界金融基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.826%
	A 類配息 (T) 股份	1.829%
	A 類非配息股份港幣避險	1.829%
	A 類非配息股份新加坡幣避險	1.828%
	A 類非配息英國申報基金股份	1.829%
	AI 類非配息股份	1.831%
	C 類非配息股份	3.076%
	D 類非配息英國申報基金股份	1.079%
	E 類非配息股份	2.328%
	I 類非配息股份	0.811%
	S 類非配息股份	0.880%
	S 類非配息股份歐元避險	0.888%
	X 類配息 (T) 股份	0.064%
	X 類非配息股份	0.072%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德世界黃金基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	2.061%
	A 類配息 (A) 英國申報基金股份	2.061%
	A 類配息 (T) 股份	2.061%
	A 類配息 (T) 股份離岸人民幣避險	2.046%
	A 類非配息股份	2.061%
	A 類非配息股份澳幣避險	2.061%
	A 類非配息股份瑞士法郎避險	2.062%
	A 類非配息股份離岸人民幣避險	2.045%
	A 類非配息股份歐元避險	2.062%
	A 類非配息股份港幣避險	2.062%
	A 類非配息股份波蘭幣避險	2.061%
	A 類非配息股份新加坡幣避險	2.061%
	A 類非配息英國申報基金股份	2.061%
	AI 類非配息股份	2.061%
	AI 類非配息股份歐元避險	2.062%
	C 類非配息股份	3.311%
	C 類非配息股份歐元避險	3.312%
	D 類配息 (A) 股份	1.311%
	D 類非配息股份	1.312%
	D 類非配息股份瑞士法郎避險	1.312%
	D 類非配息股份歐元避險	1.312%
	D 類非配息股份新加坡幣避險	1.312%
	D 類非配息英國申報基金股份英鎊避險	1.312%
	E 類非配息股份	2.561%
	E 類非配息股份歐元避險	2.562%
	I 類非配息股份	1.051%
	I 類非配息股份歐元避險	1.051%
	S 類非配息股份	1.062%
	X 類配息 (T) 股份	0.021%
	X 類非配息股份	0.052%
貝萊德世界健康科學基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.807%
	A 類配息 (T) 股份	1.801%
	A 類非配息股份	1.807%
	A 類非配息股份澳幣避險	1.778%
	A 類非配息股份離岸人民幣避險	1.776%
	A 類非配息股份港幣避險	1.778%
	A 類非配息股份日圓避險	1.777%
	A 類非配息股份新加坡幣避險	1.777%
	A 類非配息英國申報基金股份歐元避險	1.778%
	AI 類非配息股份	1.807%
	C 類非配息股份	3.055%
	D 類配息 (A) 股份	1.058%
	D 類配息 (Q) 英國申報基金股份	1.058%
	D 類非配息股份	1.059%
	D 類非配息股份歐元避險	1.030%
	E 類非配息股份	2.306%
	E 類非配息股份歐元避險	2.276%
	I 類配息 (A) 英國申報基金股份	0.780%
	I 類非配息股份	0.797%
	I 類非配息股份歐元避險	0.790%
	S 類非配息股份	0.898%
	S 類非配息股份歐元避險	0.869%
	X 類配息 (T) 股份	0.045%
X 類非配息股份	0.049%	

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德世界礦業基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	2.064%
	A 類配息 (A) 英國申報基金股份	2.064%
	A 類配息 (T) 股份	2.062%
	A 類非配息股份	2.064%
	A 類非配息股份澳幣避險	2.064%
	A 類非配息股份瑞士法郎避險	2.064%
	A 類非配息股份歐元避險	2.064%
	A 類非配息股份港幣避險	2.064%
	A 類非配息股份波蘭幣避險	2.064%
	A 類非配息股份新加坡幣避險	2.064%
	AI 類非配息股份	2.063%
	AI 類非配息股份歐元避險	2.064%
	C 類非配息股份	3.314%
	C 類非配息股份歐元避險	3.314%
	D 類配息 (A) 英國申報基金股份	1.314%
	D 類非配息股份	1.315%
	D 類非配息股份瑞士法郎避險	1.314%
	D 類非配息股份歐元避險	1.314%
	D 類非配息股份波蘭幣避險	1.314%
	D 類非配息股份新加坡幣避險	1.314%
	D 類非配息英國申報基金股份英鎊避險	1.314%
	E 類非配息股份	2.564%
	E 類非配息股份歐元避險	2.564%
	I 類配息 (A) 英國申報基金股份	1.053%
	I 類非配息股份	1.053%
	I 類非配息股份歐元避險	1.054%
	I 類非配息英國申報基金股份	1.053%
	S 類非配息股份	1.113%
	S 類非配息股份歐元避險	1.117%
	X 類配息 (T) 股份	0.052%
	X 類非配息股份	0.054%
	X 類非配息股份歐元避險	0.023%
貝萊德世界地產證券基金 (基金之配息來源可能為本金)	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.800%
	A 類配息 (S) (M) (G) 股份	1.808%
	A 類配息 (S) (M) (G) 股份港幣避險	1.819%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.809%
	A 類配息 (T) 股份	1.794%
	A 類非配息股份	1.809%
	D 類配息 (S) (M) (G) 股份	1.062%
	D 類非配息股份	1.063%
	D 類非配息股份瑞士法郎避險	1.056%
	E 類非配息股份	2.306%
	X 類配息 (Q) 股份	0.027%
	X 類配息 (T) 股份	0.042%
	X 類非配息股份	0.045%
	X 類非配息股份澳幣避險	0.050%

## 附錄四 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德世界科技基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.800%
	A 類配息 (A) 英國申報基金股份	1.800%
	A 類配息 (T) 股份	1.797%
	A 類非配息股份	1.802%
	A 類非配息股份澳幣避險	1.780%
	A 類非配息股份離岸人民幣避險	1.779%
	A 類非配息股份日圓避險	1.775%
	A 類非配息股份新加坡幣避險	1.780%
	A 類非配息英國申報基金股份歐元避險	1.780%
	AI 類非配息股份	1.802%
	C 類非配息股份	3.049%
	D 類非配息股份	1.054%
	D 類非配息股份歐元避險	1.032%
	E 類非配息股份	2.301%
	E 類非配息股份歐元避險	2.278%
	I 類配息 (A) 英國申報基金股份	0.793%
	I 類配息 (Q) 英國申報基金股份英鎊避險	0.793%
	I 類非配息股份	0.792%
	I 類非配息股份巴西雷亞爾避險	0.790%
	I 類非配息股份歐元避險	0.792%
	I 類非配息英國申報基金股份	0.792%
	X 類配息 (T) 股份	0.044%
	X 類非配息股份	0.044%

<sup>(3)</sup> 有關暫停基金之詳細資訊，請見附註 1。

<sup>(4)</sup> 基金名稱於該期間內變更，詳情請參閱附註 1。

想要進一步訊息，請撥打

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**BlackRock**

# **Interim report and unaudited financial statements**

BlackRock Global Funds (BGF)

R.C.S. Luxembourg: B.6317

For the financial period ended 29 February 2024





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

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

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

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

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

Denise Voss, Chairwoman  
Paul Freeman (resigned effective 31 March 2024)  
Bettina Mazzocchi  
Geoffrey D. Radcliffe  
Davina Saint  
Keith Saldanha  
Vasiliki Pachatouridi

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

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

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

## Management and Administration

### Management Company

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

### Investment Advisers

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

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

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

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

### Sub-Investment Advisers

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

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

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

### Principal Distributor

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

## Management and Administration continued

### Depository

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

### Administrator

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

### Transfer Agent and Registrar

J.P. Morgan SE, Luxembourg Branch  
6, route de Trèves,  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

### Auditor

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

### Legal Advisers

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

### Listing Agent

J.P. Morgan SE, Luxembourg Branch  
6, route de Trèves,  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

### Securities Lending Agent

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

### Paying Agents

A list of Paying Agents is to be found on pages 4 and 5

### Registered Office

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

### Enquiries

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

Written enquiries:

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

# Management and Administration continued

All other enquiries:

Telephone: + 44 207 743 3300

Fax: + 44 207 743 1143

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

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

# General Information

## Current Prospectus

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

## Representatives

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

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

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

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

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

## Authorised Status

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

Luxembourg, Netherlands and the United Kingdom.

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

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

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

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

## Paying Agents

### France

CACEIS Bank  
1/3, Place Valhubert 75013  
Paris

### Luxembourg

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

### Switzerland

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

### Italy

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

### Banca Monte

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

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

Piazza Gaudenzio Sella 1  
13900 Biella

### Italy continued

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

CACEIS Bank  
Italy Branch  
Piazza Cavour, 2  
20121 Milan

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

### Italy continued

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

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

# General Information continued

## **Paying Agents continued**

### *Italy continued*

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

### *Poland*

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

### *Sweden*

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

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

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

## **Purchases and Sales**

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

## **Disclosure Policy**

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

## **For German investors**

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

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

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

# Chairwoman's Letter to Shareholders

1 September 2023 to 29 February 2024

Dear Shareholder,

I am writing to update you on the activities of BlackRock Global Funds ('BGF') over the six months to 29 February 2024. The BGF range comprised 105 Funds (each a "Fund", together the "Funds") as at 29 February 2024.

The past six months have been characterised by ongoing volatility in global equity markets but share prices around the world have, overall, made solid gains on hopes that central banks will start to cut interest rates in mid-2024. Investors have been optimistic that the recent period of high inflation and tight monetary policy will not cause significant damage to the global economy, while the potential of artificial intelligence ("AI") to drive growth has also had a positive impact on market sentiment.

The period began with weakness in equity markets as a result of rising energy costs and concerns that central banks may need to raise interest rates further to combat inflation. Losses in September were followed by further declines the following month after the start of conflict in the Middle East threatened significant disruption to global supply chains as well as upward pressure on commodity prices.

However, markets ended 2023 on a positive note with strong gains in November and December as geopolitical fears eased, and central banks indicated they could start cutting rates in the early months of 2024 following further declines in inflation. Resilient economic data for much of 2023, meanwhile, helped to ease concerns around slowing growth: while activity in areas such as manufacturing and construction fell back, labour market performance remained largely robust and retail spending proved resilient, especially in the US.

As the period wore on, there were growing signs that European nations were seeing a greater negative impact from the challenging macroeconomic environment. Growth in the Eurozone stagnated in the final three months of 2023, with particular weakness in Germany, the bloc's largest economy. Data from the UK, meanwhile, showed that the British economy had contracted in the fourth quarter of 2023, thereby entering a technical recession (defined as two consecutive quarters of negative growth).

Equity markets began 2024 still on the front foot, with particularly strong gains in February. These were largely driven by positive corporate results from major US technology firms thanks to optimism around the potential impact of AI. However, commodity prices weakened due to lacklustre economic data from China, where the government's efforts to stimulate demand following the country's post-COVID reopening have yet to have a meaningful impact.

In its World Economic Outlook Update, published in January 2024, the International Monetary Fund ("IMF") forecast an expansion of the world economy of 3.1% in 2024: this reflected an upward revision from the 2.9% predicted by the organisation in October 2023. However, the IMF added that geopolitical shocks or an excessively rapid loosening of monetary policy could put the global economy at risk over the coming months.

The declines in inflation that began in the US and Europe in 2022 continued, and rates in many major economies were approaching central bank target levels at the end of the period. In the US, consumer inflation was recorded at 3.1% in January 2024, while the rate had fallen to 2.8% in the Eurozone and 4.0% in the UK. Easing price pressures meant that the likes of the Federal Reserve ("Fed") in the US, as well as the European Central Bank and the Bank of England felt able in autumn 2023 to pause their programmes of interest-rate hikes and signal they would be ready to consider cuts at some point in 2024.

There was continued volatility in fixed income assets during the period. The yield curve on US Treasuries remained inverted throughout: this means that short-term interest rates are higher than long-term rates. Yields on higher-quality corporate bonds were also high for much of the period, and bond prices continued to come under pressure (when yields rise, bond prices drop). However, yields across the board fell in the final weeks of 2023 as hopes of interest rate cuts increased.

The assets under management ("AUM") in the BGF range fell 2.7% from USD 155.3 billion to USD 151.1 billion over the period.

Funds which have exposure to commodity prices saw significant outflows. The World Mining Fund declined 16.6% to close at USD 4.5 billion, while the assets in the World Energy Fund stood at USD 2.3 billion at the end of the six months, a fall of 22.8%. Meanwhile, the ESG Global Multi-Asset Income Fund lost 71.2% of its assets to end at USD 48.1 million, while the Sustainable Fixed Income Global Opportunities Fund fell 35.0% and closed the period at EUR 329.6 million.

The largest inflows in percentage terms were seen in Funds that focus on sustainability. The Emerging Markets Sustainable Equity Fund increased in size by 240.9% over the six months, taking its assets to USD 264.3 million, while the Brown to Green Materials Fund rose 217.4% to end at USD 64.8 million, and the Sustainable Global Allocation Fund ended at USD 201.2 million, a rise of 109.8%.

Other notable increases were recorded by the Japan Flexible Equity Fund, which rose 79.8% to JPY 63.0 billion, and the World Technology Fund, which ended the six months at USD 11.5 billion, an increase of 17.5%.

During the period, there were two changes to the BGF range. The China Flexible Equity Fund was terminated on 1 November 2023, and the Global Listed Infrastructure Fund was launched on 6 February 2024.

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



# Chairwoman's Letter to Shareholders

1 September 2023 to 29 February 2024 continued

On 1 March 2022, due to the significant investment exposure of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund") to Russia, the Board of Directors took the decision to temporarily suspend subscriptions and redemptions and conversion of all share classes and the determination of net asset values, pursuant to the Fund's discretion under the prospectus. At 29 February 2024, valuation, subscriptions and redemptions in the Fund remain suspended until further notice. Post period end the directors notified the shareholders of the Fund of their decision to transfer the liquid and tradeable portion of the assets to a newly created sub-fund within the Company. For further details see Note 1 and Note 18 to the Financial Statements.

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

- ▶ The European Union's Sustainable Finance Disclosure Regulation ("SFDR") came into effect in March 2021. It imposes new transparency and reporting obligations on investment management firms, both at a firm-wide level and at a product level. Certain parts of the framework were finalised in 2022 and adopted at the start of 2023. At the same time, the EU is working on an EU-wide classification system or 'framework'. This taxonomy is designed to provide businesses and investors with a common language to identify to what degree economic activities can be considered environmentally sustainable. There are also moves to improve reporting, with the Corporate Sustainability Reporting Directive ("CSRD") due to be implemented later in 2024. Under the CSRD regulations, companies will be obliged to report on sustainability across their supply chains ("Scope 3") and will also be required to incorporate double materiality into their reporting. Double materiality is the requirement to report not just on how sustainability-related issues affect the company, but how the company's activities affect the likes of the environment, climate change and social issues. The Luxembourg government recently took further steps to encourage investment in environmentally sustainable funds, reducing the 'taxe d'abonnement' (subscription tax) for funds that meet certain environmental criteria.
- ▶ The UK Financial Conduct Authority's new Consumer Duty rules came into force on 31 July 2023. These rules impact the content of the communications issued by investment funds – including those domiciled or marketed in the UK – to retail investors. The rules enforce a duty of care on financial services firms for their retail customers, committing them to deliver good outcomes for retail customers while also providing evidence of how they are doing so. The 'higher and clearer' standards of consumer protection now apply to new and existing products open to sale to UK retail investors.

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

Yours faithfully,

Denise Voss  
Chairwoman

March 2024



# Investment Adviser's Report

## Performance overview

1 September 2023 to 29 February 2024

### Market Review

Despite some initial turbulence, global stock markets performed positively across the six months under review. The period began with widespread share price falls in September 2023 after major oil-producing nations agreed to cut their output levels, driving up the cost of energy. Investors worried that a consequent rise in inflationary pressures could force central banks to continue their programme of interest rate hikes well into 2024. Until that point, steady falls in inflation in North America and Europe had raised expectations of an imminent loosening of monetary policy.

Further losses were recorded in October in the wake of the conflict in the Middle East. Fears of an escalation of the conflict across the Middle East led to more oil-price rises and concerns about the potential impact on global supply chains. Indeed, attacks on commercial shipping in the vital Red Sea route increased in the weeks and months that followed, resulting in a degree of disruption in the European manufacturing sector in particular.

November and December of 2023 saw a sustained rebound as geopolitical fears eased and investors' focus shifted to the prospect of lower interest rates in 2024. Share prices were also buoyed by signs that tighter monetary policy had had less of a negative impact than feared on economic activity and labour markets in the US and other developed nations.

These gains were extended in the first two months of 2024 as inflation continued to fall and corporate earnings indicated some level of resilience in the face of tighter monetary policy. A number of indexes in the US, Europe and Asia reached record highs in February in the wake of quarterly results issued by major American technology companies that reflected significant levels of optimism around the potentially transformative effect of AI on corporate profitability and wider economic growth.

The picture in China remained much more subdued, and the country's post-pandemic recovery continued to be particularly uneven during the period. Investors had hoped that the end of the country's "zero-COVID" policy in late 2022 could drive a rapid increase in growth. However, sentiment among Chinese investors and businesses was dominated by concerns about stability in the real estate and banking sectors in the face of rising global borrowing costs. Rising levels of corporate debt allied with weakness in China's stock markets prompted the Beijing government to make further attempts to provide fiscal stimulus.

Conversely, Japan's stock market, was one of the world's strongest performers during the six months under review. Significant levels of fund inflows into the country were the result of weakness in China, the loose monetary policy maintained by the Bank of Japan, and strength among Japanese technology and manufacturing companies.

The challenging period for global bond markets continued but the prospect of interest-rate cuts in 2024 eventually helped yields to fall back and prices to rise (bond yields move inversely to prices). The yield on 10-year US Treasuries stood at 4.3% at the end of February 2024, having hit a post-financial crisis high of almost 5% during October 2023.

### Fund Performance

A table setting out the performance returns for the primary share class for each Fund versus any applicable benchmark may be found on pages 10 to 15. A brief summary of Fund performance follows.

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

### Equity Fund Performance

The Global Equity Income Fund gained 7.86%, underperforming its benchmark, the MSCI All Country World Net TR Index, which rose 11.66%. The more growth-focused Sustainable Global Dynamic Equity Fund (renamed from the Global Dynamic Equity Fund) rose 10.49%, behind its benchmark (60% S&P 500 / 40% FTSE World Ex-US Index until February 22 2024; since that date, the MSCI All Country World Index) which rose 11.99%.

Shares of small and medium sized companies continued to advance as economies remained relatively resilient in the face of higher interest rates. The Systematic Sustainable Global SmallCap Fund rose by 6.19%, behind its benchmark, the MSCI AC World Small Cap, which advanced 7.18%. Of the individual country funds, the Japan Opportunities Fund rose 13.73%, ahead of the S&P Japan Mid Small Cap Index, which rose 7.99%. The Swiss Opportunities fund (renamed from the Swiss Small & MidCap Opportunities Fund) rose 0.25%, ahead of its benchmark, the SPI Extra Index, which fell 1.12%.

The Continental European Flexible Fund gained 11.95%, ahead of its benchmark, the FTSE World Europe ex UK Index, which rose 9.73%. The European Fund rose 9.89% against the MSCI Europe Index, which rose 8.49%. The European Equity Income Fund increased in value by 8.72% against the same benchmark. The European Focus Fund rose 9.97%, while the European Special Situations Fund rose by 9.57%. Both are also benchmarked to the MSCI Europe Index.

The US Growth Fund rose 19.96%, ahead of the Russell 1000 Growth Index, which rose by 18.20%. The US Basic Value Fund rose 8.84%, underperforming the Russell 1000 Value Index, which rose 9.27% over the period. The Japan Flexible Equity Fund rose 18.59%, ahead of the MSCI Japan Index, which gained 17.33%.

Outside of Japan, performance across a number of Asian and emerging markets funds was less impressive. The Asian Growth Leaders Fund fell 0.48%, behind its benchmark, the MSCI All Country Asia ex Japan Index, which rose 3.41%. The Asian Dragon Fund fell 1.30%, behind the same benchmark.

The Emerging Markets Fund, which has a broader exposure across the emerging markets investment universe, fell 0.60% and ended the period behind its benchmark, the MSCI Emerging Markets Index, which rose 4.93%. The Emerging Markets Equity Income Fund, which shares the same benchmark, rose 3.14%.

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

# Investment Adviser's Report

## Performance overview

1 September 2023 to 29 February 2024 continued

The Latin American Fund rose 2.84%, behind its benchmark, the MSCI Emerging Markets Latin America Index, which gained 9.08%. The India Fund rose 11.66%, but lagged its MSCI India Index benchmark, which gained 19.70%.

In natural resources, the World Energy Fund fell back on weakening energy prices, declining 0.98%, just behind its benchmark, the MSCI World Energy Index (Net) (USD), which fell 0.44% over the period. The World Mining Fund was hit by weakness in commodity prices and fell 8.43%. This was behind its benchmark, the MSCI ACWI Metals and Mining Index, which fell 2.54%. The World Gold Fund fell 12.22%, and lagged its benchmark, the FTSE Gold Mines Index, which fell 9.62%.

The World Technology Fund rose 22.68% against an increase of 20.82% in the MSCI All Country World Information Technology Index. Meanwhile, the Nutrition Fund fell 6.03% over the period, while the Future of Transport fund lost 6.49% and the Fintech Fund rose 10.73%. None of these specialist funds have a benchmark.

### Mixed Asset Fund Performance

The diversified Global Allocation Fund – which invests in a mixture of fixed income securities, equities and cash – rose 8.07%, ahead of its reference benchmark, which rose 7.90% (the benchmark comprises 36% S&P 500 Index, 24% FTSE World Index (Ex-US) Index, 24% BofA ML Cur 5-Yr US Treasury Index, 16% Citigroup Non-USD World Govt Bond Index).

The Global Multi-Asset Income Fund rose 5.79% over the period. The Fund combines the ability to allocate actively across a full range of asset classes and geographies at a top-down level with a focus on adding value through bottom-up security selection by specialist teams in each key asset class. It does not have a benchmark.

### Fixed Income Fund Performance

The Global Government Bond Fund rose 2.94%, just ahead of its benchmark, the FTSE World Government Bond USD Hedged Index, which rose 2.74%. The Euro Bond Fund rose 2.80%, compared to a gain of 2.88% for its benchmark, BBG Euro Aggregate 500+. The Global Corporate Bond Fund rose 4.09%, compared to a gain of 4.32% for its benchmark, the Barclays Global Aggregate Corporate Bond USD Hedged Index.

The Euro Corporate Bond Fund rose by 3.87%, while its benchmark, the BofA Merrill Lynch Euro Corporate Index, rose 3.80%. The Euro Short Duration Bond Fund rose 1.86%, behind the Barclays Euro Aggregate 500mm 1-3 year Index, which gained 1.94%.

The Global High Yield Bond Fund rose 6.36%, behind its benchmark, the BofA Merrill Lynch Global High Yield Constrained USD Hedged Index, which rose 6.97%. The Sustainable Emerging Markets Local Currency Bond Fund rose 3.04% over the period. This was ahead of its benchmark, the JP Morgan ESG-Government Bond Index Emerging Markets Global Diversified Index, which gained 2.49%. The broader Sustainable Emerging Markets Bond Fund gained 5.90%, ahead of its benchmark, the JP Morgan ESG-Emerging Markets Bond Index Global Diversified, which rose 5.36%.

The Asian Tiger Bond Fund rose 5.76%, against a gain of 5.06% for its benchmark, the JP Morgan Asia Credit Index. The Fixed Income Global Opportunities Fund rose by 4.16%, while the Sustainable Fixed Income Global Opportunities Fund rose 3.13%. Neither of the fixed income global funds have a benchmark.

### Outlook

Equity markets recovered well in 2023 as inflation continued to fall and central banks laid the groundwork for a pivot to looser monetary policy. While data has been mixed in recent months, investors remain hopeful of a 'soft landing' following the period of high interest rates and wider economic turbulence.

However, although investor confidence has remained high at the start of 2024, there remain a number of potential headwinds. Resilience in areas such as labour markets and consumer spending, in the US in particular, could see a return of inflationary pressures and persuade central banks to maintain rates at current levels for longer. The geopolitical situation in the Middle East remains highly uncertain and complex and is already having negative consequences for international trade. Meanwhile, China's efforts to stimulate its economy and generate significant post-pandemic growth are yet to have a meaningful impact.

Despite the ongoing challenges in the macroeconomic environment, the corporate sector has, however, remained reasonably robust to date, with particular strength in technology firms thanks to optimism around the potential impact of AI. Undoubtedly, there are companies that can weather the current storm and do well in spite of any looming economic weakness. While there will undoubtedly be challenges in the months ahead, so too will opportunities continue to emerge.

### March 2024

# Investment Adviser's Report

## Performance overview

1 September 2023 to 29 February 2024 continued

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

Calculation methodology is based on industry standards.

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

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

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	29 February 2024	Calendar Year Performance			29 February 2024			
		2023	2022	2021				
<b>Asian Dragon Fund 'A' Non Dist (USD)</b>	<b>(1.30%)</b>	<b>1.68%</b>	<b>(18.41%)</b>	<b>(4.51%)</b>	<b>42.65%</b>	<b>2/1/1997</b>	<b>Other</b>	
MSCI All Country Asia ex Japan Index (Net) (USD) <sup>(5)</sup>	3.41%	5.98%	(19.67%)	(4.72%)	48.29%			
<b>Asian Growth Leaders Fund 'A' Non Dist (USD)</b>	<b>(0.48%)</b>	<b>1.74%</b>	<b>(24.12%)</b>	<b>(5.52%)</b>	<b>39.83%</b>	<b>31/10/2012</b>	<b>Other</b>	
MSCI All Country Asia ex Japan Index (Net) (USD) <sup>(5)</sup>	3.41%	5.98%	(19.67%)	(4.72%)	48.29%			
<b>Asian High Yield Bond Fund 'A' Non Dist (USD)</b>	<b>11.38%</b>	<b>(2.70%)</b>	<b>(18.68%)</b>	<b>(17.41%)</b>	<b>-</b>	<b>1/12/2017</b>	<b>Other</b>	
ICE BofAML Blended Index: ACCY, 20% Lvl4 Cap 3% Constrained Index	9.16%	(0.49%)	(13.30%)	(6.21%)	-			
<b>Asian Multi-Asset Income Fund 'A' Non Dist (USD)</b>	<b>4.30%</b>	<b>5.51%</b>	<b>(14.98%)</b>	<b>(5.05%)</b>	<b>-</b>	<b>20/1/2016</b>	<b>Other</b>	
Reference (50% MSCI Asia ex Japan Index/25% JP Morgan, Asia Credit Index/25% Markit iBoxx ALBI Index)	3.71%	6.37%	(14.31%)	(3.62%)	-			
<b>Asian Sustainable Equity Fund 'A' Non Dist (USD)</b>	<b>(1.56%)</b>	<b>(0.11%)</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>29/3/2022</b>	<b>Article 8</b>	
MSCI All Country Asia ex Japan (USD)	3.41%	5.98%	-	-	-			
<b>Asian Tiger Bond Fund 'A' Non Dist (USD)</b>	<b>5.76%</b>	<b>5.79%</b>	<b>(16.06%)</b>	<b>(7.41%)</b>	<b>16.12%</b>	<b>2/2/1996</b>	<b>Other</b>	
JP Morgan Asian Credit Index (USD)	5.06%	7.02%	(11.02%)	(2.44%)	33.61%			
<b>Brown To Green Materials Fund 'A' Non Dist (USD)</b>	<b>2.76%</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>6/6/2023</b>	<b>Article 8</b>	
The Fund has no benchmark	-	-	-	-	-			
<b>China Bond Fund 'A' Non Dist (CNH)</b>	<b>3.41%</b>	<b>2.02%</b>	<b>(4.33%)</b>	<b>(2.03%)</b>	<b>44.87%</b>	<b>11/11/2011</b>	<b>Other</b>	
The Fund has no benchmark	-	-	-	-	-			
<b>China Flexible Equity Fund 'A' Non Dist (USD)<sup>(1)</sup></b>	<b>(6.93%)</b>	<b>-</b>	<b>(30.46%)</b>	<b>(16.67%)</b>	<b>-</b>	<b>31/10/2017</b>	<b>Article 8</b>	
MSCI China 10/40 Index (Net) (USD) <sup>(5)</sup>	(6.39%)	(11.53%)	(23.61%)	(12.79%)	-			
<b>China Fund 'A' Non Dist (USD)</b>	<b>(5.11%)</b>	<b>(12.14%)</b>	<b>(31.45%)</b>	<b>(14.97%)</b>	<b>15.96%</b>	<b>24/6/2008</b>	<b>Article 8</b>	
MSCI EM China 10/40 Index (Net) (USD) <sup>(5)</sup>	(9.36%)	(10.97%)	(21.53%)	(20.14%)	10.56%			
<b>China Impact Fund 'A' Non Dist (USD)</b>	<b>(15.17%)</b>	<b>(24.41%)</b>	<b>(32.72%)</b>	<b>1.55%</b>	<b>-</b>	<b>9/10/2019</b>	<b>Article 8</b>	
MSCI China 10/40 Index (Net) (USD) <sup>(5)</sup>	(7.74%)	(11.53%)	(23.61%)	(7.64%)	-			
<b>China Innovation Fund 'A' Non Dist (USD)</b>	<b>9.08%</b>	<b>14.24%</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>12/5/2022</b>	<b>Article 8</b>	
MSCI CHINA ALL SHARES Index (Net) (USD) <sup>(5)</sup>	(7.74%)	(11.53%)	-	-	-			
<b>China Multi-Asset Fund 'A' Non Dist (USD)</b>	<b>(5.04%)</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>13/7/2023</b>	<b>Article 8</b>	
ICE BofA US T-Bill 0-3 Month Index	2.70%	-	-	-	-			
<b>China Onshore Bond Fund 'A' Non Dist (CNH)</b>	<b>2.43%</b>	<b>2.64%</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>6/9/2022</b>	<b>Article 8</b>	
1Y China Household Savings Deposits Rate Index	1.08%	2.39%	-	-	-			

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

<sup>(5)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

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# Investment Adviser's Report Performance overview

1 September 2023 to 29 February 2024 continued

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	29 February 2024	Calendar Year Performance			29 February 2024			
		2023	2022	2021				
<b>Circular Economy Fund 'A' Non Dist (USD)</b>	9.22%	15.51%	(26.99%)	17.58%	-	2/10/2019	Article 9	
The Fund has no benchmark	-	-	-	-	-			
<b>Climate Action Equity Fund 'A' Non Dist (USD)</b>	(2.65%)	4.53%	(20.90%)	-	-	9/12/2021	Article 9	
The Fund has no benchmark	-	-	-	-	-			
<b>Climate Action Multi-Asset Fund 'A' Non Dist (EUR)</b>	1.93%	1.95%	(12.79%)	-	-	9/12/2021	Article 9	
The Fund has no benchmark	-	-	-	-	-			
<b>Continental European Flexible Fund 'A' Non Dist (EUR)</b>	11.95%	19.05%	(24.37%)	25.84%	151.35%	24/11/1986	Article 8	
FTSE World Europe ex UK Index (USD) <sup>(5)</sup>	9.73%	18.46%	(11.97%)	25.16%	115.64%			
<b>Developed Markets Sustainable Equity Fund 'A' Non Dist (USD)</b>	10.95%	17.62%	(24.26%)	-	-	17/6/2021	Article 8	
MSCI World Index (Net) (USD) <sup>(5)</sup>	12.46%	23.79%	(18.14%)	-	-			
<b>Dynamic High Income Fund 'A' Non Dist (USD)</b>	7.24%	13.20%	(18.51%)	10.01%	-	6/2/2018	Other	
The Fund has no benchmark	-	-	-	-	-			
<b>Emerging Europe Fund 'A' Non Dist (EUR)<sup>(3)</sup></b>	(60.15%)	-	(71.56%)	22.90%	-	29/12/1995	Other	
MSCI Emerging Markets Europe 10/40 Index (Net) (EUR)	(40.24%)	-	(65.50%)	21.73%	-			
<b>Emerging Markets Bond Fund 'A' Non Dist (USD)</b>	9.47%	15.26%	(16.78%)	(2.97%)	27.80%	1/10/2004	Other	
JP Morgan Emerging Markets Bond Index Global Diversified Index (USD)	6.27%	11.09%	(17.78%)	(1.80%)	34.07%			
<b>Emerging Markets Corporate Bond Fund 'A' Non Dist (USD)</b>	6.13%	6.23%	(13.04%)	(2.23%)	32.26%	18/2/2013	Other	
JP Morgan Corporate Emerging Markets Bond Index Broad Diversified (USD)	6.06%	9.08%	(12.26%)	0.91%	43.71%			
<b>Emerging Markets Equity Income Fund 'A' Non Dist (USD)</b>	3.14%	14.58%	(21.44%)	(0.73%)	42.40%	12/8/2011	Other	
MSCI Emerging Markets Index (Net) (USD) <sup>(5)</sup>	4.93%	9.83%	(20.09%)	(2.54%)	34.47%			
<b>Emerging Markets Fund 'A' Non Dist (USD)</b>	(0.60%)	8.48%	(28.04%)	(3.06%)	26.01%	30/11/1993	Other	
MSCI Emerging Markets Index (Net) (USD) <sup>(5)</sup>	4.93%	9.83%	(20.09%)	(2.54%)	34.47%			
<b>Emerging Markets Impact Bond Fund 'A' Non Dist (USD)</b>	4.62%	7.78%	(12.32%)	-	-	12/7/2021	Article 9	
JP Morgan ESG Green Bond Emerging Markets Index (USD Hedged) <sup>(5)</sup>	5.05%	8.40%	(14.25%)	-	-			
<b>Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)</b>	3.79%	15.49%	(9.06%)	(8.24%)	(1.07%)	2/2/2007	Other	
JP Morgan GBI-EM Global Diversified Index (USD)	2.25%	12.70%	(11.69%)	(8.57%)	(0.36%)			
<b>Emerging Markets Sustainable Equity Fund 'A' Non Dist (USD)</b>	(1.09%)	7.23%	(23.12%)	-	-	29/6/2021	Article 8	
MSCI Emerging Markets Index (Net) <sup>(5)</sup>	4.93%	9.83%	(20.09%)	-	-			
<b>ESG Flex Choice Cautious Fund 'A' Non Dist (USD)</b>	3.92%	6.90%	(13.86%)	-	-	15/12/2021	Article 8	
The Fund has no benchmark	-	-	-	-	-			
<b>ESG Flex Choice Growth Fund 'A' Non Dist (USD)</b>	8.38%	16.23%	(17.90%)	-	-	15/12/2021	Article 8	
The Fund has no benchmark	-	-	-	-	-			
<b>ESG Flex Choice Moderate Fund 'A' Non Dist (USD)</b>	6.86%	12.90%	(16.54%)	-	-	15/12/2021	Article 8	
The Fund has no benchmark	-	-	-	-	-			
<b>ESG Global Conservative Income Fund 'A' Non Dist (EUR)</b>	3.65%	5.22%	(12.53%)	3.81%	-	12/9/2018	Article 8	
The Fund has no benchmark	-	-	-	-	-			
<b>ESG Global Multi-Asset Income Fund 'A' Non Dist (USD)</b>	6.36%	9.63%	-	-	-	27/1/2022	Article 8	
The Fund has no benchmark	-	-	-	-	-			

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

<sup>(5)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

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# Investment Adviser's Report Performance overview

1 September 2023 to 29 February 2024 continued

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	29 February 2024	Calendar Year Performance			29 February 2024			
	2024	2023	2022	2021	2024			
<b>ESG Multi-Asset Fund 'A' Non Dist (EUR)</b>	<b>3.72%</b>	<b>5.18%</b>	<b>(14.29%)</b>	<b>14.97%</b>	<b>48.80%</b>	<b>4/1/1999</b>	<b>Article 8</b>	
Reference (50% MSCI World Index/50% FTSE World Government Bond Euro Hedged Index) (EUR)	7.46%	11.99%	(13.27%)	12.92%	81.74%			
<b>Euro Bond Fund 'A' Non Dist (EUR)</b>	<b>2.80%</b>	<b>7.31%</b>	<b>(17.25%)</b>	<b>(3.88%)</b>	<b>5.51%</b>	<b>31/3/1994</b>	<b>Article 8</b>	
Bloomberg Euro-Aggregate 500mm+ Bond Index (EUR)	2.88%	7.19%	(17.22%)	(2.88%)	7.23%			
<b>Euro Corporate Bond Fund 'A' Non Dist (EUR)</b>	<b>3.87%</b>	<b>8.83%</b>	<b>(14.72%)</b>	<b>(1.85%)</b>	<b>10.81%</b>	<b>31/7/2006</b>	<b>Article 8</b>	
ICE BofAML Euro Corporate Index (EUR)	3.80%	8.02%	(13.94%)	(1.02%)	11.67%			
<b>Euro Reserve Fund 'A' Non Dist (EUR)</b>	<b>1.92%</b>	<b>2.88%</b>	<b>(0.31%)</b>	<b>(0.69%)</b>	<b>0.17%</b>	<b>24/7/2009</b>	<b>Other</b>	
The Fund has no benchmark	1.98%	3.31%	-	-	0.06%			
<b>Euro Short Duration Bond Fund 'A' Non Dist (EUR)</b>	<b>1.86%</b>	<b>4.20%</b>	<b>(5.56%)</b>	<b>(1.45%)</b>	<b>(1.03%)</b>	<b>4/1/1999</b>	<b>Article 8</b>	
The Fund has no benchmark	1.94%	3.99%	-	-	0.70%			
<b>Euro-Markets Fund 'A' Non Dist (EUR)</b>	<b>13.22%</b>	<b>15.28%</b>	<b>(19.39%)</b>	<b>27.23%</b>	<b>85.67%</b>	<b>4/1/1999</b>	<b>Article 8</b>	
MSCI EMU Index (Net) (EUR) <sup>(5)</sup>	10.09%	18.78%	(12.47%)	22.16%	90.79%			
<b>European Equity Income Fund 'A' Non Dist (EUR)</b>	<b>8.72%</b>	<b>13.93%</b>	<b>(11.88%)</b>	<b>20.05%</b>	<b>72.06%</b>	<b>3/12/2010</b>	<b>Article 8</b>	
MSCI Europe Index (Net) (EUR) <sup>(5)</sup>	8.49%	15.83%	(9.49%)	25.13%	88.07%			
<b>European Focus Fund 'A' Non Dist (EUR)</b>	<b>9.97%</b>	<b>17.49%</b>	<b>(24.89%)</b>	<b>28.64%</b>	<b>78.90%</b>	<b>14/10/2005</b>	<b>Article 8</b>	
MSCI Europe Index (Net) (EUR) <sup>(5)</sup>	8.49%	15.83%	(9.49%)	25.13%	88.07%			
<b>European Fund 'A' Non Dist (EUR)</b>	<b>9.89%</b>	<b>17.71%</b>	<b>(24.73%)</b>	<b>28.95%</b>	<b>86.07%</b>	<b>30/11/1993</b>	<b>Article 8</b>	
MSCI Europe Index (Net) (EUR) <sup>(5)</sup>	8.49%	15.83%	(9.49%)	25.13%	88.07%			
<b>European High Yield Bond Fund 'A' Non Dist (EUR)</b>	<b>6.94%</b>	<b>11.64%</b>	<b>(13.01%)</b>	<b>3.97%</b>	<b>-</b>	<b>23/7/2015</b>	<b>Article 8</b>	
Bloomberg Pan European High Yield 3% Issuer Constrained Index EUR Hedged (EUR)	7.32%	12.32%	(10.72%)	3.46%	-			
<b>European Special Situations Fund 'A' Non Dist (EUR)</b>	<b>9.57%</b>	<b>16.98%</b>	<b>(25.92%)</b>	<b>25.68%</b>	<b>114.38%</b>	<b>14/10/2002</b>	<b>Article 8</b>	
MSCI Europe Index (Net) (EUR) <sup>(5)</sup>	8.49%	15.83%	(9.49%)	25.13%	88.07%			
<b>European Sustainable Equity Fund 'A' Non Dist (EUR)</b>	<b>10.45%</b>	<b>14.65%</b>	<b>(21.93%)</b>	<b>-</b>	<b>-</b>	<b>17/6/2021</b>	<b>Article 8</b>	
MSCI Europe Index (Net) (EUR) <sup>(5)</sup>	8.49%	15.83%	(9.49%)	-	-			
<b>European Value Fund 'A' Non Dist (EUR)</b>	<b>5.92%</b>	<b>13.95%</b>	<b>(4.66%)</b>	<b>21.47%</b>	<b>62.77%</b>	<b>8/1/1997</b>	<b>Article 8</b>	
MSCI Europe Value Index (Net) (EUR) <sup>(5)</sup>	5.47%	15.60%	(1.08%)	21.82%	52.83%			
<b>FinTech Fund 'A' Non Dist (USD)</b>	<b>10.73%</b>	<b>17.57%</b>	<b>(40.81%)</b>	<b>(0.06%)</b>	<b>-</b>	<b>4/9/2018</b>	<b>Article 8</b>	
The Fund has no benchmark	-	-	-	-	-			
<b>Fixed Income Global Opportunities Fund 'A' Non Dist (USD)</b>	<b>4.16%</b>	<b>6.63%</b>	<b>(6.51%)</b>	<b>-</b>	<b>20.28%</b>	<b>31/1/2007</b>	<b>Other</b>	
The Fund has no benchmark	-	-	-	-	-			
<b>Future Consumer Fund 'A' Non Dist (USD)</b>	<b>6.76%</b>	<b>19.57%</b>	<b>(43.73%)</b>	<b>-</b>	<b>-</b>	<b>9/6/2021</b>	<b>Article 8</b>	
The Fund has no benchmark	-	-	-	-	-			
<b>Future Of Transport Fund 'A' Non Dist (USD)</b>	<b>(6.49%)</b>	<b>9.82%</b>	<b>(23.83%)</b>	<b>20.38%</b>	<b>-</b>	<b>4/9/2018</b>	<b>Article 9</b>	
The Fund has no benchmark	-	-	-	-	-			
<b>Global Allocation Fund 'A' Non Dist (USD)</b>	<b>8.07%</b>	<b>12.52%</b>	<b>(16.33%)</b>	<b>6.27%</b>	<b>50.33%</b>	<b>3/1/1997</b>	<b>Other</b>	
Reference (36% S&P 500 Index/24% FTSE World (Ex-US) Index/24% ICE BofAML Current 5Yr US Treasury Index/ 16% FTSE Non-USD World Government Bond Index) (USD)	7.90%	15.69%	(15.59%)	10.13%	76.12%			
<b>Global Corporate Bond Fund 'A' Non Dist (USD)</b>	<b>4.09%</b>	<b>9.07%</b>	<b>(14.93%)</b>	<b>(2.04%)</b>	<b>20.63%</b>	<b>19/10/2007</b>	<b>Other</b>	
Bloomberg Global Aggregate Corporate Bond USD Hedged Index (USD)	4.32%	9.10%	(14.11%)	(0.79%)	30.43%			
<b>Global Equity Income Fund 'A' Non Dist (USD)</b>	<b>7.86%</b>	<b>15.32%</b>	<b>(14.83%)</b>	<b>16.76%</b>	<b>66.62%</b>	<b>12/11/2010</b>	<b>Article 8</b>	
MSCI All Country World Index (Net) (USD) <sup>(5)</sup>	11.66%	22.20%	(18.36%)	18.54%	123.49%			
<b>Global Government Bond Fund 'A' Non Dist (USD)</b>	<b>2.94%</b>	<b>5.84%</b>	<b>(14.06%)</b>	<b>(2.97%)</b>	<b>11.84%</b>	<b>13/5/1987</b>	<b>Article 8</b>	
FTSE World Government Bond USD Hedged Index (USD)	2.74%	6.42%	(12.86%)	(2.29%)	19.86%			

<sup>(5)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

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1 September 2023 to 29 February 2024 continued

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	29 February 2024	Calendar Year Performance			29 February 2024			
		2023	2022	2021				
<b>Global High Yield Bond Fund 'A' Non Dist (USD)</b> BofA Merrill Lynch Global High Yield Constrained USD Hedged Index (USD)	6.36%	11.89%	(12.87%)	2.22%	35.53%	8/6/2007	Article 8	
<b>Global Inflation Linked Bond Fund 'A' Non Dist (USD)</b> Bloomberg World Government Inflation-Linked 1-20yr Index USD Hedged (USD)	1.58%	4.78%	(9.20%)	4.22%	28.81%	19/6/2009	Other	
<b>Global Listed Infrastructure Fund 'A' Non Dist (USD)<sup>(2)</sup></b> FTSE 50/50 Developed Core Infrastructure Index (Net)	1.20%	-	-	-	-	6/2/2024	Article 8	
<b>Global Long-Horizon Equity Fund 'A' Non Dist (USD)</b> MSCI All Country World Index (Net) (USD) <sup>(5)</sup>	8.75%	13.30%	(18.88%)	19.62%	111.48%	29/2/1996	Article 8	
<b>Global Multi-Asset Income Fund 'A' Non Dist (USD)</b> The Fund has no benchmark	5.79%	9.77%	(13.11%)	5.81%	32.41%	28/6/2012	Other	
<b>Impact Bond Fund 'A' Non Dist (EUR)</b> ICE Green, Social & Sustainable Bond Index, EUR Hedged Index	2.68%	5.31%	-	-	-	6/10/2022	Article 9	
<b>India Fund 'A' Non Dist (USD)</b> MSCI India TR Net 10/40 Index (USD)	11.66%	17.00%	(14.84%)	25.58%	166.34%	2/2/2005	Other	
<b>Japan Flexible Equity Fund 'A' Non Dist (JPY)</b> MSCI Japan Index (Net) (JPY) <sup>(5)</sup>	18.59%	29.99%	(8.05%)	11.00%	154.91%	28/2/2005	Article 8	
<b>Japan Small &amp; MidCap Opportunities Fund 'A' Non Dist (JPY)</b> S&P Japan Mid Small Cap Index (JPY) <sup>(5)</sup>	13.73%	17.76%	(10.41%)	12.71%	120.49%	13/5/1987	Article 8	
<b>Latin American Fund 'A' Non Dist (USD)</b> MSCI Emerging Markets Latin America Index (Net) (USD) <sup>(5)</sup>	2.84%	36.35%	7.27%	(15.55%)	10.27%	8/1/1997	Other	
<b>Multi-Theme Equity Fund 'A' Non Dist (USD)</b> MSCI All Country World Index (Net) (USD) <sup>(5)</sup>	5.27%	11.94%	(20.22%)	13.45%	-	10/7/2020	Article 8	
<b>Natural Resources Fund 'A' Non Dist (USD)</b> S&P Global Natural Resources Index (USD) <sup>(5)</sup>	(7.23%)	(1.97%)	16.77%	29.34%	37.16%	15/4/2011	Other	
<b>Next Generation Health Care Fund 'A' Non Dist (USD)</b> The Fund has no benchmark	7.62%	5.44%	(21.06%)	-	-	7/6/2021	Article 8	
<b>Next Generation Technology Fund 'A' Non Dist (USD)</b> The Fund has no benchmark	14.75%	32.56%	(50.76%)	1.55%	-	4/9/2018	Article 8	
<b>Nutrition Fund 'A' Non Dist (USD)</b> The Fund has no benchmark	(6.03%)	(5.14%)	(21.92%)	4.75%	(0.32%)	9/2/2010	Article 9	
<b>Sustainable Asian Bond Fund 'A' Non Dist (USD)</b> JP Morgan ESG Asia Credit Index (USD)	4.79%	5.67%	(15.06%)	(3.39%)	-	20/10/2020	Article 8	
<b>Sustainable Emerging Markets Blended Bond Fund 'A' Non Dist (USD)</b> JP Morgan ESG Blended Emerging Market Bond Index (Sovereign) <sup>(5)</sup>	4.29%	12.69%	(12.65%)	(13.47%)	-	9/7/2018	Article 8	
<b>Sustainable Emerging Markets Bond Fund 'A' Non Dist (USD)</b> JP Morgan ESG Emerging Markets Bond Index Global Diversified	5.90%	11.57%	(17.62%)	(3.21%)	-	9/7/2018	Article 8	

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

<sup>(5)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

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1 September 2023 to 29 February 2024 continued

	Performance for the period ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	29 February 2024	Calendar Year Performance 2023	2022	2021	29 February 2024	2024		
<b>Sustainable Emerging Markets Corporate Bond Fund 'A' Non Dist (USD)</b>	5.83%	6.11%	(13.18%)	(2.01%)	-	-	9/7/2018	Article 8
JP Morgan ESG Corporate Emerging Market Bond Index Broad Diversified	6.16%	9.22%	(10.63%)	0.76%	-	-		
<b>Sustainable Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)</b>	3.04%	16.46%	(8.73%)	(9.05%)	-	-	9/7/2018	Article 8
JP Morgan ESG-Government Bond Index Emerging Market Global Diversified	2.49%	14.06%	(11.70%)	(9.53%)	-	-		
<b>Sustainable Energy Fund 'A' Non Dist (USD)</b>	(1.27%)	12.76%	(18.32%)	15.73%	94.05%	-	6/4/2001	Article 9
The Fund has no benchmark	-	-	-	-	-	-		
<b>Sustainable Fixed Income Global Opportunities Fund 'A' Non Dist (EUR)</b>	3.13%	4.31%	(9.51%)	(1.41%)	-	-	24/4/2020	Article 8
The Fund has no benchmark	-	-	-	-	-	-		
<b>Sustainable Global Allocation Fund 'A' Non Dist (USD)</b>	7.53%	13.63%	-	-	-	-	4/10/2022	Article 8
Reference (60% MSCI All Country World Index, 40% Bloomberg Global Aggregate Index)	7.84%	15.43%	-	-	-	-		
<b>Sustainable Global Bond Income Fund 'A' Non Dist (USD)</b>	4.86%	7.93%	(7.35%)	(0.72%)	-	-	16/7/2018	Article 8
The Fund has no benchmark	-	-	-	-	-	-		
<b>Sustainable Global Dynamic Equity Fund 'A' Non Dist (USD)<sup>(4)</sup></b>	10.49%	17.04%	(19.71%)	14.78%	100.00%	-	28/2/2006	Article 8
Reference (60% S&P 500 Index/40% FTSE World (ex US) Index) (USD)	11.99%	23.45%	(16.52%)	21.72%	151.45%	-		
<b>Sustainable Global Infrastructure Fund 'A' Non Dist (USD)</b>	(1.38%)	9.23%	(15.11%)	-	-	-	24/6/2021	Article 8
FTSE 50/50 Developed Core Infrastructure Index (Net) (USD) <sup>(5)</sup>	2.80%	2.23%	(5.79%)	-	-	-		
<b>Sustainable World Bond Fund 'A' Non Dist (USD)</b>	3.46%	6.78%	(13.72%)	(1.69%)	14.64%	-	4/9/1985	Article 8
Bloomberg Global Aggregate USD Hedged Index (USD) <sup>(5)</sup>	3.24%	7.15%	(11.22%)	(1.39%)	23.44%	-		
<b>Swiss Small &amp; MidCap Opportunities Fund 'A' Non Dist (CHF)</b>	0.25%	3.29%	(30.56%)	32.80%	133.42%	-	8/1/2008	Article 8
Switzerland SPI Extra Index (CHF)	(1.12%)	6.53%	(24.02%)	22.19%	93.45%	-		
<b>Systematic China A-Share Opportunities Fund 'A' Non Dist (USD)</b>	(3.64%)	(13.45%)	(27.22%)	0.33%	-	-	26/10/2017	Article 8
MSCI China A Onshore Index (Net) (USD) <sup>(5)</sup>	(5.29%)	(11.65%)	(27.23%)	4.03%	-	-		
<b>Systematic China Environmental Tech Fund 'A' Non Dist (USD)</b>	(12.27%)	-	-	-	-	-	15/6/2023	Article 8
The Fund has no benchmark	-	-	-	-	-	-		
<b>Systematic ESG Multi Allocation Credit Fund 'A' Non Dist (USD)<sup>(4)</sup></b>	4.98%	10.02%	(15.03%)	-	-	-	22/6/2021	Article 8
Bloomberg Global Aggregate Corporate USD Hedged Index, BBG Barclays Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and JP Morgan EMBI ESG Global Diversified USD Hedged Index	5.47%	11.05%	(14.49%)	-	-	-		
<b>Systematic Global Equity High Income Fund 'A' Non Dist (USD)</b>	9.97%	15.76%	(14.84%)	16.92%	74.53%	-	13/10/2006	Other
The Fund has no benchmark	-	-	-	-	-	-		
<b>Systematic Global Sustainable Income &amp; Growth Fund 'A' Non Dist (USD)</b>	7.30%	11.49%	-	-	-	-	22/9/2022	Article 8
The Fund has no benchmark	-	-	-	-	-	-		
<b>Systematic Sustainable Global SmallCap Fund 'A' Non Dist (USD)</b>	6.19%	17.38%	(16.02%)	17.94%	59.02%	-	4/11/1994	Article 8
MSCI All Country World Small Cap Index (USD)	7.18%	16.84%	(18.67%)	16.09%	85.83%	-		

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

<sup>(5)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

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

# Investment Adviser's Report

## Performance overview

1 September 2023 to 29 February 2024 continued

	Performance for the period ended				Performance for the 10 year period ended		SFDR Classification
	29 February 2024	Calendar Year Performance			29 February 2024	Launch Date	
	2024	2023	2022	2021	2024		
<b>United Kingdom Fund 'A' Non Dist (GBP)</b>	<b>6.53%</b>	<b>16.29%</b>	<b>(21.86%)</b>	<b>14.27%</b>	<b>56.97%</b>	<b>31/12/1985</b>	<b>Article 8</b>
FTSE All-Share Index (GBP) <sup>(5)</sup>	3.92%	7.92%	0.34%	18.32%	62.95%		
<b>US Basic Value Fund 'A' Non Dist (USD)</b>	<b>8.84%</b>	<b>11.13%</b>	<b>(5.62%)</b>	<b>19.70%</b>	<b>78.09%</b>	<b>8/1/1997</b>	<b>Other</b>
Russell 1000 Value Index (USD) <sup>(5)</sup>	9.27%	11.46%	(7.54%)	25.16%	131.06%		
<b>US Dollar Bond Fund 'A' Non Dist (USD)</b>	<b>2.07%</b>	<b>5.00%</b>	<b>(14.59%)</b>	<b>(1.94%)</b>	<b>9.93%</b>	<b>7/4/1989</b>	<b>Other</b>
Bloomberg US Aggregate Index (USD)	2.35%	5.53%	(13.01%)	(1.54%)	15.30%		
<b>US Dollar High Yield Bond Fund 'A' Non Dist (USD)</b>	<b>5.94%</b>	<b>12.43%</b>	<b>(11.99%)</b>	<b>4.27%</b>	<b>38.12%</b>	<b>29/10/1993</b>	<b>Article 8</b>
Bloomberg US High Yield 2% Constrained Index (USD)	6.18%	13.44%	(11.18%)	5.26%	52.96%		
<b>US Dollar Reserve Fund 'A' Non Dist (USD)</b>	<b>2.54%</b>	<b>4.81%</b>	<b>1.35%</b>	<b>(0.02%)</b>	<b>12.37%</b>	<b>30/11/1993</b>	<b>Other</b>
The Fund has no benchmark	2.60%	4.99%	-	-	13.50%		
<b>US Dollar Short Duration Bond Fund 'A' Non Dist (USD)</b>	<b>2.99%</b>	<b>4.92%</b>	<b>(4.96%)</b>	<b>(0.77%)</b>	<b>11.01%</b>	<b>31/10/2002</b>	<b>Other</b>
ICE BoAML 1-3 Year US Government/Corporate Index (USD) <sup>(5)</sup>	2.69%	4.63%	(3.76%)	(0.42%)	13.29%		
<b>US Flexible Equity Fund 'A' Non Dist (USD)</b>	<b>11.51%</b>	<b>22.46%</b>	<b>(15.28%)</b>	<b>24.03%</b>	<b>171.01%</b>	<b>31/10/2002</b>	<b>Article 8</b>
Russell 1000 Index (USD) <sup>(5)</sup>	14.03%	26.53%	(19.13%)	26.45%	221.68%		
<b>US Government Mortgage Impact Fund 'A' Non Dist (USD)</b>	<b>0.84%</b>	<b>3.20%</b>	<b>(13.19%)</b>	<b>(1.82%)</b>	<b>1.87%</b>	<b>2/8/1985</b>	<b>Article 9</b>
FTSE Mortgage Index (USD)	1.89%	5.05%	(11.81%)	(1.24%)	10.45%		
<b>US Growth Fund 'A' Non Dist (USD)</b>	<b>19.96%</b>	<b>52.68%</b>	<b>(40.57%)</b>	<b>17.65%</b>	<b>205.14%</b>	<b>30/4/1999</b>	<b>Article 8</b>
Russell 1000 Growth Index (USD) <sup>(5)</sup>	18.20%	42.68%	(29.14%)	27.60%	328.43%		
<b>US Mid-Cap Value Fund 'A' Non Dist (USD)</b>	<b>7.43%</b>	<b>11.63%</b>	<b>(5.68%)</b>	<b>25.77%</b>	<b>98.57%</b>	<b>13/5/1987</b>	<b>Other</b>
S&P US Mid Small Cap Index (USD) <sup>(5)</sup>	9.49%	12.71%	(15.44%)	23.52%	134.89%		
<b>US Sustainable Equity Fund 'A' Non Dist (USD)</b>	<b>18.65%</b>	<b>25.67%</b>	<b>(29.46%)</b>	<b>-</b>	<b>-</b>	<b>17/6/2021</b>	<b>Article 8</b>
Russell 1000 Index (USD) <sup>(5)</sup>	14.03%	26.53%	(19.13%)	-	-		
<b>World Energy Fund 'A' Non Dist (USD)</b>	<b>(0.98%)</b>	<b>3.68%</b>	<b>39.58%</b>	<b>41.21%</b>	<b>(2.82%)</b>	<b>6/4/2001</b>	<b>Other</b>
MSCI World Energy 10/40 Index (Net) (USD) <sup>(5)</sup>	(0.44%)	4.37%	42.24%	39.29%	24.32%		
<b>World Financials Fund 'A' Non Dist (USD)</b>	<b>14.23%</b>	<b>27.86%</b>	<b>(19.39%)</b>	<b>16.11%</b>	<b>101.03%</b>	<b>3/3/2000</b>	<b>Article 8</b>
MSCI All Country World Index Financials Index (Net) (USD) <sup>(5)</sup>	15.50%	15.54%	(9.84%)	24.35%	86.92%		
<b>World Gold Fund 'A' Non Dist (USD)</b>	<b>(12.22%)</b>	<b>6.46%</b>	<b>(17.00%)</b>	<b>(10.59%)</b>	<b>(7.12%)</b>	<b>30/12/1994</b>	<b>Other</b>
FTSE Gold Mines Index (Cap) (USD) <sup>(5)</sup>	(9.62%)	9.36%	(15.47%)	(12.72%)	(2.44%)		
<b>World Healthscience Fund 'A' Non Dist (USD)</b>	<b>6.39%</b>	<b>2.18%</b>	<b>(5.21%)</b>	<b>14.19%</b>	<b>129.45%</b>	<b>6/4/2001</b>	<b>Article 8</b>
MSCI World Health Care Index (Net) (USD) <sup>(5)</sup>	7.55%	3.76%	(5.41%)	19.80%	131.11%		
<b>World Mining Fund 'A' Non Dist (USD)</b>	<b>(8.43%)</b>	<b>(0.41%)</b>	<b>1.03%</b>	<b>16.13%</b>	<b>20.39%</b>	<b>24/3/1997</b>	<b>Other</b>
MSCI ACWI Metals and Mining 30% Buffer 10/40 Index <sup>(5)b2</sup>	(2.54%)	8.49%	(0.97%)	14.08%	68.21%		
<b>World Real Estate Securities Fund 'A' Non Dist (USD)</b>	<b>3.88%</b>	<b>11.84%</b>	<b>(29.82%)</b>	<b>26.83%</b>	<b>38.09%</b>	<b>25/2/2013</b>	<b>Other</b>
FTSE EPRA/NAREIT Developed Index <sup>(5)</sup>	3.28%	9.68%	(25.09%)	26.09%	30.61%		
<b>World Technology Fund 'A' Non Dist (USD)</b>	<b>22.68%</b>	<b>49.78%</b>	<b>(43.06%)</b>	<b>8.01%</b>	<b>378.23%</b>	<b>3/3/1995</b>	<b>Article 8</b>
MSCI All Country World Information Technology Index (Net) (USD) <sup>(5)</sup>	20.82%	51.02%	(31.07%)	27.36%	443.14%		

<sup>(5)</sup> The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

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

### Fund Performance & Benchmark Information

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

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

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



# Statement of Net Assets

as at 29 February 2024

Fund Name	Note	BlackRock Global Funds Combined USD	Asian Dragon Fund USD	Asian Growth Leaders Fund USD	Asian High Yield Bond Fund USD	Asian Multi-Asset Income Fund USD	Asian Sustainable Equity Fund USD	Asian Tiger Bond Fund USD	Brown To Green Materials Fund USD	China Bond Fund CNH	China Flexible Equity Fund <sup>(1)</sup> USD	China Fund USD	China Impact Fund USD
<b>Assets</b>													
Securities portfolio at cost		130,316,304,988	651,385,155	483,936,796	1,557,795,903	77,981,951	8,154,933	2,289,394,702	56,508,179	20,997,508,999	-	838,827,926	27,467,633
Unrealised appreciation/(depreciation)		15,201,734,326	36,876,180	2,156,116	(89,146,667)	(2,081,900)	(150,522)	(133,629,343)	3,666,376	(540,583,854)	-	29,410,950	(8,184,637)
Securities portfolio at market value	2(a)	145,518,039,314	688,261,335	486,092,912	1,468,649,236	75,900,051	8,004,411	2,155,765,359	60,174,555	20,456,925,145	-	868,238,876	19,282,996
Cash at bank	2(a)	5,586,814,575	28,881,379	6,445,791	40,293,689	3,284,313	590,987	118,860,222	4,643,943	1,317,478,264	32,617	49,384,002	1,407,155
Due from broker	14	361,867,803	-	-	2,485,341	32,298	-	14,598,742	-	14,144,964	-	-	-
Interest and dividends receivable	2(a)	691,181,748	373,667	269,178	21,524,436	507,994	9,606	21,982,583	14,085	316,658,182	121	196,073	34,481
Receivable for investments sold	2(a)	2,553,365,109	-	1,854,250	22,102,269	357,125	-	16,104,144	-	480,462,627	-	11,405,118	-
Receivable for Fund shares subscribed	2(a)	430,442,925	20,738,332	321,386	2,229,228	6,653	-	4,551,123	11,674	1,567,793	-	1,933,376	11,588
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	50,554,387	-	-	507,727	-	-	1,937,844	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	76,871,504	232,389	-	818,077	-	-	1,009,477	-	434,801	-	696,358	19,998
Market value of To Be Announced securities contracts	2(c)	1,398,992,940	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	25,490,716	709	-	-	3,117	-	-	-	-	-	454,003	-
Market value of purchased options/swaptions	2(c)	130,401,497	-	-	12,379	-	-	390,141	-	3,958,149	-	-	-
Other assets	2(a,c)	60,456,274	-	-	20,500	14,701	549	11,879	3,597	211,029	610	4,605	30
<b>Total assets</b>		<b>156,884,478,792</b>	<b>738,487,811</b>	<b>494,983,517</b>	<b>1,558,642,882</b>	<b>80,106,252</b>	<b>8,605,553</b>	<b>2,335,211,514</b>	<b>64,847,854</b>	<b>22,591,840,954</b>	<b>33,348</b>	<b>932,312,411</b>	<b>20,756,248</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	108,232,369	-	1,223,035	-	-	-	-	-	-	-	-	-
Due to broker	14	87,897,183	-	-	300,000	5,165	-	430,000	-	1,657,171	-	340,000	-
Income distribution payable	2(a)	93,734,480	-	-	5,468,180	38,246	-	6,755,961	-	51,828,196	-	9,669	-
Payable for investments purchased	2(a)	4,437,692,655	2,439,074	-	32,198,541	659,639	43	65,495,341	-	1,183,828,339	-	12,892,642	-
Payable for Fund shares redeemed	2(a)	401,827,148	654,814	581,640	1,442,119	-	-	9,169,822	-	49,777,499	-	1,317,601	49,267
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	38,312,681	-	-	-	7,903	-	-	-	1,708,958	-	-	-
Open forward foreign exchange contracts	2(c)	86,882,038	-	29,797	-	20,185	-	-	-	-	-	-	-
Market value / unrealised depreciation on swaps	2(c)	73,331,311	-	-	1,181,332	-	-	1,577,426	-	-	-	-	-
Market value of written options/swaptions	2(c)	86,009,873	-	-	10,067	377,514	-	122,115	-	165,281	-	-	-
Other liabilities	4,5,6,7,8	315,160,694	2,465,290	2,436,156	1,518,546	160,954	16,835	2,674,266	30,392	42,963,177	33,348	1,329,716	40,902
<b>Total liabilities</b>		<b>5,729,080,432</b>	<b>5,559,178</b>	<b>4,270,628</b>	<b>42,118,785</b>	<b>1,269,606</b>	<b>16,878</b>	<b>86,224,931</b>	<b>30,392</b>	<b>1,331,928,621</b>	<b>33,348</b>	<b>15,889,628</b>	<b>90,169</b>
<b>Total net assets</b>		<b>151,155,398,360</b>	<b>732,928,633</b>	<b>490,712,889</b>	<b>1,516,524,097</b>	<b>78,836,646</b>	<b>8,588,675</b>	<b>2,248,986,583</b>	<b>64,817,462</b>	<b>21,259,912,333</b>	<b>-</b>	<b>916,422,783</b>	<b>20,666,079</b>

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Net Assets

as at 29 February 2024 continued

Fund Name	Note	China Innovation Fund	China Multi-Asset Fund	China Onshore Bond Fund	Circular Economy Fund	Climate Action Equity Fund	Climate Action Multi-Asset Fund	Continental European Flexible Fund	Developed Markets Sustainable Equity Fund	Dynamic High Income Fund	Emerging Europe Fund <sup>(3)</sup>	Emerging Markets Bond Fund	Emerging Markets Corporate Bond Fund
		USD	USD	CNH	USD	USD	EUR	EUR	USD	USD	EUR	USD	USD
<b>Assets</b>													
Securities portfolio at cost		17,680,349	19,172,026	681,521,152	1,198,575,331	4,476,391	44,835,733	3,954,575,909	11,779,390	2,618,070,306	525,907,509	1,148,676,504	735,218,711
Unrealised appreciation/(depreciation)		5,233,678	(1,211,778)	12,218,101	258,494,189	(201,838)	193,762	1,641,844,268	2,725,789	(226,103)	(211,472,190)	(100,479,831)	(6,564,666)
Securities portfolio at market value	2(a)	22,914,027	17,960,248	693,739,253	1,457,069,520	4,274,553	45,029,495	5,596,420,177	14,505,179	2,617,844,203	314,435,319	1,048,196,673	728,654,045
Cash at bank	2(a)	286,473	655,901	46,284,332	58,255,910	271,060	1,506,183	229,777,609	326,914	175,022,207	32,352,744	40,464,856	19,355,604
Due from broker	14	-	71,000	-	-	-	-	-	-	-	-	5,859,235	-
Interest and dividends receivable	2(a)	6,292	2,346	9,158,089	657,449	3,936	95,376	(84,655)	9,974	22,753,178	45,185,030	12,167,531	9,849,254
Receivable for investments sold	2(a)	1,104,254	-	-	-	-	-	9,738,469	10,161	1,761,765	656,230	1,379,645	2,860,110
Receivable for Fund shares subscribed	2(a)	879	-	-	872,790	-	-	17,904,847	-	6,085,140	-	4,651,463	39,594
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	-	6,117	93,272	-	-	-	405,622	-	2,432,994	-	149,333	86,811
Open forward foreign exchange contracts	2(c)	-	29	-	-	-	-	-	-	1,496,850	-	3,479,361	260,956
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	50,806	-	-	-	-	982,002	-	85,289	-	201,210	-
Market value of purchased options/swaptions	2(c)	-	-	133,652	-	-	37,955	-	-	474,462	-	-	-
Other assets	2(a,c)	1,292	362	4	2,479,420	3,538	58,772	7,195,150	902	184,231	479,351	702	66,408
<b>Total assets</b>		<b>24,313,217</b>	<b>18,746,809</b>	<b>749,408,602</b>	<b>1,519,335,089</b>	<b>4,553,087</b>	<b>46,727,781</b>	<b>5,862,339,221</b>	<b>14,853,130</b>	<b>2,828,140,319</b>	<b>393,108,674</b>	<b>1,116,550,009</b>	<b>761,172,782</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	-	-	7,212,418	2,455	-	-	371,158	-	-	12,636,781	-	-
Due to broker	14	-	48,872	-	-	-	-	1,110,000	-	350,000	-	1,337,105	-
Income distribution payable	2(a)	-	56	42,923	119	-	15	-	-	15,452,570	-	525,181	3,825
Payable for investments purchased	2(a)	1,150,757	-	1,442,819	-	-	-	1,934,377	-	24,402,535	8,721,176	8,924	6,145,000
Payable for Fund shares redeemed	2(a)	10	-	106,190	3,739,894	-	-	12,278,087	-	8,895,588	-	2,883,051	61,233
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	-	-	34,929	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	1	-	340,806	2,010,018	-	60,469	3,700,212	214	-	3,074	-	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	5,523	-	-	-	-	-	287,449	-	-	-
Other liabilities	4,5,6,7,8	9,484	8,699	222,823	1,517,168	7,764	46,709	6,063,909	5,952	6,423,920	45,369,607	967,376	315,146
<b>Total liabilities</b>		<b>1,160,252</b>	<b>57,627</b>	<b>9,373,502</b>	<b>7,269,654</b>	<b>7,764</b>	<b>142,122</b>	<b>25,457,743</b>	<b>6,166</b>	<b>55,812,062</b>	<b>66,730,638</b>	<b>5,721,637</b>	<b>6,525,204</b>
<b>Total net assets</b>		<b>23,152,965</b>	<b>18,689,182</b>	<b>740,035,100</b>	<b>1,512,065,435</b>	<b>4,545,323</b>	<b>46,585,659</b>	<b>5,836,881,478</b>	<b>14,846,964</b>	<b>2,772,328,257</b>	<b>326,378,036</b>	<b>1,110,828,372</b>	<b>754,647,578</b>

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

# Statement of Net Assets

as at 29 February 2024 continued

Fund Name	Note	Emerging Markets Equity Income Fund USD	Emerging Markets Fund USD	Emerging Markets Impact Bond Fund USD	Emerging Markets Local Currency Bond Fund USD	Emerging Markets Sustainable Equity Fund USD	ESG Flex Choice Cautious Fund USD	ESG Flex Choice Growth Fund USD	ESG Flex Choice Moderate Fund USD	ESG Global Conservative Income Fund EUR	ESG Global Multi-Asset Income Fund USD	ESG Multi-Asset Fund EUR	Euro Bond Fund EUR
<b>Assets</b>													
Securities portfolio at cost		182,561,069	2,397,408,055	101,171,023	1,626,043,390	232,322,136	10,698,417	19,282,050	15,148,245	308,221,659	46,165,613	4,856,799,168	1,954,909,874
Unrealised appreciation/(depreciation)		(5,121,175)	(99,441,317)	(4,952,052)	(120,427,165)	1,456,153	97,713	1,425,784	761,605	(13,043,189)	(1,124)	140,109,710	(72,623,634)
Securities portfolio at market value	2(a)	177,439,894	2,297,966,738	96,218,971	1,505,616,225	233,778,289	10,796,130	20,707,834	15,909,850	295,178,470	46,164,489	4,996,908,878	1,882,286,240
Cash at bank	2(a)	4,555,419	107,433,335	5,066,334	85,716,659	12,198,228	33,828	25,203	28,774	13,509,665	2,093,863	190,261,392	236,571,125
Due from broker	14	-	1,250,000	-	5,212,000	-	-	-	-	-	-	280,000	8,746,867
Interest and dividends receivable	2(a)	4,105,884	29,717,753	1,085,316	24,971,286	344,673	-	-	-	2,627,535	453,592	15,896,966	18,538,182
Receivable for investments sold	2(a)	-	26,618,459	-	-	883,706	-	162,400	102,194	665,537	347,050	92,157,249	42,075,139
Receivable for Fund shares subscribed	2(a)	187,193	1,218,880	24,149	1,848,386	46,178,564	15,780	1,470	-	715,062	-	4,360,370	2,203,495
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	-	830,209	-	-	50,153	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	89,444	17,692	688,821	-	32	7,498	27,011	19,811	-	9,171	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	36,693	-	-	7,360,809	-	-	-	-	-	-	4,937,879	-
Market value of purchased options/swaptions	2(c)	-	-	-	59,056	-	-	-	-	51,479	7,785	9,339,653	-
Other assets	2(a,c)	25,408	180,687	-	2,252,482	30,979	1,619	2,956	2,385	250,480	72,052	3,333,792	-
<b>Total assets</b>		<b>186,439,935</b>	<b>2,465,233,753</b>	<b>103,083,591</b>	<b>1,633,036,903</b>	<b>293,464,624</b>	<b>10,854,855</b>	<b>20,926,874</b>	<b>16,063,014</b>	<b>312,998,228</b>	<b>49,148,002</b>	<b>5,317,476,179</b>	<b>2,190,421,048</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	-	-	-	-	-	-	-	-	-	-	38	1
Due to broker	14	-	1,400,000	-	7,220,198	-	-	-	-	-	-	10,590,000	1,237,436
Income distribution payable	2(a)	55,356	-	4	281,161	-	12,070	53,032	42,535	6,664	5,295	251,864	14,381
Payable for investments purchased	2(a)	2,719,560	24,200,672	1,500,000	-	28,781,275	11,502	-	-	1,090,913	978,167	54,834,107	59,785,400
Payable for Fund shares redeemed	2(a)	402,575	4,533,908	47,889	456,626	237,043	-	157,855	96,892	1,216,812	-	19,828,141	5,673,475
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	467,894	9,309	8,595,584	1,990,950
Open forward foreign exchange contracts	2(c)	-	-	-	6,158,504	-	-	-	-	1,210,517	-	10,834,704	63,662
Market value / unrealised depreciation on swaps	2(c)	-	128,747	-	-	-	-	-	-	-	-	-	1,489,267
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-	32,464	4,909	65,995	235,508
Other liabilities	4,5,6,7,8	4,411,889	33,223,280	38,451	1,380,043	172,684	20,441	32,630	21,053	442,007	61,711	7,281,898	2,945,333
<b>Total liabilities</b>		<b>7,589,380</b>	<b>63,486,607</b>	<b>1,586,344</b>	<b>15,496,532</b>	<b>29,191,002</b>	<b>44,013</b>	<b>243,517</b>	<b>160,480</b>	<b>4,467,271</b>	<b>1,059,391</b>	<b>112,282,331</b>	<b>73,435,413</b>
<b>Total net assets</b>		<b>178,850,555</b>	<b>2,401,747,146</b>	<b>101,497,247</b>	<b>1,617,540,371</b>	<b>264,273,622</b>	<b>10,810,842</b>	<b>20,683,357</b>	<b>15,902,534</b>	<b>308,530,957</b>	<b>48,088,611</b>	<b>5,205,193,848</b>	<b>2,116,985,635</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Net Assets

as at 29 February 2024 continued

Fund Name	Note	Euro Corporate Bond Fund EUR	Euro Reserve Fund EUR	Euro Short Duration Bond Fund EUR	Euro-Markets Fund EUR	European Equity Income Fund EUR	European Focus Fund EUR	European Fund EUR	European High Yield Bond Fund EUR	European Special Situations Fund EUR	European Sustainable Equity Fund EUR	European Value Fund EUR	FinTech Fund USD
<b>Assets</b>													
Securities portfolio at cost		2,682,890,761	104,345,553	3,589,012,979	904,050,591	1,268,188,334	255,665,574	1,014,624,217	340,699,098	889,032,173	5,044,535	578,955,625	267,985,143
Unrealised appreciation/(depreciation)		2,520,779	(920)	(30,156,195)	378,670,131	221,570,273	98,450,276	368,631,476	(5,782,455)	341,855,082	1,197,575	112,223,352	(36,863,208)
Securities portfolio at market value	2(a)	2,685,411,540	104,344,633	3,558,856,784	1,282,720,722	1,489,758,607	354,115,850	1,383,255,693	334,916,643	1,230,887,255	6,242,110	691,178,977	231,121,935
Cash at bank	2(a)	163,549,144	7,116,189	275,319,356	15,264,634	5,369,785	4,037,264	28,075,913	1,421,787	23,706,167	53,346	4,478,417	3,610,261
Due from broker	14	21,417,203	-	15,758,954	-	-	-	-	374,000	-	-	-	-
Interest and dividends receivable	2(a)	39,283,496	651,446	30,647,058	6,003	272,491	-	-	5,322,131	-	3,743	765,433	223,219
Receivable for investments sold	2(a)	35,780,840	58,509,058	56,107,365	1,683,236	19,696,358	342,723	1,293,794	195,389	-	-	101,090	50,173
Receivable for Fund shares subscribed	2(a)	8,433,696	1,914,549	12,250,460	683,950	751,109	115,881	5,293,779	2,521,060	19,659,159	701	6,659,407	86,778
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	494,164	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	390,867	-	-	-	347,490
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	-	-	-	-	80,124	303,500	290,138	343,979	-	-	-
Market value of purchased options/swaptions	2(c)	7,637	-	-	-	-	-	-	51,371	-	-	-	-
Other assets	2(a,c)	1,334	-	34,472	1,988,446	8,634,852	625,689	2,373,790	2,110	2,371,575	8,567	4,021,058	951
<b>Total assets</b>		<b>2,954,379,054</b>	<b>172,535,875</b>	<b>3,948,974,449</b>	<b>1,302,346,991</b>	<b>1,524,483,202</b>	<b>359,317,531</b>	<b>1,420,596,469</b>	<b>345,485,496</b>	<b>1,276,968,135</b>	<b>6,308,467</b>	<b>707,204,382</b>	<b>235,440,807</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	12,453,574	1,640,088	-	1,391,777	2,867,740	266,768	724,063	662,734	461,670	7,168	45,829	2,084,189
Due to broker	14	926,207	-	1,026,393	-	-	-	280,000	4,000	310,000	-	-	-
Income distribution payable	2(a)	42,971	-	30,190	-	1,438,631	-	-	-	-	-	-	-
Payable for investments purchased	2(a)	89,194,418	989,664	24,840,136	-	20,435,076	-	846	4,606,162	-	-	4,324,563	1,285,963
Payable for Fund shares redeemed	2(a)	2,782,762	913,366	11,290,104	2,777,486	1,906,069	610,080	1,236,176	1,265,228	1,640,403	-	4,328,062	546,921
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	5,837,575	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	498,978	-	1,022,902	781,286	2,699,723	39,977	724,727	-	1,108,735	-	337,712	-
Market value / unrealised depreciation on swaps	2(c)	4,077,101	-	4,960,407	-	-	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	344,121	-	494,674	-	-	-	-	4,336	-	-	-	-
Other liabilities	4,5,6,7,8	2,695,723	89,919	3,383,392	1,692,629	2,082,366	529,514	1,372,991	335,545	1,535,244	4,830	808,952	334,455
<b>Total liabilities</b>		<b>113,015,855</b>	<b>3,633,037</b>	<b>52,885,773</b>	<b>6,643,178</b>	<b>31,429,605</b>	<b>1,446,339</b>	<b>4,338,803</b>	<b>6,878,005</b>	<b>5,056,052</b>	<b>11,998</b>	<b>9,845,118</b>	<b>4,251,528</b>
<b>Total net assets</b>		<b>2,841,363,199</b>	<b>168,902,838</b>	<b>3,896,088,676</b>	<b>1,295,703,813</b>	<b>1,493,053,597</b>	<b>357,871,192</b>	<b>1,416,257,666</b>	<b>338,607,491</b>	<b>1,271,912,083</b>	<b>6,296,469</b>	<b>697,359,264</b>	<b>231,189,279</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Net Assets

as at 29 February 2024 continued

Fund Name	Note	Fixed Income Global Opportunities Fund	Future Consumer Fund	Future Of Transport Fund	Global Allocation Fund	Global Corporate Bond Fund	Global Equity Income Fund	Global Government Bond Fund	Global High Yield Bond Fund	Global Inflation Linked Bond Fund	Global Listed Infrastructure Fund <sup>(2)</sup>	Global Long- Horizon Equity Fund	Global Multi-Asset Income Fund
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
<b>Assets</b>													
Securities portfolio at cost		6,693,112,077	16,299,181	1,338,079,858	12,231,515,256	905,083,610	791,761,075	959,975,605	1,729,044,256	233,703,790	9,848,237	1,186,441,975	4,426,354,139
Unrealised appreciation/(depreciation)		(301,734,659)	291,541	(24,732,678)	1,545,439,301	(10,194,072)	128,215,547	(52,240,462)	(70,508,571)	(13,862,739)	110,072	223,456,916	(13,098,944)
Securities portfolio at market value	2(a)	6,391,377,418	16,590,722	1,313,347,180	13,776,954,557	894,889,538	919,976,622	907,735,143	1,658,535,685	219,841,051	9,958,309	1,409,898,891	4,413,255,195
Cash at bank	2(a)	243,303,763	345,591	57,788,889	1,048,495,970	48,016,575	15,638,180	25,874,549	29,511,616	1,087,638	148,000	5,245,939	247,489,652
Due from broker	14	204,019,944	-	-	32,369,596	4,786,715	-	2,080,694	2,565,000	622,127	-	-	73,000
Interest and dividends receivable	2(a)	22,353,321	10,151	1,511,944	57,084,154	11,609,370	1,358,816	7,520,472	25,975,807	773,389	15,799	1,442,847	37,701,790
Receivable for investments sold	2(a)	1,630,985,916*	-	29,542	105,617,953*	3,525,872	-	37,167,304*	1,020,451	4,980,122*	107,166	-	7,748,721
Receivable for Fund shares subscribed	2(a)	3,167,917	18,872	1,081,366	11,668,097	1,481,960	328,807	846,997	5,053,848	15,055	-	601,230	6,222,999
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	19,322,574	2,297,028	-	1,676,916	18,661	-	-	-	-
Open forward foreign exchange contracts	2(c)	19,486,337	-	1,939,931	-	-	483,723	10,258,595	2,980,376	1,226,194	-	114	3,213,926
Market value of To Be Announced securities contracts	2(c)	1,004,814,388	-	-	139,941,188	-	-	1,062	-	19,171,433	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	-	-	-	-	-	221,854	2,481,194	188,184	-	-	436,890
Market value of purchased options/swaptions	2(c)	31,125,899	-	-	80,100,687	15,552	-	337,586	67,289	43,110	-	-	791,355
Other assets	2(a,c)	232,567	936	1,689	1,368,703	1,985,443	387,851	60,665	10,813	341,411	949	-	1,556,678
<b>Total assets</b>		<b>9,550,867,470</b>	<b>16,966,272</b>	<b>1,375,700,541</b>	<b>15,272,923,479</b>	<b>968,608,053</b>	<b>938,173,999</b>	<b>993,781,837</b>	<b>1,728,220,740</b>	<b>248,289,714</b>	<b>10,230,223</b>	<b>1,417,189,021</b>	<b>4,718,490,206</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	8,084	-	1,044,148	33,922,985	-	-	-	-	246,767	-	-	-
Due to broker	14	28,758,123	-	-	16,754,395	388,826	-	616,207	2,342,623	235,972	-	-	908,012
Income distribution payable	2(a)	4,240,177	-	7,972	86,454	988,469	232,761	25,097	2,559,440	184	-	-	16,701,095
Payable for investments purchased	2(a)	2,811,962,700*	-	-	231,758,158*	19,318,908	-	38,505,524*	10,579,605	24,660,700*	91,769	-	32,288,127
Payable for Fund shares redeemed	2(a)	16,459,245	6,759	5,955,275	19,830,410	1,143,679	857,398	1,925,935	1,892,573	1,296,986	-	957,227	7,569,346
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	18,122,027	-	-	-	-	-	-	-	40,509	-	-	72,556
Open forward foreign exchange contracts	2(c)	-	-	-	32,476,529	178,732	-	-	-	-	1,993	-	-
Market value / unrealised depreciation on swaps	2(c)	48,505,611	-	-	320,970	3,644,763	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	24,263,842	-	-	24,288,095	167,116	-	181,840	5,680	450,695	-	-	485,185
Other liabilities	4,5,6,7,8	13,321,500	9,057	1,979,816	19,905,444	794,482	1,243,042	1,107,523	147,131	306,753	1,462	1,924,277	10,044,168
<b>Total liabilities</b>		<b>2,965,641,309</b>	<b>15,816</b>	<b>8,987,211</b>	<b>379,343,440</b>	<b>26,624,975</b>	<b>2,333,201</b>	<b>42,362,126</b>	<b>17,527,052</b>	<b>27,238,566</b>	<b>95,224</b>	<b>2,881,504</b>	<b>68,068,489</b>
<b>Total net assets</b>		<b>6,585,226,161</b>	<b>16,950,456</b>	<b>1,366,713,330</b>	<b>14,893,580,039</b>	<b>941,983,078</b>	<b>935,840,798</b>	<b>951,419,711</b>	<b>1,710,693,688</b>	<b>221,051,148</b>	<b>10,134,999</b>	<b>1,414,307,517</b>	<b>4,650,421,717</b>

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Net Assets

as at 29 February 2024 continued

Fund Name	Note	Impact Bond Fund	India Fund	Japan Flexible Equity Fund	Japan Small & MidCap Opportunities Fund	Latin American Fund	Multi-Theme Equity Fund	Natural Resources Fund <sup>(4)</sup>	Next Generation Health Care Fund	Next Generation Technology Fund	Nutrition Fund	Sustainable Asian Bond Fund	Sustainable Emerging Markets Blended Bond Fund
		EUR	USD	JPY	JPY	USD	USD	USD	USD	USD	USD	USD	USD
<b>Assets</b>													
Securities portfolio at cost		78,994,981	423,679,204	51,584,313,101	20,097,884,359	725,514,092	171,056,330	311,830,260	20,847,201	1,914,112,717	224,657,712	102,398,609	43,210,874
Unrealised appreciation/(depreciation)		(1,248,404)	93,305,641	10,475,122,949	3,889,366,401	24,107,466	11,063,208	(19,434,596)	2,178,257	785,127,793	(20,411,490)	(455,935)	(3,048,378)
Securities portfolio at market value	2(a)	77,746,577	516,984,845	62,059,436,050	23,987,250,760	749,621,558	182,119,538	292,395,664	23,025,458	2,699,240,510	204,246,222	101,942,674	40,162,496
Cash at bank	2(a)	313,709	20,059,333	1,210,081,903	654,687,910	3,447,780	396,296	12,496,395	1,332,181	52,227,170	5,019,567	8,151,925	2,429,886
Due from broker	14	74,941	-	-	-	-	-	-	-	-	-	1,566,645	184,897
Interest and dividends receivable	2(a)	669,557	206,655	61,335,351	62,326,709	4,713,834	747	2,108,319	9,483	542,446	128,451	973,869	600,467
Receivable for investments sold	2(a)	307,590	1,490,683	-	821,104,428	10,746,677	1,110,580	-	-	-	-	455,431	-
Receivable for Fund shares subscribed	2(a)	-	1,424,535	641,865,916	148,291,708	446,315	392,607	271,508	48,467	3,843,664	124,685	-	159
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	18,480	-	-	-	-	-	-	-	-	-	134,003	6,611
Open forward foreign exchange contracts	2(c)	131,864	-	219,457,147	24,795,600	49,354	336,750	196,545	-	3,709,788	81,128	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	11,728	-
Other assets	2(a,c)	-	-	-	789	-	42,885	538,656	920	59,753	328,905	473	16,237
<b>Total assets</b>		<b>79,262,718</b>	<b>540,166,051</b>	<b>64,192,176,367</b>	<b>25,698,457,904</b>	<b>769,025,518</b>	<b>184,399,403</b>	<b>308,007,087</b>	<b>24,416,509</b>	<b>2,759,623,331</b>	<b>209,928,958</b>	<b>113,236,748</b>	<b>43,400,753</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	1,137	-	717,487	-	399,371	-	7,211,570	-	632,431	-	-	-
Due to broker	14	-	-	-	-	-	-	-	-	-	-	-	52,383
Income distribution payable	2(a)	-	-	4,671	4,558	-	-	963	-	49	-	54	-
Payable for investments purchased	2(a)	411,103	-	288,287,011	926,103,579	11,735,202	311,245	686,786	-	1,059,623	-	3,093,488	-
Payable for Fund shares redeemed	2(a)	-	887,093	860,326,166	47,092,864	2,952,712	1,406,962	884,866	592,751	7,478,022	1,185,041	-	39,740
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	27,119	-	-	18,593	7,105
Market value / unrealised depreciation on swaps	2(c)	34,079	-	-	-	-	-	-	-	-	-	49,131	93,089
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	4,225	-
Other liabilities	4,5,6,7,8	105,440	12,045,406	64,650,329	37,608,734	1,316,874	159,570	1,671,955	14,502	3,836,828	292,467	79,064	46,366
<b>Total liabilities</b>		<b>551,759</b>	<b>12,932,499</b>	<b>1,213,985,664</b>	<b>1,010,809,735</b>	<b>16,404,159</b>	<b>1,877,777</b>	<b>10,456,140</b>	<b>634,372</b>	<b>13,006,953</b>	<b>1,477,508</b>	<b>3,244,555</b>	<b>238,683</b>
<b>Total net assets</b>		<b>78,710,959</b>	<b>527,233,552</b>	<b>62,978,190,703</b>	<b>24,687,648,169</b>	<b>752,621,359</b>	<b>182,521,626</b>	<b>297,550,947</b>	<b>23,782,137</b>	<b>2,746,616,378</b>	<b>208,451,450</b>	<b>109,992,193</b>	<b>43,162,070</b>

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

# Statement of Net Assets

as at 29 February 2024 continued

Fund Name	Note	Sustainable Emerging Markets Bond Fund	Sustainable Emerging Markets Corporate Bond Fund	Sustainable Emerging Markets Local Currency Bond Fund	Sustainable Energy Fund	Sustainable Fixed Income Global Opportunities Fund	Sustainable Global Allocation Fund	Sustainable Global Bond Income Fund	Sustainable Global Dynamic Equity Fund <sup>(4)</sup>	Sustainable Global Infrastructure Fund	Sustainable World Bond Fund	Swiss Small & MidCap Opportunities Fund	Systematic China A-Share Opportunities Fund
		USD	USD	USD	USD	EUR	USD	USD	USD	USD	USD	CHF	USD
<b>Assets</b>													
Securities portfolio at cost		217,277,746	39,847,186	452,198,017	5,648,640,067	318,321,646	147,421,792	147,579,233	377,745,295	12,023,984	1,036,516,696	374,411,953	504,729,096
Unrealised appreciation/(depreciation)		(16,540,486)	(630,792)	(18,106,272)	283,880,135	(11,491,335)	15,836,300	(1,913,732)	51,777,437	(818,073)	(51,831,538)	110,954,282	(8,674,643)
Securities portfolio at market value	2(a)	200,737,260	39,216,394	434,091,745	5,932,520,202	306,830,311	163,258,092	145,665,501	429,522,732	11,205,911	984,685,158	485,366,235	496,054,453
Cash at bank	2(a)	13,694,380	1,694,604	29,510,080	98,028,153	20,535,711	40,421,914	10,579,083	9,401,181	501,144	11,716,928	8,852,145	5,571,883
Due from broker	14	1,107,083	-	1,438,000	-	9,311,322	267,765	451,337	-	-	8,786,687	-	-
Interest and dividends receivable	2(a)	2,462,105	536,988	7,507,605	6,936,910	21,262	479,086	1,833,285	470,656	17,757	9,216,087	2,307	14,243
Receivable for investments sold	2(a)	327,793	278,640	4,651,910	5,757,623	90,110,480*	1,261,169*	2,094,963*	2,393,335	92,642	18,897,987*	7,039,499	-
Receivable for Fund shares subscribed	2(a)	255,121	6,332	3,841	4,880,590	45,000	6,907	39,090	654,218	6,350	964,968	542,644	541,564
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	32,061	6,997	-	-	-	-	-	-	-	1,135,433	-	-
Open forward foreign exchange contracts	2(c)	1,091,819	146,484	-	931,937	-	-	649,497	-	-	6,234,188	-	186,628
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	46,951,495	15,028,965	17,417,080	-	-	91,845,782	-	-
Market value / unrealised appreciation on swaps	2(c)	81,438	-	1,811,753	-	-	54,871	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	16,848	-	1,593,283	1,025,942	32,784	2,367,874	-	586,831	-	-
Other assets	2(a,c)	425	877	565,290	3,410,529	31,983	10,836	983	25,894	5,191	85,967	29,593	173
<b>Total assets</b>		<b>219,789,485</b>	<b>41,887,316</b>	<b>479,597,072</b>	<b>6,052,465,944</b>	<b>475,430,847</b>	<b>221,815,547</b>	<b>178,763,603</b>	<b>444,835,890</b>	<b>11,828,995</b>	<b>1,134,156,016</b>	<b>501,832,423</b>	<b>502,368,944</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	49,505	-	3,577	1	-	159,358	-	-	-	1,946,235	-	-
Due to broker	14	350,644	-	2,415,205	-	450,560	66,810	7,600	-	-	936,448	-	-
Income distribution payable	2(a)	53	-	-	16,207	3	-	411,051	-	-	39,771	-	-
Payable for investments purchased	2(a)	1,759	-	-	-	140,001,941*	19,377,115*	20,627,691*	182,951	67,542	125,390,273*	320,858	-
Payable for Fund shares redeemed	2(a)	2,301,264	9,176	8,174,937	20,142,645	3,147	90,665	25,664	505,443	-	529,327	4,987,122	764,322
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	-	-	-	-	484,963	40,148	68,126	137,224	-	-	-	45,117
Open forward foreign exchange contracts	2(c)	-	-	1,837,314	-	790,564	233,321	-	820,194	-	-	-	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	1,923,828	-	35,939	-	5,318	3,726,951	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	1,561,186	396,231	8,449	672,282	-	1,437,699	-	-
Other liabilities	4,5,6,7,8	118,727	30,114	340,407	9,199,516	572,218	228,821	103,790	657,590	10,882	923,545	541,432	480,639
<b>Total liabilities</b>		<b>2,821,952</b>	<b>39,290</b>	<b>12,771,440</b>	<b>29,358,369</b>	<b>145,788,410</b>	<b>20,592,469</b>	<b>21,288,310</b>	<b>2,975,684</b>	<b>83,742</b>	<b>134,930,249</b>	<b>5,849,412</b>	<b>1,290,078</b>
<b>Total net assets</b>		<b>216,967,533</b>	<b>41,848,026</b>	<b>466,825,632</b>	<b>6,023,107,575</b>	<b>329,642,437</b>	<b>201,223,078</b>	<b>157,475,293</b>	<b>441,860,206</b>	<b>11,745,253</b>	<b>999,225,767</b>	<b>495,983,011</b>	<b>501,078,866</b>

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Net Assets

as at 29 February 2024 continued

Fund Name	Note	Systematic China Environmental Tech Fund	Systematic ESG Multi Allocation Credit Fund <sup>(4)</sup>	Systematic Global Equity High Income Fund	Systematic Global Sustainable Income & Growth Fund	Systematic Sustainable Global SmallCap Fund	United Kingdom Fund	US Basic Value Fund	US Dollar Bond Fund	US Dollar High Yield Bond Fund	US Dollar Reserve Fund	US Dollar Short Duration Bond Fund	US Flexible Equity Fund
		USD	USD	USD	USD	USD	GBP	USD	USD	USD	USD	USD	USD
<b>Assets</b>													
Securities portfolio at cost		15,734,484	107,210,356	4,566,811,219	27,298,206	242,874,809	175,205,979	693,719,152	544,046,061	1,894,751,493	313,220,951	1,587,625,457	1,653,886,177
Unrealised appreciation/(depreciation)		(1,301,326)	(4,064,142)	459,393,105	2,310,209	14,029,782	26,055,700	47,133,752	(34,081,377)	(52,896,392)	71,424	(36,855,693)	481,608,100
Securities portfolio at market value	2(a)	14,433,158	103,146,214	5,026,204,324	29,608,415	256,904,591	201,261,679	740,852,904	509,964,684	1,841,855,101	313,292,375	1,550,769,764	2,135,494,277
Cash at bank	2(a)	158,829	2,259,496	357,495,511	1,695,678	5,125,093	456,781	32,389,650	5,336,938	35,811,058	211,903,618	96,805,018	29,310,336
Due from broker	14	-	-	-	-	-	-	-	1,088,939	2,476,000	-	1,045,438	-
Interest and dividends receivable	2(a)	499	1,392,391	6,927,258	28,515	248,686	563,495	1,437,443	3,849,293	28,814,021	1,138,364	13,331,756	2,053,733
Receivable for investments sold	2(a)	-	-	1,478,080	-	1,341,382	1,579,098	-	58,526,337*	1,324,745	-	24,093*	-
Receivable for Fund shares subscribed	2(a)	-	-	89,892,925	925,382	496,558	109,976	645,489	1,837,302	5,124,204	2,677,205	1,510,754	25,344,630
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	-	-	18,413,948	107,252	188,240	-	-	204,277	-	-	-	-
Open forward foreign exchange contracts	2(c)	65	349,039	-	211	22,973	-	201,478	364,968	1,277,090	160,430	2,486,785	1,991,524
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	38,790,360	-	-	15,476,124	-
Market value / unrealised appreciation on swaps	2(c)	-	-	-	-	-	-	-	381,755	4,113,321	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-	335,860	7,930	-	-	-
Other assets	2(a,c)	951	2,327	5,568,829	20,689	142,767	81,050	170,186	3,757	9,165	-	-	185,182
<b>Total assets</b>		<b>14,593,502</b>	<b>107,149,467</b>	<b>5,505,980,875</b>	<b>32,386,142</b>	<b>264,470,290</b>	<b>204,052,079</b>	<b>775,697,150</b>	<b>620,684,470</b>	<b>1,920,812,635</b>	<b>529,171,992</b>	<b>1,681,449,732</b>	<b>2,194,379,682</b>
<b>Liabilities</b>													
Cash owed to bank	2(a)	-	-	12,342	22,277	-	338	-	-	-	-	-	-
Due to broker	14	-	-	-	-	-	-	-	583,640	4,531,068	-	-	-
Income distribution payable	2(a)	-	-	24,399,886	75,153	-	-	380	229,560	4,904,323	-	466,254	-
Payable for investments purchased	2(a)	-	309,715	-	-	1,784,370	204,442	-	99,187,141*	12,666,324	-	35,803,973*	17,524,622
Payable for Fund shares redeemed	2(a)	-	-	14,697,885	399,435	303,760	1,063,441	725,167	658,111	1,480,725	2,548,517	26,593,999	5,822,751
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	1,335	3,483	-	-	-	-	-	-	-	-	637,106	-
Open forward foreign exchange contracts	2(c)	-	-	861,490	-	-	7,839	-	-	-	-	-	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	-	-	-	-	-	-	517,055	-
Market value of written options/swaptions	2(c)	-	-	28,540,475	146,243	-	-	-	1,164,545	670	-	-	-
Other liabilities	4,5,6,7,8	10,346	27,418	7,699,684	31,463	802,746	292,660	970,546	717,509	1,802,900	249,851	994,127	2,055,698
<b>Total liabilities</b>		<b>11,681</b>	<b>340,616</b>	<b>76,211,762</b>	<b>674,571</b>	<b>2,890,876</b>	<b>1,568,720</b>	<b>1,696,093</b>	<b>102,540,506</b>	<b>25,386,010</b>	<b>2,798,368</b>	<b>65,012,514</b>	<b>25,403,071</b>
<b>Total net assets</b>		<b>14,581,821</b>	<b>106,808,851</b>	<b>5,429,769,113</b>	<b>31,711,571</b>	<b>261,579,414</b>	<b>202,483,359</b>	<b>774,001,057</b>	<b>518,143,964</b>	<b>1,895,426,625</b>	<b>526,373,624</b>	<b>1,616,437,218</b>	<b>2,168,976,611</b>

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

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



# Statement of Net Assets

as at 29 February 2024 continued

Fund Name	Note	US	US	US	World	World	World	World	World	World	World	
		Government Mortgage Impact Fund	US Growth Fund	Mid-Cap Value Fund	Sustainable Equity Fund	Energy Fund	Financials Fund	Gold Fund	Healthscience Fund	Mining Fund	Real Estate Securities Fund	Technology Fund
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
<b>Assets</b>												
Securities portfolio at cost		109,547,954	286,600,245	226,234,127	4,660,979	1,988,481,094	1,413,178,573	3,830,943,301	10,841,658,376	3,964,668,372	135,581,669	6,358,925,148
Unrealised appreciation/(depreciation)		(17,488,298)	181,140,247	12,025,900	1,046,225	278,732,625	165,065,383	(550,973,388)	3,044,701,765	427,923,415	(429,755)	5,119,467,345
Securities portfolio at market value	2(a)	92,059,656	467,740,492	238,260,027	5,707,204	2,267,213,719	1,578,243,956	3,279,969,913	13,886,360,141	4,392,591,787	135,151,914	11,478,392,493
Cash at bank	2(a)	462,358	1,635,038	11,155,603	107,997	52,772,293	68,514,737	55,345,112	702	137,630,041	1,062,867	88,926,526
Due from broker	14	-	-	-	-	-	-	-	4,750,000	-	-	-
Interest and dividends receivable	2(a)	347,559	153,553	247,826	3,422	12,435,410	7,252,123	9,413,193	16,950,617	3,464,621	276,485	3,788,738
Receivable for investments sold	2(a)	16,292,546*	139,660	752,596	-	-	-	1,913,606	-	-	2,522,544	14,823,877
Receivable for Fund shares subscribed	2(a)	64,683	2,378,003	517,856	54,186	1,688,373	1,395,573	3,882,189	32,623,729	2,757,721	38,696	24,308,911
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	35,596	197,279	3,861	-	836,581	81,449	1,477,673	-	1,055,227	-	1,643,844
Market value of To Be Announced securities contracts	2(c)	5,567,571	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	-
Other assets	2(a,c)	-	-	58,172	477	86,264	1,800,585	-	1,708,021	21,302	18,845	9,409
<b>Total assets</b>		<b>114,829,969</b>	<b>472,244,025</b>	<b>250,995,941</b>	<b>5,873,286</b>	<b>2,335,032,640</b>	<b>1,657,288,423</b>	<b>3,352,001,686</b>	<b>13,942,393,210</b>	<b>4,537,520,699</b>	<b>139,071,351</b>	<b>11,611,893,798</b>
<b>Liabilities</b>												
Cash owed to bank	2(a)	405	-	271,730	-	4,683,439	5,221,888	-	6,359,963	5,342,166	-	-
Due to broker	14	-	-	-	-	-	-	-	-	-	-	-
Income distribution payable	2(a)	21,192	-	-	-	12,088	52,760	23,744	36,251	9,815	18,838	335,593
Payable for investments purchased	2(a)	21,828,421*	-	1,022,613	-	2,620,237	18,768,023	-	-	-	2,109,302	48,155,654
Payable for Fund shares redeemed	2(a)	54,448	3,461,029	250,031	-	11,139,251	9,854,636	6,406,709	32,974,912	11,461,310	1,825,899	36,508,282
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	16,046,233	-	192,377	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	190,868	642,551	379,921	8,059	7,514,843	7,354,263	7,111,551	19,353,948	7,624,476	162,434	15,862,187
<b>Total liabilities</b>		<b>22,095,334</b>	<b>4,103,580</b>	<b>1,924,295</b>	<b>8,059</b>	<b>25,969,858</b>	<b>41,251,570</b>	<b>13,542,004</b>	<b>74,771,307</b>	<b>24,437,767</b>	<b>4,308,850</b>	<b>100,861,716</b>
<b>Total net assets</b>		<b>92,734,635</b>	<b>468,140,445</b>	<b>249,071,646</b>	<b>5,865,227</b>	<b>2,309,062,782</b>	<b>1,616,036,853</b>	<b>3,338,459,682</b>	<b>13,867,621,903</b>	<b>4,513,082,932</b>	<b>134,762,501</b>	<b>11,511,032,082</b>

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 29 February 2024

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Asian Dragon Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>732,928,633</b>	<b>783,596,715</b>	<b>865,199,577</b>	<b>1,176,221,240</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	USD	41.41	41.96	36.33	38.89
A Class non-distributing share	USD	43.38	43.95	43.92	55.82
A Class non-distributing share AUD hedged	AUD	13.23	13.52	13.96	18.00
A Class non-distributing share CHF hedged	CHF	11.49	11.87	12.48	16.18
A Class non-distributing share EUR hedged	EUR	11.86	12.14	12.62	16.44
A Class non-distributing share PLN hedged	PLN	118.81	120.54	118.58	150.02
A Class non-distributing share SGD hedged	SGD	12.79	13.09	13.36	17.09
C Class non-distributing share	USD	31.12	31.72	32.10	41.32
D Class distributing (A) UK reporting fund share	USD	41.95	42.34	36.65	39.24
D Class non-distributing share	USD	48.93	49.39	48.99	61.81
D Class non-distributing share AUD hedged	AUD	20.32	20.70	21.21	27.14
D Class non-distributing share CHF hedged	CHF	12.23	12.60	13.15	16.91
D Class non-distributing share EUR hedged	EUR	12.65	12.90	13.31	17.21
E Class non-distributing share	USD	38.90	39.51	39.68	50.70
I Class distributing (A) share	USD	12.13	12.23	12.30	15.63
I Class distributing (A) UK reporting fund share	USD	12.11	12.22	10.58	11.33
I Class non-distributing share	USD	13.27	13.38	13.24	16.66
I Class non-distributing share AUD hedged	AUD	9.98	10.15	10.38	13.25
X Class distributing (A) UK reporting fund share	USD	39.99	40.15	34.76	37.27
X Class non-distributing share	USD	55.75	55.98	54.97	68.66
<b>Asian Growth Leaders Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>490,712,889</b>	<b>590,489,089</b>	<b>838,847,579</b>	<b>1,435,246,176</b>
Net asset value per:					
A Class non-distributing share AUD hedged	AUD	11.95	12.12	12.56	17.33
A Class non-distributing share CHF hedged	CHF	10.57	10.84	11.44	15.86
A Class non-distributing share EUR hedged	EUR	10.98	11.14	11.63	16.21
A Class non-distributing share SGD hedged	SGD	12.89	13.08	13.41	18.35
A Class non-distributing UK reporting fund share	USD	18.50	18.59	16.08	18.41
D Class distributing (M) share	USD	8.73	8.75	8.80	11.98
D Class non-distributing share CHF hedged	CHF	11.28	11.51	12.06	16.60
D Class non-distributing share EUR hedged	EUR	11.71	11.84	12.27	16.97
D Class non-distributing share SGD hedged	SGD	9.45	9.55	9.72	13.20
D Class non-distributing UK reporting fund share	USD	19.82	19.84	17.03	19.37
E Class non-distributing share	USD	22.24	22.39	22.60	30.89
I Class distributing (A) UK reporting fund share	USD	9.03	9.02	7.81	8.98
I Class distributing (Q) share	USD	12.82	12.88	13.01	17.63
I Class non-distributing share	USD	14.41	14.40	14.32	19.27
S Class non-distributing share	USD	11.07	11.07	11.02	14.85
S Class non-distributing share CHF hedged	CHF	9.59	9.78	10.24	14.06
S Class non-distributing share EUR hedged	EUR	9.78	9.88	10.22	14.12
S Class non-distributing share GBP hedged	GBP	10.37	10.40	10.58	14.43
S Class non-distributing share SGD hedged	SGD	10.57	10.68	10.85	14.71
X Class non-distributing share	USD	22.62	22.53	22.23	29.69

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Asian High Yield Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,516,524,097</b>	<b>1,514,907,587</b>	<b>2,117,939,025</b>	<b>1,758,081,147</b>
Net asset value per:					
A Class distributing (Q) share	USD	6.17	5.75	6.54	-
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.23	4.95	5.76	9.78
A Class distributing (R) (M) (G) share EUR hedged	EUR	5.24	4.94	5.73	9.74
A Class distributing (R) (M) (G) share GBP hedged	GBP	5.32	5.02	5.77	9.77
A Class distributing (R) (M) (G) share HKD hedged	HKD	52.94	50.11	58.21	98.49
A Class distributing (R) (M) (G) share SGD hedged	SGD	5.83	5.56	6.48	10.94
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	51.91	49.26	59.22	100.09
A Class distributing (S) (M) (G) share	USD	4.88	4.62	5.33	8.97
A Class non-distributing share	USD	8.32	7.47	7.81	11.89
A Class non-distributing share AUD hedged	AUD	7.32	6.62	7.10	10.94
A Class non-distributing share EUR hedged	EUR	7.12	6.46	6.97	10.82
A Class non-distributing share GBP hedged	GBP	7.44	6.70	7.09	10.88
A Class non-distributing share HKD hedged	HKD	75.78	68.37	72.45	110.97
A Class non-distributing share SGD hedged	SGD	8.25	7.47	7.95	12.15
D Class distributing (M) UK reporting fund share EUR hedged	EUR	5.18	4.87	5.74	9.51
D Class distributing (M) UK reporting fund share GBP hedged	GBP	5.95	5.56	6.42	-
D Class distributing (S) (M) (G) share	USD	5.18	4.90	5.62	9.38
D Class non-distributing share	USD	8.56	7.67	7.98	12.11
D Class non-distributing UK reporting fund share EUR hedged	EUR	6.73	6.09	6.54	10.11
D Class non-distributing UK reporting fund share GBP hedged	GBP	7.25	6.51	6.86	-
E Class distributing (Q) share EUR hedged	EUR	4.62	4.34	5.10	8.47
E Class non-distributing share	USD	9.93	8.93	9.39	14.38
E Class non-distributing share EUR hedged	EUR	6.90	6.27	6.81	10.64
I Class distributing (S) (M) (G) share	USD	5.33	5.03	5.76	9.65
I Class non-distributing share	USD	6.91	6.18	6.43	9.73
I Class non-distributing UK reporting fund share EUR hedged	EUR	6.57	5.94	6.37	9.83
X Class non-distributing share	USD	8.93	7.97	8.24	12.42
<b>Asian Multi-Asset Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>78,836,646</b>	<b>69,591,926</b>	<b>73,282,472</b>	<b>90,901,838</b>
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	7.55	7.54	8.17	10.61
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.69	9.77	-	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.76	9.77	-	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	96.57	97.52	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.69	9.77	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.76	9.78	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	7.12	7.15	7.85	10.25
A Class distributing (S) (M) (G) share JPY hedged	JPY	947	974	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	6.99	7.05	7.77	10.13
A Class non-distributing share	USD	12.62	12.10	12.16	15.01
I Class non-distributing share	USD	13.60	12.98	12.93	15.81
X Class non-distributing share	USD	14.44	13.73	13.59	16.50
<b>Asian Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>8,588,675</b>	<b>8,395,240</b>	<b>4,576,810</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	8.82	8.96	9.08	-
D Class non-distributing UK reporting fund share	USD	8.97	9.07	7.86	-
E Class non-distributing share	USD	9.74	9.92	10.09	-
I Class non-distributing UK reporting fund share	USD	9.02	9.11	7.86	-
X Class non-distributing UK reporting fund share	USD	9.13	9.19	7.88	-
ZI Class non-distributing share	USD	8.97	9.06	-	-

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Asian Tiger Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,248,986,583</b>	<b>2,794,010,377</b>	<b>3,526,988,067</b>	<b>5,509,491,295</b>
Net asset value per:					
A Class distributing (D) share	USD	9.81	9.52	10.00	12.88
A Class distributing (M) share	USD	9.82	9.52	10.01	12.89
A Class distributing (M) share AUD hedged	AUD	7.95	7.77	8.33	10.81
A Class distributing (M) share EUR hedged	EUR	6.46	6.32	6.85	8.97
A Class distributing (M) share HKD hedged	HKD	8.25	8.04	8.56	11.09
A Class distributing (M) share NZD hedged	NZD	8.59	8.35	8.84	11.40
A Class distributing (M) share SGD hedged	SGD	7.43	7.27	7.75	10.01
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.91	7.69	8.22	10.90
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.67	7.45	7.95	10.50
A Class distributing (R) (M) (G) share CNH hedged	CNH	69.04	67.17	74.09	98.14
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.38	8.14	8.65	11.43
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	75.69	73.46	78.77	103.66
A Class distributing (S) (M) (G) share	USD	8.20	7.97	8.48	11.18
A Class distributing (S) (M) (G) share CNH hedged	CNH	100.22	98.50	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.39	6.28	6.89	9.24
A Class distributing (S) (M) (G) share GBP hedged	GBP	4.96	4.84	5.22	6.93
A Class distributing (S) (M) (G) share HKD hedged	HKD	59.89	58.52	63.01	83.57
A Class distributing (S) (M) (G) share SGD hedged	SGD	6.51	6.39	6.89	9.11
A Class distributing (T) share	USD	10.34	-	-	-
A Class non-distributing share	USD	38.75	36.64	36.96	46.23
A Class non-distributing share EUR hedged	EUR	8.84	8.44	8.78	11.17
A Class non-distributing share HKD hedged	HKD	81.16	77.11	78.77	99.10
A Class non-distributing share SGD hedged	SGD	12.18	11.62	11.89	14.90
C Class distributing (D) share	USD	9.95	9.65	10.14	13.06
C Class non-distributing share	USD	28.68	27.29	27.87	35.31
D Class distributing (A) UK reporting fund share GBP hedged	GBP	7.34	6.94	7.40	9.63
D Class distributing (M) share	USD	9.83	9.53	10.02	12.90
D Class distributing (M) share HKD hedged	HKD	8.26	8.05	8.57	11.10
D Class distributing (M) share SGD hedged	SGD	7.30	7.15	7.62	9.84
D Class distributing (S) (M) (G) share	USD	8.76	8.49	8.99	11.78
D Class non-distributing share	USD	13.17	12.42	12.47	15.52
D Class non-distributing share EUR hedged	EUR	10.49	10.00	10.34	13.09
D Class non-distributing share SGD hedged	SGD	12.00	11.43	11.63	14.50
E Class non-distributing share	USD	34.80	32.99	33.44	42.05
E Class non-distributing share EUR hedged	EUR	9.07	8.68	9.07	11.60
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.35	6.94	7.41	9.63
I Class distributing (M) share	USD	8.52	8.26	8.68	11.18
I Class distributing (Q) share EUR hedged	EUR	6.56	6.41	6.93	9.07
I Class non-distributing share	USD	11.74	11.06	11.09	13.78
I Class non-distributing share EUR hedged	EUR	9.38	8.93	9.23	11.65
I Class non-distributing share SGD hedged	SGD	9.45	8.99	9.13	11.37
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.81	8.49	8.89	11.23
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	7.56	7.15	7.62	9.92
SR Class distributing (M) UK reporting fund share	USD	7.56	7.33	6.64	7.20
SR Class non-distributing UK reporting fund share	USD	8.57	8.08	6.98	7.31
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.07	7.68	7.94	10.03
X Class distributing (M) share	USD	8.20	7.95	8.34	10.72
X Class non-distributing share	USD	10.26	9.64	9.61	11.89
X Class non-distributing share EUR hedged	EUR	9.20	8.73	8.97	11.28
<b>Brown To Green Materials Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>64,817,462</b>	<b>20,423,202</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	10.42	10.14	-	-
AI Class non-distributing share	USD	11.12	10.82	-	-
D Class non-distributing UK reporting fund share	USD	10.48	10.15	-	-
E Class non-distributing UK reporting fund share	USD	11.08	10.81	-	-
I Class non-distributing UK reporting fund share	USD	10.50	10.17	-	-
X Class non-distributing UK reporting fund share	USD	10.55	10.18	-	-
Z Class non-distributing UK reporting fund share	USD	10.51	10.16	-	-

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# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>China Bond Fund</b>					
<b>Total net assets</b>	<b>CNH</b>	<b>21,259,912,333</b>	<b>26,253,457,860</b>	<b>38,725,399,779</b>	<b>60,649,931,844</b>
Net asset value per:					
A Class distributing (M) share	CNH	64.57	63.52	66.63	74.00
A Class distributing (R) (M) (G) share HKD hedged	HKD	100.65	99.74	-	-
A Class distributing (R) (M) (G) share USD hedged	USD	10.08	9.99	-	-
A Class distributing (S) (M) (G) share	CNH	86.87	86.27	91.84	103.74
A Class distributing (S) (M) (G) share AUD hedged	AUD	7.96	7.89	8.34	9.69
A Class distributing (S) (M) (G) share EUR hedged	EUR	7.43	7.38	7.87	9.24
A Class distributing (S) (M) (G) share HKD hedged	HKD	79.77	78.88	83.14	96.68
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.12	8.06	8.48	9.81
A Class distributing (S) (M) (G) share USD hedged	USD	8.31	8.18	8.51	9.85
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.05	7.94	8.31	9.62
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	7.95	7.84	8.25	9.57
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.10	7.98	8.34	9.62
A Class distributing (T) share USD hedged	USD	10.15	-	-	-
A Class non-distributing share	CNH	102.41	99.03	99.95	107.01
A Class non-distributing share JPY hedged	JPY	889	877	911	1,007
A Class non-distributing share SGD hedged	SGD	10.28	9.94	-	-
A Class non-distributing UK reporting fund share USD hedged	USD	10.35	9.92	9.79	10.73
AI Class non-distributing share	CNH	81.77	79.01	79.79	85.42
AI Class non-distributing share EUR hedged	EUR	9.85	9.53	9.64	10.70
C Class non-distributing share	CNH	87.97	85.56	87.41	94.79
D Class distributing (A) UK reporting fund share GBP hedged	GBP	8.65	8.29	8.58	9.80
D Class distributing (M) share	CNH	64.85	63.80	66.92	74.33
D Class distributing (S) (M) (G) share	CNH	84.22	83.50	88.65	99.46
D Class distributing (S) (M) (G) share SGD hedged	SGD	8.35	8.27	8.66	9.96
D Class distributing (S) (M) (G) share USD hedged	USD	8.26	8.11	8.42	9.72
D Class non-distributing share	CNH	103.75	100.16	100.73	107.47
D Class non-distributing share SGD hedged	SGD	10.30	9.95	-	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	9.62	9.29	9.36	10.36
D Class non-distributing UK reporting fund share USD hedged	USD	10.25	9.81	9.65	10.54
E Class distributing (Q) share	CNH	72.78	71.59	75.02	83.41
E Class distributing (Q) share EUR hedged	EUR	8.22	8.08	8.49	9.79
E Class distributing (R) (M) (G) share EUR hedged	EUR	8.39	8.29	8.69	9.85
E Class non-distributing share	CNH	124.84	121.01	122.72	132.09
E Class non-distributing share EUR hedged	EUR	9.94	9.63	9.80	10.94
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.65	8.29	8.58	9.80
I Class distributing (M) share	CNH	62.61	61.62	64.64	71.80
I Class distributing (Q) share EUR hedged	EUR	8.31	8.18	8.58	9.91
I Class distributing (S) (M) (G) share	CNH	87.86	87.03	92.25	103.71
I Class distributing (S) (M) (G) share SGD hedged	SGD	8.38	8.30	8.68	9.96
I Class distributing (S) (M) (G) share USD hedged	USD	8.74	8.59	8.89	10.24
I Class non-distributing share	CNH	130.99	126.37	126.88	135.17
I Class non-distributing UK reporting fund share EUR hedged	EUR	9.67	9.33	9.39	10.38
I Class non-distributing UK reporting fund share USD hedged	USD	10.32	9.87	9.69	10.56
S Class non-distributing share EUR hedged	EUR	10.30	9.94	-	-
S Class non-distributing share USD hedged	USD	10.42	9.97	-	-
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.81	8.45	8.74	9.99
SR Class distributing (M) UK reporting fund share	CNH	57.50	56.53	7.41	7.41
SR Class distributing (S) (M) (G) UK reporting fund share	CNH	88.27	87.42	11.54	-
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	8.51	8.43	8.95	-
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	87.32	86.16	90.15	-
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.76	8.68	9.06	-
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	USD	8.93	8.76	9.06	-
SR Class non-distributing UK reporting fund share	CNH	99.11	95.61	12.00	11.51
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.41	9.08	9.14	10.11
SR Class non-distributing UK reporting fund share USD hedged	USD	9.90	9.47	9.30	10.14
X Class distributing (M) share	CNH	63.98	62.93	65.95	-
X Class non-distributing share	CNH	83.07	79.96	80.03	84.91
X Class non-distributing share USD hedged	USD	10.70	10.22	9.99	10.85

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>China Flexible Equity Fund<sup>(1)</sup></b>					
<b>Total net assets</b>	<b>USD</b>	<b>15,877,806<sup>◇</sup></b>	<b>21,870,838</b>	<b>22,576,970</b>	<b>31,646,134</b>
Net asset value per:					
A Class non-distributing share	USD	6.47 <sup>◇</sup>	6.93	7.91	12.07
A Class non-distributing share EUR hedged	EUR	5.44 <sup>◇</sup>	5.86	6.96	10.91
AI Class non-distributing share EUR hedged	EUR	6.07 <sup>◇</sup>	6.54	7.76	12.16
D Class non-distributing share	USD	6.76 <sup>◇</sup>	7.24	8.19	12.41
D Class non-distributing share EUR hedged	EUR	6.23 <sup>◇</sup>	6.70	7.90	12.28
E Class distributing (Q) share EUR hedged	EUR	5.04 <sup>◇</sup>	5.43	6.49	10.22
E Class non-distributing share	USD	7.53 <sup>◇</sup>	7.94	9.10	13.96
E Class non-distributing share EUR hedged	EUR	5.29 <sup>◇</sup>	5.70	6.80	10.71
I Class non-distributing share	USD	6.89 <sup>◇</sup>	7.37	8.32	12.56
I Class non-distributing share EUR hedged	EUR	6.29 <sup>◇</sup>	6.76	7.95	12.32
X Class non-distributing share	USD	7.19 <sup>◇</sup>	7.69	8.62	12.92
Z Class non-distributing share	USD	6.87 <sup>◇</sup>	7.35	8.30	12.54
<b>China Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>916,422,783</b>	<b>1,020,332,702</b>	<b>1,153,645,347</b>	<b>1,615,607,258</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share GBP hedged	GBP	11.37	12.02	14.34	21.90
A Class distributing (T) share	USD	9.60	10.58	-	-
A Class non-distributing share	USD	14.31	15.08	17.56	26.44
A Class non-distributing share AUD hedged	AUD	10.71	11.38	13.84	21.13
A Class non-distributing share CNH hedged	CNH	92.51	98.59	120.21	178.61
A Class non-distributing share EUR hedged	EUR	10.77	11.46	13.92	21.54
A Class non-distributing share HKD	HKD	14.64	15.46	18.02	26.92
A Class non-distributing share SGD hedged	SGD	12.03	12.79	15.29	23.19
AI Class non-distributing share EUR hedged	EUR	6.40	6.80	8.27	12.79
C Class non-distributing share	USD	11.73	12.44	14.67	22.36
D Class distributing (A) UK reporting fund share GBP hedged	GBP	11.62	12.23	14.60	22.23
D Class non-distributing share	USD	15.95	16.74	19.35	28.91
D Class non-distributing share EUR hedged	EUR	11.74	12.44	15.00	23.03
D Class non-distributing share HKD	HKD	124.44	130.86	151.47	224.49
D Class non-distributing share SGD hedged	SGD	13.11	13.89	16.47	24.80
D Class non-distributing UK reporting fund share GBP hedged	GBP	8.56	9.01	10.66	16.16
E Class non-distributing share EUR hedged	EUR	9.99	10.65	13.01	20.22
I Class non-distributing share	USD	16.51	17.31	19.96	29.74
I Class non-distributing share EUR hedged	EUR	6.65	7.03	8.46	12.95
X Class non-distributing share	USD	16.45	17.18	19.66	29.08
<b>China Impact Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>20,666,079</b>	<b>25,802,680</b>	<b>30,463,840</b>	<b>18,565,831</b>
Net asset value per:					
A Class non-distributing share	USD	7.55	8.90	11.35	14.76
AI Class non-distributing share EUR hedged	EUR	6.01	7.15	9.47	12.62
D Class non-distributing share	USD	7.80	9.15	11.58	14.96
D Class non-distributing share EUR hedged	EUR	6.18	7.33	9.62	12.73
E Class non-distributing share EUR hedged	EUR	5.91	7.04	9.37	12.55
I Class non-distributing share	USD	7.88	9.24	11.66	15.03
I Class non-distributing share EUR hedged	EUR	6.24	7.39	9.68	12.77
X Class non-distributing share	USD	8.14	9.51	11.92	15.24
<b>China Innovation Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>23,152,965</b>	<b>20,782,256</b>	<b>20,651,662</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	10.81	9.91	10.18	-
A Class non-distributing share CNH hedged	CNH	102.80	95.30	101.64	-
D Class non-distributing UK reporting fund share	USD	10.98	10.01	8.79	-
D Class non-distributing UK reporting fund share CNH hedged	CNH	104.33	96.33	101.89	-
E Class non-distributing share	USD	11.13	10.22	10.56	-
I Class non-distributing UK reporting fund share	USD	11.02	10.04	8.80	-
X Class non-distributing UK reporting fund share	USD	11.16	10.13	8.81	-

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

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

<sup>◇</sup> The Total net assets and Net asset value per share class have been disclosed for the final valuation date of 7 November 2023.



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>China Multi-Asset Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>18,689,182</b>	<b>19,507,301</b>	-	-
Net asset value per:					
A Class distributing (T) share	USD	8.89	9.68	-	-
A Class distributing (T) share CNH hedged	CNH	87.85	96.26	-	-
A Class distributing (T) share HKD hedged	HKD	88.95	96.73	-	-
A Class non-distributing share	USD	9.24	9.73	-	-
E Class non-distributing share EUR hedged	EUR	9.68	-	-	-
I Class non-distributing share	USD	9.30	9.74	-	-
X Class non-distributing share	USD	9.34	9.75	-	-
<b>China Onshore Bond Fund</b>					
<b>Total net assets</b>	<b>CNH</b>	<b>740,035,100</b>	<b>760,119,352</b>	-	-
Net asset value per:					
A Class distributing (R) (M) (G) share HKD hedged	HKD	101.27	100.59	-	-
A Class distributing (R) (M) (G) share USD hedged	USD	10.15	10.09	-	-
A Class distributing (S) (M) (G) UK reporting fund share	CNH	98.36	97.61	-	-
A Class non-distributing UK reporting fund share	CNH	103.31	100.86	-	-
E Class non-distributing share	CNH	75.59	73.96	-	-
E Class non-distributing share EUR hedged	EUR	10.33	10.11	-	-
I Class non-distributing share EUR hedged	EUR	10.45	10.17	-	-
I Class non-distributing UK reporting fund share	CNH	104.33	101.52	-	-
X Class non-distributing UK reporting fund share	CNH	105.11	102.02	-	-
X Class non-distributing UK reporting fund share USD hedged	USD	10.83	10.42	-	-
ZI Class distributing (R) (M) (G) share USD hedged	USD	10.14	10.04	-	-
ZI Class non-distributing share	CNH	105.06	102.17	-	-
<b>Circular Economy Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,512,065,435</b>	<b>1,663,241,692</b>	<b>1,796,330,423</b>	<b>2,309,316,574</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	USD	9.07	8.30	6.47	7.61
A Class distributing (Q) (G) share	USD	8.51	-	-	-
A Class distributing (T) share	USD	10.51	9.96	-	-
A Class distributing (T) share AUD hedged	AUD	10.32	9.86	-	-
A Class distributing (T) share CNH hedged	CNH	102.55	97.95	-	-
A Class distributing (T) share HKD hedged	HKD	104.18	99.07	-	-
A Class non-distributing share	USD	13.50	12.36	11.19	15.62
A Class non-distributing share AUD hedged	AUD	9.48	8.77	8.15	11.61
A Class non-distributing share CAD hedged	CAD	9.76	8.98	8.22	11.61
A Class non-distributing share CNH hedged	CNH	98.37	91.16	85.07	117.44
A Class non-distributing share EUR hedged	EUR	9.26	8.58	8.05	11.57
A Class non-distributing share GBP hedged	GBP	9.59	8.83	8.18	11.61
A Class non-distributing share HKD hedged	HKD	98.07	90.23	82.64	116.16
A Class non-distributing share NZD hedged	NZD	9.68	8.90	8.20	11.62
A Class non-distributing share SGD hedged	SGD	12.01	11.11	10.23	14.43
AI Class non-distributing share	USD	14.57	13.34	12.08	16.86
C Class non-distributing share	USD	11.72	10.80	-	-
D Class non-distributing share	USD	13.98	12.75	11.45	15.86
D Class non-distributing UK reporting fund share GBP hedged	GBP	12.55	11.51	10.57	14.89
E Class non-distributing share	USD	13.20	12.12	11.02	15.47
I Class distributing (A) UK reporting fund share	USD	13.99	12.74	9.92	11.62
I Class non-distributing share	USD	14.16	12.89	11.55	15.95
I Class non-distributing share JPY hedged	JPY	1,326	1,245	1,181	1,653
SR Class distributing (A) UK reporting fund share	USD	10.10	9.20	7.17	8.39
SR Class non-distributing UK reporting fund share	USD	10.26	9.35	7.23	8.42
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.47	8.74	8.12	11.56
X Class non-distributing share	USD	14.59	13.24	11.78	16.16
Z Class non-distributing share	USD	14.19	12.92	11.56	15.96

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Climate Action Equity Fund</b>					
<b>Total net assets</b>	USD	4,545,323	4,565,916	4,083,788	-
Net asset value per:					
A Class non-distributing share	USD	8.09	8.31	8.01	-
AI Class non-distributing share	USD	9.16	9.38	9.05	-
C Class non-distributing share	USD	9.80	10.12	9.91	-
D Class non-distributing share	USD	8.25	8.42	8.05	-
E Class non-distributing share	USD	9.06	9.32	9.02	-
I Class non-distributing share	USD	8.30	8.46	8.07	-
X Class non-distributing share	USD	8.42	8.56	8.11	-
<b>Climate Action Multi-Asset Fund</b>					
<b>Total net assets</b>	EUR	46,585,659	45,540,524	47,930,052	-
Net asset value per:					
A Class distributing (R) (M) (G) share USD hedged	USD	8.77	8.70	9.45	-
A Class non-distributing share	EUR	8.99	8.82	9.47	-
AI Class non-distributing share	EUR	9.01	8.83	9.48	-
C Class non-distributing share	EUR	8.76	8.65	9.39	-
D Class non-distributing share	EUR	9.12	8.92	9.52	-
E Class non-distributing share	EUR	8.90	8.75	9.44	-
I Class non-distributing share	EUR	9.17	8.96	9.53	-
X Class non-distributing share	EUR	9.29	9.05	9.58	-
<b>Continental European Flexible Fund</b>					
<b>Total net assets</b>	EUR	5,836,881,478	5,321,200,206	5,070,548,567	8,815,637,037
Net asset value per:					
A Class distributing (A) share	EUR	43.59	38.94	32.83	43.94
A Class distributing (A) UK reporting fund share	EUR	43.29	38.66	28.10	37.43
A Class distributing (A) UK reporting fund share GBP hedged	GBP	42.69	37.93	31.53	41.80
A Class non-distributing share	EUR	44.68	39.92	33.59	44.94
A Class non-distributing share USD hedged	USD	25.67	22.71	18.53	24.24
A Class non-distributing UK reporting fund share	EUR	44.69	39.92	28.94	38.56
AI Class non-distributing share	EUR	18.13	16.19	13.62	18.23
C Class non-distributing share	EUR	35.70	32.09	27.34	37.05
D Class distributing (A) UK reporting fund share	EUR	44.67	39.76	28.87	38.28
D Class distributing (A) UK reporting fund share GBP hedged	GBP	44.11	39.04	32.44	42.80
D Class distributing (A) UK reporting fund share USD hedged	USD	76.77	67.67	55.32	72.02
D Class non-distributing share	EUR	50.10	44.59	37.23	49.45
D Class non-distributing share USD hedged	USD	72.78	64.15	51.96	67.46
D Class non-distributing UK reporting fund share	EUR	50.10	44.58	32.09	42.42
D Class non-distributing UK reporting fund share GBP hedged	GBP	46.89	41.50	34.17	44.96
E Class non-distributing share	EUR	40.74	36.48	30.84	41.49
I Class distributing (A) share	EUR	30.09	-	-	-
I Class distributing (A) UK reporting fund share	EUR	30.09	26.74	19.42	25.76
I Class distributing (A) UK reporting fund share USD hedged	USD	26.75	23.55	19.25	25.07
I Class non-distributing share	EUR	34.68	30.83	25.68	34.02
I Class non-distributing share USD hedged	USD	26.68	23.49	18.98	24.58
I Class non-distributing UK reporting fund share	EUR	34.68	30.83	22.13	29.19
I Class non-distributing UK reporting fund share GBP hedged	GBP	10.55	9.32	7.65	-
SR Class distributing (A) UK reporting fund share	EUR	11.81	10.50	7.63	10.12
SR Class distributing (A) UK reporting fund share USD hedged	USD	12.60	11.11	9.08	11.83
SR Class non-distributing UK reporting fund share	EUR	12.00	10.67	7.67	10.13
SR Class non-distributing UK reporting fund share USD hedged	USD	12.81	11.28	9.13	11.84
X Class distributing (A) UK reporting fund share	EUR	45.16	39.99	29.03	38.55
X Class non-distributing share	EUR	56.79	50.29	41.57	54.67

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Developed Markets Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>14,846,964</b>	<b>17,304,463</b>	<b>10,787,561</b>	<b>5,466,824</b>
Net asset value per:					
A Class non-distributing share	USD	10.44	9.41	8.66	10.86
D Class non-distributing share	USD	10.70	9.60	8.75	10.89
D Class non-distributing UK reporting fund share	USD	10.69	9.60	7.54	7.90
E Class non-distributing share	USD	11.23	10.14	9.38	11.83
I Class non-distributing share	USD	10.76	9.66	8.78	10.89
I Class non-distributing UK reporting fund share	USD	10.77	9.65	7.56	7.90
X Class non-distributing share	USD	10.96	-	-	-
X Class non-distributing UK reporting fund share	USD	10.96	9.79	7.62	7.91
ZI Class non-distributing share	USD	11.65	10.43	-	-
<b>Dynamic High Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,772,328,257</b>	<b>2,831,754,359</b>	<b>3,119,186,697</b>	<b>3,578,551,682</b>
Net asset value per:					
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.43	7.19	7.47	9.55
A Class distributing (R) (M) (G) share CNH hedged	CNH	76.19	73.63	78.17	99.53
A Class distributing (R) (M) (G) share EUR hedged	EUR	8.40	8.06	8.29	10.59
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.83	7.56	7.80	9.93
A Class distributing (S) (M) (G) share	USD	7.79	7.54	7.78	9.86
A Class distributing (S) (M) (G) share CAD hedged	CAD	7.55	7.34	7.66	9.77
A Class distributing (S) (M) (G) share CHF hedged	CHF	10.19	-	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.67	6.53	6.98	9.04
A Class distributing (S) (M) (G) share GBP hedged	GBP	7.05	6.86	7.23	9.26
A Class distributing (S) (M) (G) share HKD hedged	HKD	74.71	72.70	76.05	96.93
A Class distributing (S) (M) (G) share JPY hedged	JPY	1,012	-	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.32	7.16	7.51	9.57
A Class non-distributing share	USD	11.85	11.05	10.58	12.58
A Class non-distributing share CHF hedged	CHF	9.91	9.44	9.45	11.47
A Class non-distributing share SGD hedged	SGD	11.16	10.51	10.21	12.21
AI Class distributing (Q) share EUR hedged	EUR	7.71	7.51	7.95	10.21
AI Class non-distributing share EUR hedged	EUR	10.39	9.78	9.68	11.75
D Class distributing (Q) UK reporting fund share GBP hedged	GBP	8.40	8.10	8.40	10.59
D Class distributing (S) (M) (G) share	USD	8.19	7.89	8.07	10.14
D Class non-distributing share	USD	12.41	11.53	10.96	12.93
D Class non-distributing share CHF hedged	CHF	10.35	9.82	9.77	11.77
D Class non-distributing share EUR hedged	EUR	10.84	10.17	9.99	12.03
E Class distributing (Q) share EUR hedged	EUR	7.02	6.86	7.30	9.42
E Class non-distributing share	USD	14.27	13.33	12.84	15.33
E Class non-distributing share EUR hedged	EUR	9.93	9.37	9.32	11.37
I Class distributing (S) (M) (G) share	USD	8.47	8.15	8.32	10.44
I Class non-distributing share	USD	12.67	11.76	11.15	13.13
I Class non-distributing share BRL hedged	USD	10.99	10.10	8.54	9.36
I Class non-distributing share EUR hedged	EUR	10.97	10.29	10.08	12.12
X Class non-distributing share	USD	13.15	12.16	11.45	13.37
<b>Emerging Europe Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>326,378,036</b>	<b>265,833,037</b>	<b>161,213,607</b>	<b>758,920,271</b>
Net asset value per:					
A Class distributing (A) share	EUR	58.03	47.26	28.66	119.50
A Class distributing (A) UK reporting fund share	EUR	67.99	47.41	28.75	102.84
A Class non-distributing share	EUR	65.30	53.19	32.26	134.49
A Class non-distributing share SGD hedged	SGD	6.69	5.45	3.26	12.97
C Class non-distributing share	EUR	48.73	39.69	24.07	100.98
D Class distributing (A) UK reporting fund share	EUR	68.06	47.46	28.78	102.56
D Class non-distributing share	EUR	74.18	60.42	36.64	152.19
D Class non-distributing UK reporting fund share GBP hedged	GBP	59.79	48.42	28.97	115.38
E Class non-distributing share	EUR	58.17	47.38	28.73	120.09
I Class non-distributing share	EUR	6.36	5.18	3.14	13.02
X Class distributing (A) UK reporting fund share	EUR	68.74	47.83	28.92	102.37
X Class non-distributing share	EUR	8.16	6.64	4.00	16.53

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Emerging Markets Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,110,828,372</b>	<b>982,878,532</b>	<b>912,526,191</b>	<b>1,564,148,104</b>
Net asset value per:					
A Class distributing (A) share	USD	11.96	10.91	10.57	14.06
A Class distributing (D) share	USD	8.32	7.78	7.55	9.97
A Class distributing (M) share	USD	8.60	8.03	7.79	10.30
A Class distributing (R) (M) (G) share AUD hedged	AUD	6.58	6.21	6.19	8.38
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.33	6.90	6.86	9.29
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	74.00	69.55	69.54	93.97
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	81.12	76.48	78.24	105.78
A Class distributing (S) (M) (G) share	USD	6.93	6.52	6.45	8.68
A Class distributing (S) (M) (G) share CAD hedged	CAD	7.18	6.78	6.77	9.17
A Class distributing (S) (M) (G) share GBP hedged	GBP	6.77	6.40	6.46	8.76
A Class distributing (S) (M) (G) share HKD hedged	HKD	50.31	47.57	47.70	64.63
A Class non-distributing share	USD	18.85	17.22	15.99	20.37
A Class non-distributing share EUR hedged	EUR	15.12	13.96	13.42	17.46
A Class non-distributing share GBP hedged	GBP	11.21	10.28	9.73	12.49
AI Class distributing (Q) share EUR hedged	EUR	7.66	7.23	7.26	9.80
AI Class non-distributing share EUR hedged	EUR	9.17	8.46	8.14	10.59
C Class distributing (D) share	USD	8.32	7.78	7.55	9.97
C Class non-distributing share	USD	14.79	13.59	12.78	16.49
D Class distributing (M) share	USD	8.61	8.05	7.81	10.32
D Class non-distributing share	USD	20.81	18.95	17.50	22.16
D Class non-distributing share EUR hedged	EUR	16.17	14.88	14.23	18.40
D Class non-distributing UK reporting fund share	USD	20.81	18.96	15.08	16.08
E Class distributing (Q) share EUR hedged	EUR	7.16	6.76	6.78	9.15
E Class non-distributing share	USD	17.15	15.70	14.66	18.77
E Class non-distributing share EUR hedged	EUR	9.66	8.94	8.64	11.30
I Class distributing (A) share	USD	8.64	7.86	7.62	10.13
I Class distributing (A) UK reporting fund share EUR hedged	EUR	7.97	7.33	7.36	10.01
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.34	7.62	7.51	10.09
I Class distributing (Q) share EUR hedged	EUR	7.36	6.95	6.97	9.41
I Class non-distributing share	USD	18.88	17.19	15.84	20.03
I Class non-distributing share EUR hedged	EUR	11.04	10.15	9.69	12.51
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.04	8.42	8.12	10.45
I Class non-distributing UK reporting fund share GBP hedged	GBP	10.07	9.20	8.63	10.99
X Class distributing (Q) share CHF hedged	CHF	7.83	7.48	7.59	10.22
X Class distributing (Q) share EUR hedged	EUR	7.09	6.69	6.72	9.07
X Class non-distributing share	USD	23.48	21.30	19.51	24.51
X Class non-distributing share EUR hedged	EUR	18.67	17.11	16.23	20.81

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Emerging Markets Corporate Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>754,647,578</b>	<b>779,895,922</b>	<b>808,537,589</b>	<b>1,148,076,472</b>
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	10.09	-	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	10.07	-	-	-
A Class non-distributing share	USD	13.16	12.40	12.10	14.38
A Class non-distributing share EUR hedged	EUR	10.94	10.41	10.46	12.66
AI Class non-distributing share	USD	12.35	11.63	11.34	13.48
D Class distributing (M) UK reporting fund share GBP hedged	GBP	8.68	8.45	8.73	10.77
D Class distributing (S) (M) (G) share SGD hedged	SGD	10.08	-	-	-
D Class non-distributing share	USD	14.31	13.44	13.02	15.36
D Class non-distributing share EUR hedged	EUR	9.96	9.44	9.42	11.32
E Class distributing (Q) share EUR hedged	EUR	7.84	7.66	8.02	10.00
E Class non-distributing share	USD	16.62	15.70	15.40	18.38
E Class non-distributing share EUR hedged	EUR	10.32	9.84	9.94	12.09
I Class distributing (A) share EUR hedged	EUR	7.91	7.49	7.86	9.85
I Class distributing (M) UK reporting fund share GBP hedged	GBP	-	-	8.73	10.77
I Class distributing (Q) share EUR hedged	EUR	8.00	7.81	8.18	10.20
I Class non-distributing share	USD	14.54	13.63	13.18	15.52
I Class non-distributing share CHF hedged	CHF	10.69	10.24	10.34	-
I Class non-distributing share EUR hedged	EUR	12.29	11.64	11.59	13.90
SR Class distributing (M) share	USD	10.20	9.90	-	-
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	8.18	7.96	8.23	10.16
SR Class non-distributing UK reporting fund share	USD	9.63	9.03	7.53	7.47
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.07	8.59	8.56	10.26
X Class non-distributing share	USD	15.79	14.75	14.16	16.56
X Class non-distributing share JPY hedged	JPY	955	919	932	1,103
<b>Emerging Markets Equity Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>178,850,555</b>	<b>205,275,846</b>	<b>314,381,909</b>	<b>507,438,453</b>
Net asset value per:					
A Class distributing (Q) (G) share	USD	11.11	10.96*	10.30	14.47
A Class distributing (R) (M) (G) share AUD hedged	AUD	10.91	10.78*	10.35	14.78
A Class distributing (R) (M) (G) share CNH hedged	CNH	113.05	112.05*	110.01	155.92
A Class distributing (R) (M) (G) share NZD hedged	NZD	11.14	10.99*	10.51	14.94
A Class distributing (S) (M) (G) share	USD	11.86	11.69*	11.08	15.62
A Class distributing (S) (M) (G) share CAD hedged	CAD	10.85	10.74*	10.32	14.70
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.39	9.36*	9.22	13.39
A Class distributing (S) (M) (G) share GBP hedged	GBP	10.30	10.21*	9.89	14.15
A Class distributing (S) (M) (G) share HKD hedged	HKD	87.34	86.51*	83.05	117.94
A Class distributing (S) (M) (G) share SGD hedged	SGD	10.71	10.67*	10.31	14.68
A Class non-distributing share	USD	16.76	16.25*	14.75	20.06
A Class non-distributing share EUR hedged	EUR	9.55	9.37*	8.82	12.33
AI Class distributing (Q) (G) share EUR hedged	EUR	8.12	8.11*	7.90	11.43
AI Class non-distributing share	USD	12.21	11.84*	10.73	14.60
D Class distributing (Q) (G) UK reporting fund share	USD	12.22	12.00*	9.65	11.34
D Class non-distributing share	USD	18.38	17.76*	16.00	21.59
D Class non-distributing share EUR hedged	EUR	9.86	9.64*	9.00	12.49
D Class non-distributing UK reporting fund share	USD	18.38	17.76*	13.77	15.66
E Class distributing (Q) (G) share EUR hedged	EUR	8.27	8.27*	8.10	11.77
E Class non-distributing share EUR hedged	EUR	12.42	12.21*	11.55	16.23
I Class non-distributing share	USD	12.35	11.91*	10.69	14.40
I Class non-distributing share CHF hedged	CHF	11.19	11.05*	10.42	14.29
X Class distributing (S) (M) (G) share	USD	11.87	11.59*	10.78	14.92
X Class non-distributing share	USD	18.10	17.39*	15.51	20.73

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

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Emerging Markets Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,401,747,146</b>	<b>2,503,464,070</b>	<b>2,246,518,528</b>	<b>3,077,007,312</b>
Net asset value per:					
A Class distributing (A) share	USD	9.35	9.41	9.17	13.36
A Class non-distributing share	USD	36.53	36.75	35.65	51.62
A Class non-distributing share EUR hedged	EUR	8.23	8.37	8.41	12.53
AI Class non-distributing share	USD	11.48	11.54	11.19	16.21
C Class non-distributing share	USD	26.93	27.26	26.78	39.27
D Class non-distributing share	USD	41.80	41.90	40.34	57.97
D Class non-distributing share EUR hedged	EUR	8.48	8.60	8.57	12.67
E Class non-distributing share	USD	32.24	32.51	31.69	46.12
I Class distributing (A) share	USD	10.59	10.60	10.32	-
I Class distributing (Q) UK reporting fund share	USD	10.73	10.83	9.13	11.16
I Class non-distributing share	USD	14.62	14.64	14.06	20.15
SI Class non-distributing share	USD	7.58	7.58	7.28	-
X Class non-distributing share	USD	15.73	15.69	14.96	21.27
<b>Emerging Markets Impact Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>101,497,247</b>	<b>92,261,413</b>	<b>84,171,455</b>	<b>28,477,453</b>
Net asset value per:					
A Class non-distributing share	USD	9.28	8.87	8.61	10.06
D Class non-distributing UK reporting fund share	USD	9.39	8.96	7.46	7.31
D Class non-distributing UK reporting fund share EUR hedged	EUR	8.88	8.55	8.50	10.06
E Class non-distributing share EUR hedged	EUR	8.63	8.35	8.37	-
I Class non-distributing UK reporting fund share	USD	9.44	9.00	7.47	7.31
I Class non-distributing UK reporting fund share CHF hedged	CHF	10.30	-	-	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	8.92	8.59	8.52	10.07
I Class non-distributing UK reporting fund share GBP hedged	GBP	10.48	-	-	-
X Class distributing (S) (M) (G) share	USD	10.08	9.80	9.78	-
X Class non-distributing share EUR hedged	EUR	10.70	10.28	10.16	-
X Class non-distributing UK reporting fund share	USD	9.53	9.07	7.50	7.31
Z Class non-distributing UK reporting fund share	USD	9.43	8.99	7.47	7.31
ZI Class non-distributing share	USD	11.51	10.96	-	-

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Emerging Markets Local Currency Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,617,540,371</b>	<b>1,627,879,775</b>	<b>1,417,858,380</b>	<b>2,355,309,356</b>
Net asset value per:					
A Class distributing (A) share	USD	12.70	12.24	11.48	14.53
A Class distributing (D) share	USD	3.10	3.08	2.90	3.65
A Class distributing (M) share	USD	3.12	3.10	2.91	3.67
A Class distributing (M) share AUD hedged	AUD	4.87	4.89	4.70	5.98
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.07	5.08	4.88	6.30
A Class distributing (R) (M) (G) share NZD hedged	NZD	6.39	6.39	6.12	7.86
A Class distributing (S) (M) (G) share	USD	6.43	6.42	6.10	7.85
A Class distributing (S) (M) (G) share CAD hedged	CAD	6.15	6.17	5.94	7.67
A Class distributing (S) (M) (G) share GBP hedged	GBP	5.67	5.69	5.53	7.18
A Class distributing (S) (M) (G) share HKD hedged	HKD	62.29	62.53	60.23	77.97
A Class distributing (S) (M) (G) share SGD hedged	SGD	5.62	5.67	5.48	7.09
A Class non-distributing share	USD	24.12	23.24	20.60	24.77
A Class non-distributing share CHF hedged	CHF	6.58	6.50	6.03	7.38
A Class non-distributing share EUR hedged	EUR	6.89	6.72	6.17	7.58
A Class non-distributing share PLN hedged	PLN	9.92	9.60	8.36	9.96
A Class non-distributing share SEK hedged	SEK	81.78	79.91	73.31	90.23
A Class non-distributing share SGD hedged	SGD	8.07	7.85	7.07	8.54
AI Class distributing (Q) share	USD	9.31	9.25	8.66	10.93
AI Class non-distributing share	USD	11.66	11.24	9.96	11.98
C Class distributing (D) share	USD	3.10	3.08	2.89	3.65
C Class non-distributing share	USD	19.48	18.89	16.96	20.64
D Class distributing (A) share	USD	12.74	12.25	11.49	14.55
D Class distributing (M) share	USD	12.90	12.82	12.04	15.17
D Class distributing (M) share AUD hedged	AUD	4.87	4.88	4.70	5.98
D Class distributing (M) UK reporting fund share GBP hedged	GBP	5.19	5.19	4.96	6.31
D Class distributing (Q) UK reporting fund share	USD	9.23	9.17	7.39	7.85
D Class non-distributing share	USD	26.17	25.15	22.19	26.54
D Class non-distributing share CHF hedged	CHF	8.05	7.93	7.31	8.92
D Class non-distributing share EUR hedged	EUR	7.20	7.01	6.39	7.81
D Class non-distributing share PLN hedged	PLN	10.51	10.15	8.79	10.41
D Class non-distributing share SGD hedged	SGD	8.54	8.30	7.44	8.94
D Class non-distributing UK reporting fund share GBP hedged	GBP	14.07	13.59	12.21	14.74
E Class distributing (Q) share EUR hedged	EUR	4.74	4.77	4.62	5.96
E Class non-distributing share	USD	22.14	21.39	19.06	23.03
E Class non-distributing share EUR hedged	EUR	6.43	6.29	5.80	7.16
I Class distributing (M) UK reporting fund share GBP hedged	GBP	-	-	4.95	6.34
I Class distributing (Q) share	USD	7.77	7.73	7.23	9.13
I Class non-distributing share	USD	26.37	25.33	22.31	26.64
I Class non-distributing share EUR hedged	EUR	7.47	7.27	6.62	8.08
S Class distributing (M) share	USD	10.75	10.68	-	-
S Class distributing (M) UK reporting fund share GBP hedged	GBP	-	-	7.52	9.57
S Class non-distributing share	USD	10.32	9.91	-	-
S Class non-distributing share EUR hedged	EUR	10.16	9.88	-	-
SR Class distributing (M) UK reporting fund share	USD	8.50	8.44	6.83	7.25
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	8.21	8.19	7.84	9.97
SR Class non-distributing UK reporting fund share	USD	10.05	9.66	7.33	7.38
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.35	9.09	8.29	10.13
X Class distributing (Q) share GBP hedged	GBP	7.63	7.63	7.27	9.27
X Class non-distributing share	USD	7.59	7.28	6.38	7.58
X Class non-distributing share GBP hedged	GBP	10.01	9.64	8.60	10.32

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Emerging Markets Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>264,273,622</b>	<b>77,515,826</b>	<b>53,883,168</b>	<b>4,894,212</b>
Net asset value per:					
A Class non-distributing share	USD	7.29	7.37	6.95*	9.74
D Class non-distributing share	USD	7.44	7.50	7.01*	9.75
D Class non-distributing UK reporting fund share	USD	7.45	7.50	6.05*	7.07
E Class non-distributing share	USD	8.73	8.85	8.39*	11.81
I Class non-distributing UK reporting fund share	USD	7.50	7.54	6.06*	7.08
X Class non-distributing share	USD	7.64	7.65	7.09*	-
X Class non-distributing share NZD hedged	NZD	9.87	9.93	9.36*	-
X Class non-distributing UK reporting fund share	USD	7.64	7.66	6.12*	7.09
ZI Class non-distributing share	USD	9.38	9.43	-	-
<b>ESG Flex Choice Cautious Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>10,810,842</b>	<b>9,832,547</b>	<b>11,971,283</b>	<b>-</b>
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	9.16	8.93	9.10	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.25	9.08	9.45	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.71	9.51	9.76	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	91.92	90.54	95.25	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.62	9.42	9.75	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	89.53	87.76	90.49	-
A Class distributing (T) share	USD	8.67	8.53	8.86	-
A Class distributing (T) share AUD hedged	AUD	8.58	8.52	9.08	-
A Class distributing (T) share CAD hedged	CAD	9.49	9.35	9.79	-
A Class distributing (T) share CNH hedged	CNH	85.71	85.15	91.54	-
A Class distributing (T) share GBP hedged	GBP	9.44	9.31	9.79	-
A Class distributing (T) share HKD hedged	HKD	84.98	83.82	88.15	-
A Class non-distributing share	USD	9.28	8.93	8.92	-
A Class non-distributing share AUD hedged	AUD	9.52	9.22	9.41	-
A Class non-distributing share CAD hedged	CAD	10.04	9.70	9.77	-
A Class non-distributing share CNH hedged	CNH	94.54	91.88	94.80	-
A Class non-distributing share GBP hedged	GBP	9.95	9.62	9.76	-
A Class non-distributing share HKD hedged	HKD	91.95	88.95	90.01	-
D Class non-distributing share	USD	9.37	9.00	8.96	-
I Class non-distributing share	USD	9.39	9.01	8.96	-
X Class non-distributing share	USD	9.47	9.07	8.99	-
<b>ESG Flex Choice Growth Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>20,683,357</b>	<b>12,405,945</b>	<b>14,275,652</b>	<b>-</b>
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	10.32	9.59	8.96	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	10.40	9.74	9.34	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	10.92	10.18	9.62	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	104.14	97.71	94.39	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	10.92	10.19	9.73	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	101.02	94.30	89.22	-
A Class distributing (T) share	USD	9.10	8.62	8.36	-
A Class distributing (T) share AUD hedged	AUD	9.17	8.77	8.79	-
A Class distributing (T) share CAD hedged	CAD	10.31	9.80	9.70	-
A Class distributing (T) share CNH hedged	CNH	92.34	88.33	88.99	-
A Class distributing (T) share GBP hedged	GBP	10.23	9.74	9.69	-
A Class distributing (T) share HKD hedged	HKD	89.23	84.68	83.18	-
A Class non-distributing share	USD	10.09	9.31	8.60	-
A Class non-distributing share AUD hedged	AUD	10.54	9.81	9.29	-
A Class non-distributing share CAD hedged	CAD	11.13	10.31	9.63	-
A Class non-distributing share CNH hedged	CNH	105.60	98.44	93.95	-
A Class non-distributing share GBP hedged	GBP	10.99	10.19	9.61	-
A Class non-distributing share HKD hedged	HKD	98.99	91.79	85.85	-
D Class non-distributing share	USD	10.19	9.39	8.63	-
I Class non-distributing share	USD	10.21	9.40	8.64	-
X Class non-distributing share	USD	10.30	9.46	8.66	-

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

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>ESG Flex Choice Moderate Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>15,902,534</b>	<b>13,251,957</b>	<b>13,979,090</b>	<b>-</b>
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	9.91	9.36	9.02	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.99	9.52	9.39	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	10.47	9.93	9.66	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	99.87	95.40	94.80	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	10.46	9.92	9.75	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	96.93	92.03	89.79	-
A Class distributing (T) share	USD	8.95	8.58	8.52	-
A Class distributing (T) share AUD hedged	AUD	8.95	8.69	8.90	-
A Class distributing (T) share CAD hedged	CAD	9.99	9.62	9.73	-
A Class distributing (T) share CNH hedged	CNH	89.97	87.31	89.95	-
A Class distributing (T) share GBP hedged	GBP	9.91	9.56	9.72	-
A Class distributing (T) share HKD hedged	HKD	87.71	84.39	84.93	-
A Class non-distributing share	USD	9.81	9.18	8.72	-
A Class non-distributing share AUD hedged	AUD	10.17	9.61	9.35	-
A Class non-distributing share CAD hedged	CAD	10.72	10.08	9.67	-
A Class non-distributing share CNH hedged	CNH	101.70	96.28	94.34	-
A Class non-distributing share GBP hedged	GBP	10.60	9.97	9.66	-
A Class non-distributing share HKD hedged	HKD	96.50	90.81	87.36	-
D Class non-distributing share	USD	9.90	9.25	8.75	-
I Class non-distributing share	USD	9.92	9.27	8.76	-
X Class non-distributing share	USD	10.01	9.33	8.78	-
<b>ESG Global Conservative Income Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>308,530,957</b>	<b>367,218,856</b>	<b>644,684,234</b>	<b>648,012,670</b>
Net asset value per:					
A Class distributing (A) (G) share	EUR	8.43	8.13	8.74	10.04
A Class distributing (Y) (Q) (G) share	EUR	8.38	8.28	8.88	10.18
A Class non-distributing share	EUR	10.22	9.86	10.12	11.19
AI Class distributing (Q) (G) share	EUR	8.44	8.35	8.95	10.25
AI Class non-distributing share	EUR	10.14	9.78	10.04	11.10
D Class distributing (A) (G) share	EUR	8.67	8.34	8.92	10.20
D Class distributing (Y) (Q) (G) share	EUR	-	-	9.04	10.31
D Class non-distributing share	EUR	10.52	10.13	10.34	11.37
E Class distributing (Q) (G) share	EUR	8.08	8.01	8.64	9.94
E Class distributing (S) (M) (G) share	EUR	8.53	8.43	9.03	10.35
E Class distributing (Y) (Q) (G) share	EUR	8.16	8.09	8.72	10.04
E Class non-distributing share	EUR	9.97	9.64	9.94	11.04
I Class distributing (Y) (Q) (G) share	EUR	-	-	9.12	10.36
I Class non-distributing share	EUR	10.68	10.26	10.45	11.47
X Class non-distributing share	EUR	10.95	10.50	10.64	11.62
<b>ESG Global Multi-Asset Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>48,088,611</b>	<b>167,037,563</b>	<b>158,055,424</b>	<b>-</b>
Net asset value per:					
A Class distributing (M) (G) share	USD	9.89	9.58	9.94	-
A Class distributing (S) (M) (G) share	USD	8.90	8.59	8.91	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	8.40	8.20	8.78	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	87.03	84.45	88.65	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.68	8.47	8.89	-
A Class non-distributing share	USD	9.86	9.27	9.15	-
D Class non-distributing share	USD	10.06	9.42	9.20	-
E Class distributing (Q) (G) share EUR hedged	EUR	8.38	8.21	8.83	-
E Class non-distributing share EUR hedged	EUR	9.24	8.80	9.00	-
X Class distributing (Q) (G) share GBP hedged	GBP	9.10	8.70	9.03	-
X Class non-distributing share	USD	10.22	9.53	9.25	-

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# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>ESG Multi-Asset Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>5,205,193,848</b>	<b>6,059,314,393</b>	<b>6,719,550,491</b>	<b>3,576,244,828</b>
Net asset value per:					
A Class distributing (A) share	EUR	10.49	10.11	10.78	11.21
A Class distributing (R) (M) (G) share SGD hedged	SGD	10.71	10.46	11.26	11.77
A Class distributing (R) (M) (G) share USD hedged	USD	10.92	10.63	11.33	11.83
A Class distributing (T) share CNH hedged	CNH	87.18	86.20	95.76	-
A Class distributing (T) share SGD hedged	SGD	8.91	8.77	9.55	-
A Class distributing (T) share USD hedged	USD	9.12	8.90	9.56	-
A Class non-distributing share	EUR	18.66	17.99	19.02	19.79
A Class non-distributing share AUD hedged	AUD	10.78	10.38	10.88	11.26
A Class non-distributing share SGD hedged	SGD	11.94	11.51	12.01	12.34
A Class non-distributing share USD hedged	USD	51.22	48.89	50.38	51.70
A Class non-distributing share ZAR hedged	ZAR	125.11	117.85	118.36	116.47
AI Class non-distributing share	EUR	12.08	11.65	12.32	12.81
C Class non-distributing share	EUR	14.93	14.48	15.51	16.34
C Class non-distributing share USD hedged	USD	37.49	36.01	37.57	39.04
D Class non-distributing share	EUR	20.54	19.74	20.76	21.48
D Class non-distributing share USD hedged	USD	55.18	52.53	53.83	54.94
E Class non-distributing share	EUR	16.48	15.92	16.93	17.70
E Class non-distributing share USD hedged	USD	45.21	43.26	44.80	46.21
I Class non-distributing share	EUR	13.11	12.59	13.21	13.64
I Class non-distributing share BRL hedged	EUR	15.83	14.90	14.72	11.76
I Class non-distributing share USD hedged	USD	10.46	9.94	10.17	10.36
<b>Euro Bond Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>2,116,985,635</b>	<b>1,948,067,126</b>	<b>3,192,055,061</b>	<b>4,309,425,814</b>
Net asset value per:					
A Class distributing (A) share	EUR	23.69	23.04	23.68	27.97
A Class distributing (A) UK reporting fund share	EUR	23.77	23.12	20.48	24.08
A Class distributing (D) share	EUR	17.53	17.20	17.68	20.88
A Class distributing (M) share	EUR	17.53	17.19	17.67	20.87
A Class non-distributing share	EUR	26.42	25.70	26.15	30.89
A Class non-distributing share JPY hedged	JPY	882	876	916	1,083
A Class non-distributing share PLN hedged	PLN	108.19	104.34	100.84	114.65
A Class non-distributing share USD hedged	USD	12.92	12.45	12.33	14.38
AI Class non-distributing share	EUR	9.00	8.76	8.92	10.54
C Class non-distributing share	EUR	19.18	18.77	19.35	23.14
D Class distributing (A) share	EUR	10.54	10.23	10.52	12.42
D Class distributing (A) UK reporting fund share	EUR	23.96	23.26	20.60	24.22
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.99	9.65	9.80	11.45
D Class distributing (M) share	EUR	17.62	17.28	17.76	20.97
D Class non-distributing share	EUR	28.04	27.23	27.61	32.50
D Class non-distributing share CHF hedged	CHF	10.41	10.23	10.55	12.47
D Class non-distributing share USD hedged	USD	13.45	12.94	12.77	14.83
E Class distributing (Q) share	EUR	21.75	21.21	21.69	25.75
E Class non-distributing share	EUR	23.31	22.73	23.24	27.59
I Class distributing (A) UK reporting fund share	EUR	9.07	8.80	7.79	9.16
I Class distributing (A) UK reporting fund share GBP hedged	GBP	10.02	9.66	9.82	11.47
I Class distributing (A) UK reporting fund share USD hedged	USD	10.18	9.78	9.78	11.41
I Class non-distributing share	EUR	13.54	13.14	13.30	15.63
I Class non-distributing share CHF hedged	CHF	9.31	9.15	9.41	11.11
I Class non-distributing share JPY hedged	JPY	911	903	939	1,105
I Class non-distributing share USD hedged	USD	11.49	11.05	10.88	12.62
S Class distributing (A) share	EUR	9.10	8.83	9.08	10.72
S Class distributing (M) share	EUR	10.32	10.12	-	-
S Class non-distributing share	EUR	10.35	10.05	-	-
SR Class non-distributing UK reporting fund share	EUR	8.70	8.45	7.37	8.63
SR Class non-distributing UK reporting fund share USD hedged	USD	9.16	8.81	8.68	10.08
X Class non-distributing share	EUR	30.78	29.81	30.06	35.18

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Euro Corporate Bond Fund</b>					
<b>Total net assets</b>	EUR	<b>2,841,363,199</b>	<b>2,803,447,684</b>	<b>2,555,209,490</b>	<b>3,289,055,637</b>
Net asset value per:					
A Class distributing (D) share	EUR	12.62	12.29	12.29	14.40
A Class distributing (M) share	EUR	12.40	12.06	12.07	14.14
A Class non-distributing share	EUR	16.09	15.49	15.27	17.84
A Class non-distributing share CHF hedged	CHF	9.38	9.14	9.15	10.73
A Class non-distributing share GBP hedged	GBP	10.58	10.12	9.85	11.39
A Class non-distributing share SEK hedged	SEK	98.45	94.85	93.41	108.90
A Class non-distributing share USD hedged	USD	11.51	10.99	10.55	12.15
AI Class non-distributing share	EUR	9.55	9.19	9.06	10.59
C Class non-distributing share	EUR	12.43	12.04	12.02	14.22
D Class distributing (M) share	EUR	12.40	12.06	12.07	14.15
D Class non-distributing share	EUR	17.12	16.44	16.15	18.79
D Class non-distributing share CHF hedged	CHF	9.68	9.41	9.39	10.96
D Class non-distributing share GBP hedged	GBP	10.89	10.40	10.08	11.61
D Class non-distributing share USD hedged	USD	11.86	11.29	10.79	12.39
E Class distributing (Q) share	EUR	13.31	12.91	12.79	15.01
E Class non-distributing share	EUR	14.51	14.00	13.87	16.29
I Class distributing (Q) share	EUR	9.49	9.23	9.21	10.78
I Class non-distributing share	EUR	10.86	10.43	10.22	11.87
I Class non-distributing share CHF hedged	CHF	9.81	9.53	9.49	11.06
I Class non-distributing share GBP hedged	GBP	11.03	10.52	10.18	11.71
I Class non-distributing share JPY hedged	JPY	938	920	926	1,075
X Class distributing (Q) share	EUR	9.36	9.10	9.09	10.64
X Class non-distributing share	EUR	18.66	17.87	17.45	20.19
<b>Euro Reserve Fund</b>					
<b>Total net assets</b>	EUR	<b>168,902,838</b>	<b>136,303,682</b>	<b>121,337,594</b>	<b>97,877,530</b>
Net asset value per:					
A Class non-distributing share	EUR	74.00	72.61	71.34	71.83
C Class non-distributing share	EUR	70.80	69.47	68.26	68.72
D Class non-distributing share	EUR	74.71	73.24	71.82	72.31
E Class non-distributing share	EUR	69.78	68.55	67.52	68.15
X Class non-distributing share	EUR	10.13	9.92	9.70	9.76

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Euro Short Duration Bond Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>3,896,088,676</b>	<b>4,739,565,610</b>	<b>5,402,466,533</b>	<b>8,327,818,672</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	EUR	14.27	14.01	12.06	12.69
A Class distributing (A) UK reporting fund share GBP hedged	GBP	11.12	10.85	10.69	11.18
A Class distributing (A) UK reporting fund share USD hedged	USD	11.93	11.62	11.33	11.83
A Class distributing (D) share	EUR	11.58	11.47	11.46	12.12
A Class distributing (M) share	EUR	11.60	11.48	11.47	12.13
A Class non-distributing share	EUR	15.33	15.05	14.90	15.76
A Class non-distributing share CHF hedged	CHF	9.97	9.90	9.97	10.57
A Class non-distributing share USD hedged	USD	12.83	12.49	12.08	12.61
AI Class non-distributing share	EUR	9.69	9.52	9.43	9.97
C Class non-distributing share	EUR	11.21	11.07	11.10	11.89
D Class distributing (A) UK reporting fund share	EUR	14.50	14.21	12.24	12.84
D Class distributing (A) UK reporting fund share GBP hedged	GBP	11.35	11.06	10.89	11.36
D Class distributing (A) UK reporting fund share USD hedged	USD	11.65	11.33	11.04	11.49
D Class distributing (M) UK reporting fund share	EUR	11.77	11.66	10.03	10.53
D Class distributing (M) UK reporting fund share GBP hedged	GBP	10.25	10.08	9.93	10.36
D Class non-distributing share	EUR	16.23	15.90	15.69	16.53
D Class non-distributing share CHF hedged	CHF	10.37	10.29	10.32	10.91
D Class non-distributing share USD hedged	USD	11.60	11.28	10.86	11.30
E Class non-distributing share	EUR	13.62	13.40	13.34	14.18
I Class distributing (Q) share	EUR	15.79	15.62	15.55	16.37
I Class non-distributing share	EUR	16.25	15.92	15.70	16.53
I Class non-distributing share CHF hedged	CHF	9.51	9.43	9.45	9.98
I Class non-distributing share USD hedged	USD	11.46	11.13	10.71	11.14
S Class distributing (A) share	EUR	10.27	10.06	-	-
S Class distributing (M) share	EUR	10.12	10.02	-	-
S Class non-distributing share	EUR	10.30	10.09	-	-
S Class non-distributing share USD hedged	USD	10.36	10.07	-	-
SI Class non-distributing share	EUR	9.97	9.76	9.61	10.11
SI Class non-distributing share USD hedged	USD	10.86	10.55	10.14	10.52
X Class non-distributing share	EUR	17.26	16.87	16.57	17.38
<b>Euro-Markets Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>1,295,703,813</b>	<b>1,279,240,008</b>	<b>1,301,315,661</b>	<b>1,888,937,995</b>
Net asset value per:					
A Class distributing (A) share	EUR	37.86	33.44	28.85	35.32
A Class distributing (A) UK reporting fund share	EUR	40.75	35.99	26.77	32.62
A Class non-distributing share	EUR	43.93	38.80	33.36	40.78
A Class non-distributing share CHF hedged	CHF	25.72	22.94	19.98	24.38
A Class non-distributing share GBP hedged	GBP	20.89	18.35	15.55	18.85
A Class non-distributing share HKD hedged	HKD	168.26	147.84	124.73	149.75
A Class non-distributing share SGD hedged	SGD	31.83	28.10	23.83	28.71
A Class non-distributing share USD hedged	USD	24.00	20.99	17.50	20.90
AI Class non-distributing share	EUR	15.42	13.62	11.70	14.31
C Class non-distributing share	EUR	32.31	28.72	25.00	30.94
D Class distributing (A) share	EUR	38.40	33.79	29.14	35.71
D Class distributing (A) UK reporting fund share	EUR	38.42	33.80	25.13	30.65
D Class non-distributing share	EUR	50.33	44.29	37.79	45.85
D Class non-distributing share USD hedged	USD	22.63	19.72	16.31	19.34
D Class non-distributing UK reporting fund share	EUR	50.33	44.29	32.57	39.34
D Class non-distributing UK reporting fund share CHF hedged	CHF	23.19	20.61	17.82	21.57
E Class non-distributing share	EUR	38.91	34.45	29.77	36.57
I Class distributing (A) share	EUR	17.65	15.51	13.38	16.40
I Class non-distributing share	EUR	50.79	44.64	37.99	45.97
S Class distributing (A) share	EUR	14.39	12.65	10.91	13.37
S Class non-distributing share	EUR	15.25	13.41	11.43	13.84
X Class non-distributing share	EUR	56.15	49.15	41.51	49.86

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>European Equity Income Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>1,493,053,597</b>	<b>1,565,481,371</b>	<b>1,788,035,472</b>	<b>2,149,181,806</b>
Net asset value per:					
A Class distributing (A) (G) share	EUR	16.42	15.11	14.49	16.57
A Class distributing (Q) (G) share	EUR	15.49	14.35	13.78	15.86
A Class distributing (Q) (G) share USD hedged	USD	24.65	22.62	21.09	23.81
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.76	11.07	10.62	12.06
A Class distributing (R) (M) (G) share CAD hedged	CAD	9.60	9.02	8.63	9.77
A Class distributing (R) (M) (G) share CNH hedged	CNH	101.76	95.51	92.71	104.70
A Class distributing (R) (M) (G) share NZD hedged	NZD	9.59	9.03	8.64	9.76
A Class distributing (R) (M) (G) share USD hedged	USD	10.75	10.08	9.56	10.75
A Class distributing (S) (M) (G) share	EUR	11.47	10.77	10.34	11.80
A Class distributing (S) (M) (G) share GBP hedged	GBP	15.05	14.06	13.31	15.03
A Class distributing (S) (M) (G) share HKD hedged	HKD	207.96	194.37	183.15	206.24
A Class distributing (S) (M) (G) share SGD hedged	SGD	12.94	12.16	11.50	12.94
A Class distributing (S) (M) (G) share USD hedged	USD	13.74	12.78	11.89	13.32
A Class non-distributing share	EUR	26.67	24.53	22.56	24.74
A Class non-distributing share USD hedged	USD	19.48	17.75	15.85	17.07
A Class non-distributing UK reporting fund share	EUR	26.67	24.54	19.44	21.23
AI Class distributing (Q) (G) share	EUR	11.72	10.86	10.43	12.00
AI Class non-distributing share	EUR	14.20	13.07	12.02	13.18
D Class distributing (A) (G) share	EUR	15.74	14.42	13.72	15.58
D Class distributing (A) (G) UK reporting fund share	EUR	15.73	14.42	11.83	13.36
D Class distributing (M) (G) share	EUR	9.94	9.18	-	-
D Class distributing (Q) (G) UK reporting fund share	EUR	15.60	14.40	11.83	13.45
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	14.78	13.57	12.76	14.44
D Class distributing (S) (M) (G) share SGD hedged	SGD	10.39	9.72	9.12	10.18
D Class distributing (S) (M) (G) share USD hedged	USD	11.82	10.95	10.11	11.24
D Class non-distributing share	EUR	29.21	26.77	24.44	26.60
D Class non-distributing UK reporting fund share	EUR	29.21	26.78	21.06	22.82
D Class non-distributing UK reporting fund share USD hedged	USD	17.73	16.10	14.27	15.25
E Class distributing (Q) (G) share	EUR	14.58	13.54	13.07	15.11
E Class non-distributing share	EUR	25.03	23.08	21.34	23.52
I Class distributing (A) (G) share	EUR	15.98	14.63	13.89	15.72
I Class non-distributing share	EUR	15.24	13.95	12.70	13.79
I Class non-distributing UK reporting fund share	EUR	15.24	13.95	10.94	11.83
SR Class distributing (A) (G) UK reporting fund share	EUR	10.78	9.88	8.08	9.12
SR Class non-distributing UK reporting fund share	EUR	11.93	10.93	8.58	9.29
X Class distributing (Q) (G) UK reporting fund share	EUR	17.32	15.90	12.94	14.56
X Class non-distributing share	EUR	19.86	18.11	16.37	17.64
<b>European Focus Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>357,871,192</b>	<b>340,081,012</b>	<b>326,098,002</b>	<b>452,090,412</b>
Net asset value per:					
A Class non-distributing share	EUR	38.07	34.62	29.70	38.77
A Class non-distributing share SGD hedged	SGD	30.34	27.59	23.34	30.03
A Class non-distributing share USD hedged	USD	23.04	20.76	17.27	22.05
AI Class non-distributing share	EUR	16.85	15.33	13.15	17.16
C Class non-distributing share	EUR	30.73	28.12	24.43	32.29
D Class non-distributing share	EUR	42.84	38.81	33.05	42.80
D Class non-distributing UK reporting fund share	EUR	42.84	38.81	28.47	36.72
E Class non-distributing share	EUR	34.97	31.88	27.49	36.05
I Class non-distributing share	EUR	43.58	39.44	33.49	43.27

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# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>European Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>1,416,257,666</b>	<b>1,337,429,488</b>	<b>1,220,902,141</b>	<b>1,866,977,485</b>
Net asset value per:					
A Class distributing (A) share	EUR	175.91	160.08	137.36	178.61
A Class distributing (A) UK reporting fund share	EUR	176.74	160.84	118.94	153.96
A Class non-distributing share	EUR	189.40	172.36	147.74	192.10
A Class non-distributing share AUD hedged	AUD	20.63	18.75	15.93	20.62
A Class non-distributing share CAD hedged	CAD	20.39	18.44	15.48	19.87
A Class non-distributing share CNH hedged	CNH	191.06	174.24	149.33	187.39
A Class non-distributing share GBP hedged	GBP	19.22	17.39	14.70	18.96
A Class non-distributing share HKD hedged	HKD	29.70	26.89	22.63	28.94
A Class non-distributing share NZD hedged	NZD	21.87	19.77	16.62	21.45
A Class non-distributing share SGD hedged	SGD	22.76	20.70	17.51	22.44
A Class non-distributing share USD hedged	USD	31.38	28.30	23.52	29.91
C Class non-distributing share	EUR	138.05	126.41	109.71	144.46
D Class distributing (A) UK reporting fund share	EUR	180.90	164.01	121.23	156.11
D Class non-distributing share	EUR	217.02	196.75	167.39	216.02
D Class non-distributing share USD hedged	USD	30.11	27.05	22.31	28.17
D Class non-distributing UK reporting fund share	EUR	217.02	196.75	144.26	185.32
E Class non-distributing share	EUR	167.31	152.64	131.49	171.83
I Class non-distributing share	EUR	220.04	199.23	169.06	217.62
I Class non-distributing share USD hedged	USD	24.24	21.75	17.89	22.53
S Class non-distributing share	EUR	17.59	15.94	13.54	17.44
X Class non-distributing share	EUR	243.45	219.61	184.96	236.31
<b>European High Yield Bond Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>338,607,491</b>	<b>320,732,466</b>	<b>301,180,428</b>	<b>363,644,142</b>
Net asset value per:					
A Class non-distributing share	EUR	12.63	11.81	11.23	12.86
A Class non-distributing share CHF hedged	CHF	11.95	11.30	10.91	12.52
A Class non-distributing share SEK hedged	SEK	125.26	117.20	111.35	127.61
D Class distributing (A) share	EUR	9.55	8.91	8.86	10.54
D Class distributing (A) UK reporting fund share GBP hedged	GBP	10.17	9.43	9.26	10.91
D Class non-distributing share	EUR	13.22	12.33	11.67	13.32
E Class distributing (Q) share	EUR	9.36	8.98	8.93	10.56
E Class non-distributing share	EUR	12.12	11.36	10.85	12.49
X Class non-distributing share	EUR	14.07	13.08	12.29	13.92
Z Class non-distributing share	EUR	10.89	10.14	9.57	10.88
Z Class non-distributing share USD hedged	USD	10.53	9.72	8.93	-
<b>European Special Situations Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>1,271,912,083</b>	<b>1,238,974,055</b>	<b>1,127,016,712</b>	<b>1,667,223,264</b>
Net asset value per:					
A Class distributing (A) share	EUR	10.72	9.78	8.47	11.16
A Class non-distributing share	EUR	65.02	59.34	51.36	67.59
A Class non-distributing share AUD hedged	AUD	23.95	21.84	18.74	24.56
A Class non-distributing share CAD hedged	CAD	23.67	21.47	18.21	23.67
A Class non-distributing share CNH hedged	CNH	562.21	514.22	445.08	566.44
A Class non-distributing share GBP hedged	GBP	22.15	20.10	17.16	22.39
A Class non-distributing share HKD hedged	HKD	176.81	160.57	136.40	176.53
A Class non-distributing share USD hedged	USD	27.59	24.95	20.94	26.97
C Class non-distributing share	EUR	50.45	46.33	40.60	54.11
D Class non-distributing share	EUR	74.47	67.71	58.17	75.98
D Class non-distributing share USD hedged	USD	26.79	24.14	20.11	25.71
E Class non-distributing share	EUR	59.07	54.04	47.00	62.17
I Class distributing (A) share	EUR	13.87	12.59	10.91	14.28
I Class non-distributing share	EUR	20.23	18.37	15.74	20.50
X Class non-distributing share	EUR	20.46	18.51	15.74	20.35

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>European Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>6,296,469</b>	<b>5,573,525</b>	<b>4,831,817</b>	<b>5,724,517</b>
Net asset value per:					
A Class non-distributing share	EUR	11.10	10.05	9.12	11.27
AI Class non-distributing share	EUR	9.93	8.99	8.15	10.08
D Class non-distributing UK reporting fund share	EUR	11.35	10.24	7.94	9.68
E Class non-distributing share	EUR	9.81	8.91	8.11	10.07
I Class non-distributing UK reporting fund share	EUR	11.43	10.30	7.95	9.69
X Class non-distributing UK reporting fund share	EUR	11.64	10.45	8.02	9.70
ZI Class non-distributing share	EUR	11.65	10.49	-	-
<b>European Value Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>697,359,264</b>	<b>724,576,156</b>	<b>773,465,607</b>	<b>959,233,726</b>
Net asset value per:					
A Class distributing (A) share	EUR	67.04	63.29	55.17	60.01
A Class distributing (A) UK reporting fund share	EUR	71.61	67.62	50.79	55.00
A Class non-distributing share	EUR	93.53	88.30	75.80	80.77
A Class non-distributing share AUD hedged	AUD	18.04	17.03	14.48	15.31
A Class non-distributing share CNH hedged	CNH	186.01	175.98	150.46	154.76
A Class non-distributing share HKD hedged	HKD	179.83	168.92	142.50	149.51
A Class non-distributing share USD hedged	USD	19.00	17.77	14.81	15.46
C Class non-distributing share	EUR	65.46	62.19	54.05	58.33
D Class distributing (A) UK reporting fund share	EUR	71.88	67.62	50.77	55.01
D Class non-distributing share	EUR	105.68	99.40	84.68	89.57
D Class non-distributing share USD hedged	USD	20.80	19.38	16.03	16.61
E Class non-distributing share	EUR	84.31	79.80	68.84	73.73
I Class non-distributing share	EUR	22.60	21.23	18.04	19.03
S Class distributing (A) share	EUR	12.26	11.53	10.04	10.93
X Class non-distributing share	EUR	15.60	14.60	12.31	12.89
<b>FinTech Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>231,189,279</b>	<b>255,313,096</b>	<b>415,642,180</b>	<b>857,029,862</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	USD	6.05	5.46	4.88	7.21
A Class non-distributing share	USD	11.97	10.81	11.21	19.69
A Class non-distributing share EUR hedged	EUR	10.21	9.35	10.06	18.34
A Class non-distributing share SGD hedged	SGD	11.14	10.18	10.74	19.13
AI Class non-distributing share	USD	13.15	11.88	12.32	21.62
C Class non-distributing UK reporting fund share	USD	5.86	5.32	4.82	7.21
D Class non-distributing share	USD	12.52	11.26	11.58	20.18
D Class non-distributing share EUR hedged	EUR	10.67	9.74	10.40	18.79
D Class non-distributing UK reporting fund share	USD	12.52	11.27	9.98	14.64
D Class non-distributing UK reporting fund share GBP hedged	GBP	11.13	10.11	10.65	18.97
E Class non-distributing share	USD	14.96	13.55	14.12	24.92
E Class non-distributing share EUR hedged	EUR	9.92	9.12	9.86	18.05
I Class distributing (A) UK reporting fund share	USD	6.20	5.57	4.94	7.23
I Class non-distributing share	USD	12.70	11.41	11.70	20.33
I Class non-distributing share EUR hedged	EUR	12.33	11.24	11.96	21.57
X Class non-distributing share	USD	13.18	11.80	12.03	20.75
Z Class non-distributing UK reporting fund share	USD	12.73	11.44	10.10	14.77

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Fixed Income Global Opportunities Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>6,585,226,161</b>	<b>7,224,434,913</b>	<b>8,997,090,506</b>	<b>10,990,274,596</b>
Net asset value per:					
A Class distributing (A) share	USD	9.84	9.44	9.65	10.43
A Class distributing (A) share EUR hedged	EUR	8.50	8.24	8.64	9.48
A Class distributing (D) share	USD	9.87	9.60	9.81	10.59
A Class distributing (M) (G) share	USD	10.19	9.97	-	-
A Class distributing (M) share	USD	9.86	9.59	9.80	10.58
A Class distributing (Q) share	USD	9.90	9.63	9.82	10.60
A Class distributing (Q) share EUR hedged	EUR	6.19	6.08	6.37	6.98
A Class distributing (Q) share SGD hedged	SGD	13.79	13.53	13.97	15.10
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.39	8.22	8.49	9.35
A Class distributing (R) (M) (G) share CNH hedged	CNH	87.34	85.40	89.54	98.44
A Class distributing (S) (M) (G) share	USD	11.12	10.90	11.18	12.27
A Class distributing (S) (M) (G) share HKD hedged	HKD	81.85	80.63	83.78	92.45
A Class distributing (T) share	USD	10.13	-	-	-
A Class non-distributing share	USD	15.54	14.92	14.81	15.79
A Class non-distributing share CHF hedged	CHF	9.46	9.27	9.59	10.39
A Class non-distributing share EUR hedged	EUR	9.76	9.46	9.64	10.43
A Class non-distributing share JPY hedged	JPY	989	979	1,023	1,103
A Class non-distributing share PLN hedged	PLN	17.50	16.79	16.22	16.91
A Class non-distributing share SEK hedged	SEK	100.46	97.45	99.10	106.80
A Class non-distributing share SGD hedged	SGD	21.69	21.02	21.10	22.52
A Class non-distributing UK reporting fund share GBP hedged	GBP	10.72	10.32	10.36	11.09
AI Class non-distributing share	USD	12.34	11.85	11.76	12.53
AI Class non-distributing share EUR hedged	EUR	9.95	9.64	9.83	10.63
C Class distributing (D) share	USD	9.87	9.60	9.80	10.59
C Class distributing (Q) share	USD	9.85	9.58	9.77	10.55
C Class non-distributing share	USD	12.57	12.14	12.20	13.17
D Class distributing (A) share	USD	13.34	12.78	13.06	14.11
D Class distributing (A) share CAD hedged	CAD	9.49	9.12	9.37	10.15
D Class distributing (A) share EUR hedged	EUR	8.51	8.23	8.64	9.48
D Class distributing (A) UK reporting fund share GBP hedged	GBP	4.49	4.31	4.46	4.84
D Class distributing (Q) share	USD	10.41	10.12	10.33	11.15
D Class distributing (Q) share CHF hedged	CHF	8.17	8.11	8.63	9.47
D Class distributing (Q) share EUR hedged	EUR	6.21	6.09	6.39	7.00
D Class non-distributing share	USD	16.43	15.73	15.54	16.48
D Class non-distributing share CHF hedged	CHF	10.38	10.15	10.45	11.26
D Class non-distributing share EUR hedged	EUR	10.58	10.23	10.37	11.17
D Class non-distributing share GBP hedged	GBP	11.86	11.39	11.38	12.11
D Class non-distributing share PLN hedged	PLN	18.52	17.73	17.04	17.67
D Class non-distributing share SGD hedged	SGD	22.95	22.18	22.16	23.53
E Class non-distributing share	USD	14.23	13.70	13.66	14.63
E Class non-distributing share EUR hedged	EUR	8.97	8.71	8.93	9.71
I Class distributing (M) share CAD hedged	CAD	9.25	9.02	9.27	10.03
I Class distributing (Q) share	USD	9.69	9.42	9.62	10.38
I Class distributing (Q) share EUR hedged	EUR	8.23	8.07	8.46	9.27
I Class distributing (Q) share GBP hedged	GBP	9.46	9.22	9.52	10.32
I Class distributing (Q) share JPY hedged	JPY	837	839	903	985
I Class non-distributing share	USD	13.16	12.59	12.41	13.15
I Class non-distributing share AUD hedged	AUD	10.86	10.47	10.49	11.17
I Class non-distributing share CAD hedged	CAD	12.04	11.56	11.46	12.15
I Class non-distributing share CHF hedged	CHF	11.14	10.88	11.19	12.04
I Class non-distributing share EUR hedged	EUR	10.98	10.61	10.74	11.55
I Class non-distributing share GBP hedged	GBP	12.05	11.56	11.52	12.25
I Class non-distributing share JPY hedged	JPY	1,058	1,043	1,084	1,160
J Class distributing (M) share	USD	9.87	9.60	9.80	10.59
S Class distributing (A) share EUR hedged	EUR	9.17	8.86	9.30	10.21
S Class distributing (Q) share	USD	9.97	9.69	9.89	10.68
S Class non-distributing share	USD	11.21	10.73	10.59	11.22
S Class non-distributing share CHF hedged	CHF	9.90	9.67	9.95	10.71
S Class non-distributing share EUR hedged	EUR	10.24	9.89	10.02	10.78
X Class distributing (M) share	USD	9.87	9.60	9.80	10.59

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
X Class distributing (M) share AUD hedged	AUD	9.86	9.67	10.03	10.90
X Class distributing (M) share EUR hedged	EUR	8.25	8.13	8.53	9.36
X Class distributing (M) share SGD hedged	SGD	9.95	-	-	-
X Class distributing (Q) share EUR hedged	EUR	8.51	8.35	8.75	9.59
X Class distributing (Q) share GBP hedged	GBP	8.95	8.73	9.01	9.76
X Class distributing (T) share	USD	9.97	-	-	-
X Class distributing (T) share SGD hedged	SGD	9.92	-	-	-
X Class non-distributing share	USD	13.07	12.48	12.24	12.90
X Class non-distributing share AUD hedged	AUD	13.07	12.57	12.52	13.27
X Class non-distributing share CAD hedged	CAD	12.35	11.83	11.67	12.32
X Class non-distributing share CHF hedged	CHF	11.73	11.44	11.70	12.54
X Class non-distributing share EUR hedged	EUR	11.81	11.37	11.47	12.27
X Class non-distributing share GBP hedged	GBP	12.11	11.58	11.50	12.16
X Class non-distributing share SEK hedged	SEK	11.14	10.74	10.79	11.49
X Class non-distributing share SGD hedged	SGD	10.00	-	-	-
<b>Future Consumer Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>16,950,456</b>	<b>12,941,231</b>	<b>11,978,939</b>	<b>20,285,571</b>
Net asset value per:					
A Class non-distributing share	USD	6.32	5.92	5.65	10.05
AI Class non-distributing share	USD	7.50	7.02	6.70	11.92
D Class non-distributing share	USD	6.48	6.04	5.71	10.08
D Class non-distributing UK reporting fund share	USD	6.47	6.04	4.92	7.31
E Class non-distributing share	USD	7.62	7.16	6.86	12.27
I Class non-distributing share	USD	6.52	6.06	5.72	-
I Class non-distributing UK reporting fund share	USD	6.52	6.07	4.94	7.31
X Class non-distributing UK reporting fund share	USD	6.64	6.16	4.98	7.33
Z Class non-distributing share	USD	6.52	6.07	5.73	10.08
<b>Future Of Transport Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,366,713,330</b>	<b>1,828,120,719</b>	<b>1,603,226,338</b>	<b>1,753,241,623</b>
Net asset value per:					
A Class distributing (A) share	USD	8.21	8.79	8.21	-*
A Class distributing (A) UK reporting fund share	USD	8.21	8.78	7.08	7.54*
A Class distributing (T) share	USD	9.70	10.82	-	-*
A Class non-distributing share	USD	13.68	14.63	13.69	17.32*
A Class non-distributing share CNH hedged	CNH	76.70	83.05	80.06	99.99*
A Class non-distributing share EUR hedged	EUR	11.77	12.75	12.35	16.09*
A Class non-distributing share SGD hedged	SGD	12.70	13.73	13.07	16.72*
AI Class non-distributing share	USD	16.81	17.97	16.82	21.27*
C Class non-distributing share	USD	9.57	10.30	-	-*
D Class non-distributing share EUR hedged	EUR	12.32	13.28	12.76	16.49*
D Class non-distributing UK reporting fund share	USD	14.32	15.25	12.19	12.89*
D Class non-distributing UK reporting fund share GBP hedged	GBP	12.80	13.72	13.05	16.68*
E Class non-distributing share	USD	17.54	18.80	17.69	22.49*
E Class non-distributing share EUR hedged	EUR	11.46	12.44	12.11	15.86*
I Class distributing (A) UK reporting fund share	USD	8.37	8.90	7.15	7.55*
I Class non-distributing share	USD	14.51	15.43	14.28	17.88*
I Class non-distributing share EUR hedged	EUR	14.59	15.71	15.06	19.41*
X Class non-distributing share	USD	15.08	15.98	14.69	18.26*
Z Class non-distributing UK reporting fund share	USD	14.57	15.49	12.34	13.01*

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

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Global Allocation Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>14,893,580,039</b>	<b>14,455,276,896</b>	<b>15,096,811,718</b>	<b>18,768,461,196</b>
Net asset value per:					
A Class distributing (A) share	USD	71.95	66.57	63.93	75.92
A Class distributing (A) share EUR hedged	EUR	39.21	36.67	36.38	44.14
A Class distributing (T) share	USD	10.20	9.70	-	-
A Class distributing (T) share AUD hedged	AUD	10.06	9.67	-	-
A Class distributing (T) share CNH hedged	CNH	100.18	96.47	-	-
A Class distributing (T) share EUR hedged	EUR	10.13	9.68	-	-
A Class distributing (T) share HKD hedged	HKD	101.62	96.95	-	-
A Class distributing (T) share SGD hedged	SGD	10.10	9.68	-	-
A Class distributing (T) share ZAR hedged	ZAR	101.26	96.84	-	-
A Class distributing (Y) (Q) (G) share	USD	9.11	8.55	8.35	10.08
A Class distributing (Y) (Q) (G) share AUD hedged	AUD	8.69	8.23	8.23	10.08
A Class distributing (Y) (Q) (G) share SGD hedged	SGD	8.83	8.37	8.30	10.08
A Class non-distributing share	USD	74.82	69.23	65.75	78.08
A Class non-distributing share AUD hedged	AUD	20.72	19.34	18.80	22.63
A Class non-distributing share CHF hedged	CHF	13.61	12.86	12.78	15.48
A Class non-distributing share CNH hedged	CNH	169.70	158.80	155.43	181.94
A Class non-distributing share EUR hedged	EUR	42.67	39.90	39.15	47.51
A Class non-distributing share GBP hedged	GBP	36.30	33.73	32.64	39.18
A Class non-distributing share HKD hedged	HKD	17.44	16.21	15.58	18.62
A Class non-distributing share PLN hedged	PLN	21.71	20.13	18.74	22.05
A Class non-distributing share SGD hedged	SGD	16.87	15.76	15.20	18.15
AI Class non-distributing share	USD	14.92	13.80	13.12	15.57
AI Class non-distributing share EUR hedged	EUR	11.87	11.10	10.89	13.22
C Class non-distributing share	USD	54.36	50.61	48.68	58.53
C Class non-distributing share EUR hedged	EUR	31.02	29.19	29.00	35.63
D Class distributing (A) share	USD	72.71	67.03	64.35	76.44
D Class distributing (A) share EUR hedged	EUR	39.59	36.88	36.59	44.42
D Class non-distributing share	USD	84.55	77.93	73.47	86.59
D Class non-distributing share AUD hedged	AUD	22.57	20.99	20.25	24.19
D Class non-distributing share CHF hedged	CHF	14.84	13.97	13.78	16.57
D Class non-distributing share EUR hedged	EUR	48.22	44.92	43.75	52.69
D Class non-distributing share GBP hedged	GBP	39.52	36.58	35.14	41.86
D Class non-distributing share PLN hedged	PLN	23.66	21.86	20.20	23.58
D Class non-distributing share SGD hedged	SGD	18.48	17.20	16.46	19.51
D Class non-distributing UK reporting fund share	USD	84.55	77.94	63.29	62.83
E Class non-distributing share	USD	67.07	62.21	59.38	70.87
E Class non-distributing share EUR hedged	EUR	39.86	37.36	36.84	44.93
E Class non-distributing share PLN hedged	PLN	20.32	18.89	17.67	20.89
I Class non-distributing share	USD	85.11	78.37	73.72	86.71
I Class non-distributing share EUR hedged	EUR	48.05	44.72	43.46	52.23
I Class non-distributing share SGD hedged	SGD	18.49	17.23	16.50	19.60
J Class non-distributing share	USD	99.44	91.23	85.18	99.43
S Class non-distributing share	USD	10.89	10.03	-	-
S Class non-distributing share EUR hedged	EUR	10.73	9.99	-	-
X Class distributing (A) share	USD	16.14	14.81	14.21	16.90
X Class distributing (T) share	USD	10.96	-	-	-
X Class non-distributing share	USD	98.78	90.62	84.61	98.78
X Class non-distributing share AUD hedged	AUD	26.12	24.17	23.10	27.33
X Class non-distributing share EUR hedged	EUR	14.42	13.37	12.89	15.38
X Class non-distributing share JPY hedged	JPY	1,390	1,314	1,299	1,535

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Global Corporate Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>941,983,078</b>	<b>878,806,860</b>	<b>801,859,454</b>	<b>1,425,677,563</b>
Net asset value per:					
A Class distributing (A) share EUR hedged	EUR	7.72	7.49	7.81	9.47
A Class distributing (M) (G) share	USD	10.09	9.92	-	-
A Class distributing (M) share AUD hedged	AUD	10.45	10.30	10.62	12.74
A Class distributing (M) share CAD hedged	CAD	9.86	9.67	9.86	11.77
A Class distributing (M) share GBP hedged	GBP	9.24	9.07	9.31	11.15
A Class distributing (M) share NZD hedged	NZD	10.82	10.60	10.82	12.91
A Class distributing (Q) share	USD	10.15	9.92	10.01	11.93
A Class distributing (R) (M) (G) share AUD hedged	AUD	9.49	9.32	9.54	11.56
A Class distributing (R) (M) (G) share CNH hedged	CNH	86.48	84.53	88.35	106.93
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.39	8.22	8.41	10.18
A Class distributing (S) (M) (G) share	USD	9.67	9.49	9.63	11.63
A Class distributing (S) (M) (G) share HKD hedged	HKD	70.30	69.28	71.28	86.62
A Class distributing (S) (M) (G) share JPY hedged	JPY	973	-	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.32	8.24	8.48	10.26
A Class distributing (T) share	USD	10.23	-	-	-
A Class distributing (T) share CNH hedged	CNH	102.20	-	-	-
A Class distributing (T) share ZAR hedged	ZAR	98.03	-	-	-
A Class non-distributing share	USD	14.50	13.93	13.69	16.10
A Class non-distributing share EUR hedged	EUR	11.92	11.56	11.70	13.98
A Class non-distributing share SEK hedged	SEK	95.86	93.05	94.01	111.88
D Class distributing (Q) share GBP hedged	GBP	9.14	8.97	9.18	10.98
D Class non-distributing share	USD	15.53	14.88	14.56	17.05
D Class non-distributing share EUR hedged	EUR	12.76	12.34	12.44	14.78
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.96	9.57	9.51	11.17
E Class non-distributing share	USD	13.35	12.85	12.70	15.00
E Class non-distributing share EUR hedged	EUR	11.02	10.71	10.89	13.07
I Class distributing (A) UK reporting fund share GBP hedged	GBP	9.01	8.66	8.90	10.68
I Class non-distributing share	USD	12.00	11.48	11.22	13.11
I Class non-distributing share CAD hedged	CAD	11.57	11.12	10.94	12.81
I Class non-distributing share EUR hedged	EUR	9.70	9.38	9.44	11.20
X Class distributing (A) UK reporting fund share GBP hedged	GBP	8.37	8.03	8.30	9.99
X Class non-distributing share	USD	16.96	16.20	15.75	18.33
X Class non-distributing share EUR hedged	EUR	13.96	13.46	13.49	15.93
X Class non-distributing share NOK hedged	NOK	107.93	103.99	103.29	120.40

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Global Equity Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>935,840,798</b>	<b>919,175,375</b>	<b>939,683,090</b>	<b>1,055,991,438</b>
Net asset value per:					
A Class distributing (A) (G) share	USD	15.93	14.77	13.65	16.23
A Class distributing (A) (G) share EUR hedged	EUR	11.10	10.40	9.97	12.14
A Class distributing (Q) (G) share	USD	15.73	14.71	13.62	16.17
A Class distributing (Q) (G) share EUR hedged	EUR	12.07	11.42	10.97	13.33
A Class distributing (Q) (G) share SGD hedged	SGD	14.06	13.29	12.52	14.97
A Class distributing (Q) (G) UK reporting fund share	USD	15.71	14.70	11.72	11.72
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.99	11.28	10.62	12.78
A Class distributing (R) (M) (G) share CNH hedged	CNH	121.84	114.54	109.19	130.72
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	128.20	119.76	111.20	132.38
A Class distributing (S) (M) (G) share	USD	15.87	14.89	13.79	16.41
A Class distributing (S) (M) (G) share CNH hedged	CNH	121.81	115.62	110.32	129.51
A Class distributing (S) (M) (G) share HKD hedged	HKD	117.74	111.04	104.06	124.57
A Class distributing (S) (M) (G) share SGD hedged	SGD	11.90	11.28	10.63	12.74
A Class distributing (T) share	USD	11.39	10.96	-	-
A Class non-distributing share	USD	23.06	21.38	19.29	22.41
A Class non-distributing share CHF hedged	CHF	12.82	12.14	11.49	13.62
A Class non-distributing share EUR hedged	EUR	17.31	16.22	15.19	18.05
A Class non-distributing share PLN hedged	PLN	23.60	21.92	19.50	22.53
A Class non-distributing share SGD hedged	SGD	19.88	18.61	17.10	19.99
AI Class distributing (Q) (G) share EUR hedged	EUR	10.43	9.86	9.47	11.51
AI Class non-distributing share	USD	14.93	13.84	12.50	14.51
AI Class non-distributing share EUR hedged	EUR	11.77	11.03	10.33	12.28
C Class distributing (Q) (G) share	USD	12.75	12.01	11.25	13.53
C Class non-distributing share	USD	18.49	17.25	15.76	18.53
D Class distributing (A) (G) share	USD	18.73	17.29	15.86	18.73
D Class distributing (Q) (G) share	USD	17.14	15.97	14.67	17.30
D Class distributing (Q) (G) share EUR hedged	EUR	13.16	12.40	11.81	14.26
D Class distributing (Q) (G) UK reporting fund share	USD	17.16	15.99	12.65	12.56
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	9.30	8.71	8.19	9.79
D Class non-distributing share	USD	25.47	23.53	21.07	24.29
D Class non-distributing share CHF hedged	CHF	16.46	15.53	14.58	17.16
D Class non-distributing share EUR hedged	EUR	18.86	17.60	16.35	19.30
D Class non-distributing share PLN hedged	PLN	25.70	23.79	21.00	24.09
D Class non-distributing share SGD hedged	SGD	21.64	20.19	18.40	21.36
E Class distributing (Q) (G) share	USD	14.77	13.86	12.89	15.38
E Class distributing (Q) (G) share EUR hedged	EUR	11.03	10.46	10.10	12.34
E Class non-distributing share	USD	21.62	20.09	18.22	21.27
E Class non-distributing share EUR hedged	EUR	11.20	10.52	9.90	11.83
I Class non-distributing share	USD	17.58	16.21	14.48	16.65
I Class non-distributing UK reporting fund share	USD	17.58	16.21	-	-
SR Class distributing (S) (M) (G) share	USD	10.67	9.97	9.13	-
SR Class non-distributing share	USD	11.15	10.29	9.20	-
X Class non-distributing share	USD	29.15	26.79	23.77	27.12

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Global Government Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>951,419,711</b>	<b>1,019,444,419</b>	<b>845,281,585</b>	<b>779,645,367</b>
Net asset value per:					
A Class distributing (D) share	USD	19.35	19.04*	19.94	22.81
A Class distributing (D) share EUR hedged	EUR	15.61	15.51*	16.70	19.39
A Class distributing (M) share	USD	19.37	19.07*	19.96	22.83
A Class distributing (M) share EUR hedged	EUR	15.48	15.38*	16.55	19.22
A Class distributing (M) share GBP hedged	GBP	8.66	8.55*	9.07	10.41
A Class distributing (M) share HKD hedged	HKD	89.02	88.02*	93.31	107.33
A Class non-distributing share	USD	28.72	27.90*	28.65	32.63
A Class non-distributing share EUR hedged	EUR	22.80	22.37*	23.61	27.29
C Class distributing (D) share	USD	17.61	17.33*	18.15	20.93
C Class distributing (D) share EUR hedged	EUR	-	14.29*	15.38	18.00
C Class distributing (M) share	USD	18.76	18.47*	19.34	22.09
C Class non-distributing share	USD	20.87	20.40*	21.21	24.46
C Class non-distributing share EUR hedged	EUR	16.60	16.39*	17.51	20.50
D Class distributing (M) share	USD	19.39	19.08*	19.98	22.86
D Class distributing (M) share EUR hedged	EUR	15.40	15.40*	16.60	19.28
D Class non-distributing share	USD	30.14	29.23*	29.90	33.94
D Class non-distributing share EUR hedged	EUR	24.22	23.72*	24.95	28.74
E Class non-distributing share	USD	25.45	24.78*	25.57	29.27
E Class non-distributing share EUR hedged	EUR	20.12	19.79*	20.99	24.39
I Class distributing (A) share EUR hedged	EUR	8.56	8.37*	9.02	10.48
I Class non-distributing share	USD	10.69	10.36*	10.58	11.99
I Class non-distributing share EUR hedged	EUR	8.51	8.32*	8.74	10.05
X Class non-distributing share EUR hedged	EUR	10.07	9.83*	10.28	11.77
X Class non-distributing share NOK hedged	NOK	100.54	98.03*	101.75	114.79
X Class non-distributing share SEK hedged	SEK	93.27	91.20*	95.22	108.50
X Class non-distributing UK reporting fund share	USD	10.86	10.50*	9.21	8.75

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

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Global High Yield Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,710,693,688</b>	<b>1,663,910,586</b>	<b>1,694,518,231</b>	<b>2,572,901,253</b>
Net asset value per:					
A Class distributing (D) UK reporting fund share	USD	7.31	7.06	6.06	6.10
A Class distributing (D) UK reporting fund share EUR hedged	EUR	4.35	4.25	4.36	5.30
A Class distributing (M) share	USD	7.34	7.09	7.06	8.45
A Class distributing (M) share EUR hedged	EUR	4.30	4.20	4.30	5.24
A Class distributing (Q) share	USD	11.40	11.01	10.95	13.08
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.66	5.49	5.54	6.80
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	77.60	75.10	75.53	91.97
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	87.17	84.62	88.07	107.73
A Class distributing (S) (M) (G) share	USD	5.88	5.71	5.76	7.03
A Class distributing (S) (M) (G) share HKD hedged	HKD	43.18	42.15	43.13	52.97
A Class distributing (S) (M) (G) share JPY hedged	JPY	993	-	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.99	7.83	8.02	9.83
A Class distributing (T) share	USD	10.02	-	-	-
A Class non-distributing share	USD	28.95	27.22	25.79	29.69
A Class non-distributing share EUR hedged	EUR	17.19	16.32	15.92	18.65
A Class non-distributing share GBP hedged	GBP	19.54	18.42	17.70	20.53
A Class non-distributing share PLN hedged	PLN	16.24	15.27	14.13	15.98
A Class non-distributing share SEK hedged	SEK	13.70	13.01	12.66	14.82
AI Class distributing (Q) share EUR hedged	EUR	8.63	8.41	8.61	10.48
AI Class non-distributing share EUR hedged	EUR	10.33	9.81	9.57	11.21
C Class distributing (D) share	USD	7.49	7.23	7.21	8.61
C Class distributing (D) share EUR hedged	EUR	-	-	-	5.42
C Class non-distributing share	USD	23.60	22.33	21.42	24.97
C Class non-distributing share EUR hedged	EUR	12.87	12.30	12.15	14.41
D Class distributing (M) share	USD	7.38	7.13	7.10	8.49
D Class distributing (M) share EUR hedged	EUR	4.33	4.22	4.33	5.27
D Class distributing (Q) share GBP hedged	GBP	7.92	7.67	7.74	9.32
D Class non-distributing share	USD	31.82	29.82	28.05	32.07
D Class non-distributing UK reporting fund share EUR hedged	EUR	18.83	17.81	17.25	20.07
D Class non-distributing UK reporting fund share GBP hedged	GBP	21.25	19.98	19.06	21.95
E Class distributing (Q) share EUR hedged	EUR	8.62	8.40	8.60	10.46
E Class non-distributing share	USD	25.58	24.12	22.96	26.57
E Class non-distributing share EUR hedged	EUR	15.19	14.46	14.17	16.69
I Class distributing (M) share	USD	9.55	9.23	9.19	10.99
I Class non-distributing share	USD	32.27	30.22	28.38	32.39
I Class non-distributing share CAD hedged	CAD	14.02	13.17	12.46	14.28
I Class non-distributing share EUR hedged	EUR	10.97	10.37	10.03	11.65
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.25	8.84	8.66	10.06
X Class distributing (A) share EUR hedged	EUR	7.63	7.19	7.37	9.02
X Class non-distributing share	USD	12.97	12.12	11.32	12.85
X Class non-distributing share EUR hedged	EUR	22.09	20.82	20.03	23.14
<b>Global Inflation Linked Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>221,051,148</b>	<b>270,286,414</b>	<b>364,440,108</b>	<b>373,611,254</b>
Net asset value per:					
A Class distributing (M) share	USD	15.57	15.33	15.77	16.40
A Class non-distributing share	USD	16.05	15.80	16.25	16.90
A Class non-distributing share EUR hedged	EUR	13.25	13.16	13.93	14.69
C Class distributing (M) share	USD	13.23	13.10	13.64	14.36
C Class non-distributing share	USD	13.22	13.09	13.63	14.36
D Class distributing (M) share	USD	15.73	15.49	15.93	16.52
D Class non-distributing share	USD	16.91	16.61	17.02	17.63
D Class non-distributing share EUR hedged	EUR	13.95	13.84	14.60	15.33
E Class non-distributing share EUR hedged	EUR	12.32	12.27	13.05	13.83
I Class non-distributing share	USD	10.07	9.89	10.11	10.47
X Class non-distributing share EUR hedged	EUR	15.35	15.18	15.92	16.63

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Global Listed Infrastructure Fund<sup>(2)</sup></b>					
<b>Total net assets</b>	USD	10,134,999	-	-	-
Net asset value per:					
A Class non-distributing share	USD	10.12	-	-	-
D Class non-distributing share	USD	10.13	-	-	-
I Class non-distributing share	USD	10.13	-	-	-
X Class non-distributing share	USD	10.14	-	-	-
Z Class non-distributing share	USD	10.13	-	-	-
<b>Global Long-Horizon Equity Fund</b>					
<b>Total net assets</b>	USD	1,414,307,517	1,385,067,852	1,063,272,581	1,092,916,141
Net asset value per:					
A Class distributing (A) share	USD	23.00	21.15	19.24	23.75*
A Class distributing (A) UK reporting fund share	USD	34.70	31.91	25.00	26.00*
A Class non-distributing share	USD	93.96	86.40	78.59	97.03*
A Class non-distributing share SGD hedged	SGD	21.38	19.85	18.38	22.90*
AI Class non-distributing share	USD	18.07	16.62	15.12	18.67*
C Class non-distributing share	USD	69.07	63.91	58.86	73.60*
D Class distributing (A) UK reporting fund share	USD	36.09	33.07	25.72	26.55*
D Class non-distributing share	USD	102.83	94.21	85.05	104.23*
E Class non-distributing share	USD	83.14	76.64	70.06	86.94*
I Class non-distributing share	USD	11.83	10.83	9.74	11.91*
X Class non-distributing share	USD	16.71	15.24	13.62	16.52*

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

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

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Global Multi-Asset Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>4,650,421,717</b>	<b>4,840,876,377</b>	<b>5,435,956,493</b>	<b>7,295,326,620</b>
Net asset value per:					
A Class distributing (A) (G) share	USD	8.70	8.22	8.47	10.15
A Class distributing (A) (G) share CHF hedged	CHF	7.20	6.95	7.49	9.16
A Class distributing (A) (G) share EUR hedged	EUR	6.69	6.39	6.79	8.30
A Class distributing (M) (G) share	USD	8.71	8.50	8.74	10.43
A Class distributing (Q) (G) share	USD	8.74	8.52	8.77	10.45
A Class distributing (Q) (G) share AUD hedged	AUD	7.97	7.84	8.24	9.92
A Class distributing (Q) (G) share SGD hedged	SGD	7.34	7.23	7.55	9.03
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.87	7.68	7.94	9.57
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.41	7.23	7.48	9.00
A Class distributing (R) (M) (G) share CNH hedged	CNH	81.35	79.12	83.76	100.41
A Class distributing (R) (M) (G) share GBP hedged	GBP	7.47	7.25	7.47	9.00
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.62	7.42	7.64	9.18
A Class distributing (S) (M) (G) share	USD	8.09	7.88	8.13	9.74
A Class distributing (S) (M) (G) share CHF hedged	CHF	10.13	-	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.37	6.28	6.70	8.18
A Class distributing (S) (M) (G) share HKD hedged	HKD	76.05	74.50	77.81	93.85
A Class distributing (S) (M) (G) share JPY hedged	JPY	1,005	-	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.29	7.18	7.52	9.05
A Class non-distributing share	USD	15.36	14.52	14.11	16.05
A Class non-distributing share CHF hedged	CHF	10.72	10.36	10.52	12.20
A Class non-distributing share EUR hedged	EUR	10.81	10.33	10.35	11.99
AI Class distributing (Q) (G) share EUR hedged	EUR	7.93	7.80	8.28	10.06
AI Class non-distributing share EUR hedged	EUR	10.14	9.69	9.71	11.25
C Class distributing (S) (M) (G) share	USD	8.12	7.92	8.15	9.76
C Class non-distributing share	USD	11.97	11.39	11.21	12.91
D Class distributing (A) (G) share CHF hedged	CHF	7.72	7.42	7.93	9.60
D Class distributing (A) (G) share EUR hedged	EUR	7.59	7.22	7.60	9.20
D Class distributing (S) (M) (G) share	USD	8.90	8.63	8.81	10.47
D Class distributing (S) (M) (G) share GBP hedged	GBP	8.12	7.91	8.21	9.82
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.58	9.38	9.67	-
D Class non-distributing share	USD	16.37	15.42	14.84	16.74
D Class non-distributing share CHF hedged	CHF	11.48	11.04	11.11	12.77
D Class non-distributing share EUR hedged	EUR	11.76	11.18	11.10	12.75
E Class distributing (Q) (G) share EUR hedged	EUR	6.37	6.28	6.70	8.18
E Class distributing (Y) (Q) (G) share EUR hedged	EUR	6.84	6.75	7.21	8.80
E Class non-distributing share	USD	17.33	16.43	16.05	18.34
E Class non-distributing share EUR hedged	EUR	10.30	9.86	9.93	11.56
I Class distributing (Q) (G) share EUR hedged	EUR	7.37	7.21	7.57	9.10
I Class non-distributing share	USD	13.76	12.94	12.44	14.00
I Class non-distributing share EUR hedged	EUR	10.82	10.28	10.18	11.67
X Class distributing (Q) (G) share GBP hedged	GBP	8.97	8.70	8.95	10.56
X Class distributing (R) (M) (G) share AUD hedged	AUD	8.98	8.66	8.84	10.48
X Class non-distributing share	USD	18.78	17.61	16.83	18.82
<b>Impact Bond Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>78,710,959</b>	<b>76,299,304</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class non-distributing UK reporting fund share	EUR	10.35	10.08	-	-
D Class non-distributing UK reporting fund share	EUR	10.42	10.13	-	-
E Class non-distributing share	EUR	10.19	9.95	-	-
I Class non-distributing UK reporting fund share	EUR	10.45	10.14	-	-
X Class non-distributing UK reporting fund share	EUR	10.49	10.17	-	-
X Class non-distributing UK reporting fund share USD hedged	USD	10.85	10.42	-	-
Z Class non-distributing UK reporting fund share	EUR	10.44	10.14	-	-
ZI Class non-distributing UK reporting fund share	EUR	10.47	10.16	-	-

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>India Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>527,233,552</b>	<b>469,753,593</b>	<b>451,125,592</b>	<b>433,709,278</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	USD	54.42	48.73	40.39	37.31
A Class non-distributing share	USD	54.12	48.47	46.64	51.14
C Class non-distributing share	USD	42.45	38.25	37.27	41.38
D Class distributing (A) UK reporting fund share	USD	59.19	52.81	43.45	39.83
D Class non-distributing share	USD	61.50	54.88	52.41	57.05
E Class non-distributing share	USD	49.50	44.45	42.98	47.37
I Class non-distributing share	USD	10.49	9.34	8.90	-
X Class non-distributing share	USD	20.43	18.14	17.15	18.48
<b>Japan Flexible Equity Fund</b>					
<b>Total net assets</b>	<b>JPY</b>	<b>62,978,190,703</b>	<b>35,030,142,165</b>	<b>29,089,575,077</b>	<b>20,433,042,222</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	JPY	2,782	2,347	12	13
A Class distributing (T) share HKD hedged	HKD	110.96	-	-	-
A Class distributing (T) share USD hedged	USD	11.11	-	-	-
A Class non-distributing share	JPY	2,832	2,388	1,923	2,016
A Class non-distributing share EUR hedged	EUR	17.20	14.26	11.30	12.09
A Class non-distributing share USD hedged	USD	30.65	25.17	19.40	20.30
C Class non-distributing share	JPY	2,236	1,897	1,546	1,642
D Class distributing (A) UK reporting fund share	JPY	2,849	2,394	12	13
D Class non-distributing share	JPY	3,209	2,696	2,154	2,241
D Class non-distributing share EUR hedged	EUR	18.75	15.48	12.18	12.93
E Class non-distributing share	JPY	2,587	2,187	1,770	1,864
E Class non-distributing share EUR hedged	EUR	15.83	13.16	10.48	11.26
I Class non-distributing share	JPY	2,624	2,202	1,755	1,821
X Class non-distributing share	JPY	3,619	3,025	2,393	2,465
X Class non-distributing share EUR hedged	EUR	22.19	18.23	14.21	14.93
<b>Japan Small &amp; MidCap Opportunities Fund</b>					
<b>Total net assets</b>	<b>JPY</b>	<b>24,687,648,169</b>	<b>21,455,088,138</b>	<b>20,235,105,162</b>	<b>24,894,954,371</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	JPY	10,584	9,306	52	60
A Class distributing (T) share HKD hedged	HKD	107.12	-	-	-
A Class distributing (T) share USD hedged	USD	10.73	-	-	-
A Class non-distributing share	JPY	10,630	9,347	8,391	9,138
A Class non-distributing share EUR hedged	EUR	67.56	58.36	51.50	57.02
A Class non-distributing share USD hedged	USD	22.60	19.34	16.62	18.00
C Class non-distributing share	JPY	7,765	6,871	6,246	6,887
D Class distributing (A) UK reporting fund share	JPY	10,940	9,584	54	62
D Class non-distributing share	JPY	12,008	10,519	9,373	10,131
D Class non-distributing share EUR hedged	EUR	73.59	63.33	55.47	60.95
E Class non-distributing share	JPY	9,377	8,266	7,458	8,163
I Class non-distributing share	JPY	2,431	2,126	1,890	2,037
I Class non-distributing share EUR hedged	EUR	13.19	11.33	9.90	10.85
X Class non-distributing share	JPY	13,226	11,529	10,170	10,882

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Latin American Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>752,621,359</b>	<b>936,624,325</b>	<b>835,233,169</b>	<b>882,654,961</b>
Net asset value per:					
A Class distributing (A) share	USD	61.07	59.38	49.60	59.01
A Class distributing (A) UK reporting fund share	USD	60.12	58.45	42.06	42.15
A Class non-distributing share	USD	73.11	71.09	57.12	63.53
A Class non-distributing share AUD hedged	AUD	9.91	9.78	8.05	9.14
A Class non-distributing share CHF hedged	CHF	5.86	5.86	4.89	5.59
A Class non-distributing share HKD hedged	HKD	9.52	9.31	7.57	8.46
A Class non-distributing share PLN hedged	PLN	9.03	8.86	6.99	7.80
A Class non-distributing share SGD hedged	SGD	6.57	6.47	5.25	5.90
C Class non-distributing share	USD	52.77	51.63	42.01	47.31
D Class distributing (A) share	USD	61.18	59.26	49.46	58.87
D Class distributing (A) UK reporting fund share	USD	60.19	58.31	41.93	42.02
D Class non-distributing share	USD	83.24	80.63	64.31	70.99
D Class non-distributing share CHF hedged	CHF	6.37	6.35	5.26	5.96
D Class non-distributing share EUR hedged	EUR	51.97	51.14	42.06	47.56
D Class non-distributing share PLN hedged	PLN	9.84	9.62	7.53	8.35
D Class non-distributing share SGD hedged	SGD	7.16	7.03	5.66	6.30
D Class non-distributing UK reporting fund share GBP hedged	GBP	45.22	44.23	35.82	40.19
E Class non-distributing share	USD	65.63	63.97	51.67	57.75
I Class non-distributing share	USD	12.75	12.33	9.80	10.79
J Class non-distributing share	USD	104.34	100.44	79.11	86.22
X Class distributing (A) UK reporting fund share	USD	59.81	57.56	41.34	41.46
X Class non-distributing share	USD	97.44	93.80	73.87	80.51
<b>Multi-Theme Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>182,521,626</b>	<b>164,246,119</b>	<b>188,867,921</b>	<b>170,206,315</b>
Net asset value per:					
A Class non-distributing share	USD	13.18	12.52	11.91	14.69
A Class non-distributing share EUR hedged	EUR	11.25	10.82	10.66	13.47
AI Class non-distributing share	USD	14.91	14.17	13.48	16.61
C Class non-distributing share	USD	11.13	10.64	10.25	12.80
D Class non-distributing share EUR hedged	EUR	11.51	11.04	10.80	13.55
D Class non-distributing UK reporting fund share	USD	13.51	12.79	10.41	10.74
E Class non-distributing share	USD	14.64	13.94	13.33	16.51
X Class non-distributing share	USD	13.89	13.11	12.29	14.93
X Class non-distributing share GBP hedged	GBP	9.80	9.31	8.94	11.03
Z Class non-distributing share	USD	13.62	12.89	12.15	14.84
<b>Natural Resources Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>297,550,947</b>	<b>376,671,068</b>	<b>444,508,211</b>	<b>200,835,144</b>
Net asset value per:					
A Class distributing (A) (G) share	USD	8.13	8.76	8.44	7.42
A Class distributing (M) (G) share	USD	13.03	14.24	13.72	12.07
A Class distributing (Q) (G) share	USD	7.79	8.53	8.22	7.26
A Class non-distributing share	USD	12.07	13.01	12.12	10.31
A Class non-distributing share EUR hedged	EUR	12.15	13.24	12.81	11.09
D Class non-distributing share	USD	10.00	10.74	9.93	-
D Class non-distributing share EUR hedged	EUR	12.64	13.72	13.18	11.33
E Class distributing (Q) (G) share EUR hedged	EUR	6.01	6.67	6.71	6.07
E Class non-distributing share	USD	11.34	12.26	11.48	9.81
I Class distributing (A) (G) share	USD	11.97	12.83	12.23	10.65
S Class distributing (M) (G) UK reporting fund share	USD	11.33	12.32	-	-
S Class distributing (M) (G) UK reporting fund share GBP hedged	GBP	8.98	9.83	-	-
S Class distributing (Q) (G) share	USD	9.85	10.74	-	-
S Class non-distributing share	USD	10.24	10.99	-	-
S Class non-distributing UK reporting fund share	USD	10.24	10.99	-	-
S Class non-distributing UK reporting fund share GBP hedged	GBP	9.23	9.96	-	-

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# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Next Generation Health Care Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>23,782,137</b>	<b>18,371,129</b>	<b>16,685,032</b>	<b>21,045,921</b>
Net asset value per:					
A Class non-distributing share	USD	8.62	8.01	7.50	10.37
A Class non-distributing share HKD hedged	HKD	84.22	78.58	74.53	103.69
A Class non-distributing share SGD hedged	SGD	8.33	7.82	7.45	10.37
AI Class non-distributing share	USD	10.19	9.46	8.86	12.25
D Class non-distributing share	USD	8.82	8.16	7.58	10.39
D Class non-distributing UK reporting fund share	USD	8.82	8.16	6.53	7.54
E Class non-distributing share	USD	10.35	9.65	9.08	12.62
I Class non-distributing share	USD	8.89	8.20	7.60	-
I Class non-distributing UK reporting fund share	USD	8.88	8.20	6.55	7.55
X Class non-distributing UK reporting fund share	USD	9.05	8.33	6.61	7.56
Z Class non-distributing share	USD	8.89	8.21	7.61	10.40
<b>Next Generation Technology Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,746,616,378</b>	<b>2,565,516,420</b>	<b>2,755,606,835</b>	<b>6,005,476,165</b>
Net asset value per:					
A Class distributing (A) share	USD	6.74	5.87	5.59	-
A Class distributing (A) UK reporting fund share	USD	6.74	5.87	4.82	7.33
A Class distributing (T) share	USD	12.27	11.15	-	-
A Class non-distributing share	USD	18.05	15.73	14.99	27.08
A Class non-distributing share AUD hedged	AUD	9.36	8.24	8.08	-
A Class non-distributing share CNH hedged	CNH	65.43	57.66	56.81	101.91
A Class non-distributing share EUR hedged	EUR	15.57	13.73	13.54	25.39
A Class non-distributing share HKD hedged	HKD	65.54	57.36	55.32	100.71
A Class non-distributing share NZD hedged	NZD	9.60	8.40	8.15	-
A Class non-distributing share SGD hedged	SGD	16.86	14.84	14.39	26.40
A Class non-distributing UK reporting fund share CHF hedged	CHF	6.58	5.84	5.84	10.84
A Class non-distributing UK reporting fund share GBP hedged	GBP	6.87	6.02	5.88	10.87
AI Class non-distributing share	USD	20.27	17.66	16.84	30.41
C Class non-distributing share	USD	12.40	10.87	-	-
D Class non-distributing share	USD	18.89	16.39	15.50	27.77
D Class non-distributing share CNH hedged	CNH	67.06	58.86	57.51	102.33
D Class non-distributing share EUR hedged	EUR	16.30	14.31	13.99	26.03
D Class non-distributing share SGD hedged	SGD	6.42	5.63	5.42	9.86
D Class non-distributing UK reporting fund share	USD	18.89	16.40	13.35	20.15
D Class non-distributing UK reporting fund share GBP hedged	GBP	17.06	14.89	14.43	26.46
E Class non-distributing share	USD	23.90	20.87	20.00	36.31
E Class non-distributing share EUR hedged	EUR	15.16	13.40	13.28	25.03
I Class distributing (A) UK reporting fund share	USD	10.63	9.21	7.49	11.27
I Class non-distributing share	USD	19.16	16.61	15.66	27.99
I Class non-distributing share EUR hedged	EUR	19.88	17.43	17.01	31.55
I Class non-distributing UK reporting fund share	USD	19.16	16.61	13.49	20.31
S Class non-distributing UK reporting fund share	USD	7.38	6.40	5.21	7.86
S Class non-distributing UK reporting fund share CHF hedged	CHF	6.75	5.97	5.91	10.88
S Class non-distributing UK reporting fund share EUR hedged	EUR	6.76	5.93	5.80	10.77
S Class non-distributing UK reporting fund share GBP hedged	GBP	7.05	6.15	5.96	10.91
SR Class distributing (A) UK reporting fund share	USD	7.48	6.49	5.28	7.97
SR Class non-distributing UK reporting fund share	USD	7.49	6.50	5.29	7.97
SR Class non-distributing UK reporting fund share EUR hedged	EUR	6.76	5.93	5.79	10.77
X Class non-distributing share	USD	19.87	17.17	16.08	28.55
Z Class non-distributing UK reporting fund share	USD	19.21	16.64	13.52	20.33
Z Class non-distributing UK reporting fund share CHF hedged	CHF	6.80	6.00	5.93	10.89

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# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Nutrition Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>208,451,450</b>	<b>270,316,503</b>	<b>348,357,484</b>	<b>348,777,115</b>
Net asset value per:					
A Class distributing (A) share EUR hedged	EUR	9.71	10.46*	11.52	15.16*
A Class distributing (A) UK reporting fund share	USD	6.78	7.21*	6.61	7.16*
A Class distributing (A) UK reporting fund share GBP hedged	GBP	10.19	10.91*	11.87	15.46*
A Class non-distributing share	USD	12.46	13.26*	14.11	18.15*
A Class non-distributing share EUR hedged	EUR	9.79	10.54*	11.63	15.29*
A Class non-distributing share HKD	HKD	12.54	13.38*	14.24	18.18*
A Class non-distributing share PLN hedged	PLN	9.94	10.61*	11.11	14.18*
A Class non-distributing share SGD hedged	SGD	11.14	11.99*	12.97	16.80*
AI Class non-distributing share	USD	10.68	11.37*	12.10	15.56*
C Class non-distributing share	USD	10.46	11.20*	12.06	15.71*
D Class distributing (A) share EUR hedged	EUR	10.22	10.97*	12.07	15.74*
D Class distributing (A) UK reporting fund share GBP hedged	GBP	10.73	11.44*	12.42	16.05*
D Class non-distributing share	USD	13.88	14.72*	15.53	19.81*
D Class non-distributing share EUR hedged	EUR	10.85	11.63*	12.73	16.61*
D Class non-distributing share SGD hedged	SGD	12.18	13.04*	14.00	17.98*
D Class non-distributing UK reporting fund share GBP hedged	GBP	7.45	7.94*	8.57	11.07*
E Class non-distributing share	USD	11.62	12.40*	13.26	17.13*
I Class distributing (A) UK reporting fund share	USD	6.90	7.30*	6.68	7.17*
I Class non-distributing share	USD	14.16	14.99*	15.78	20.08*
I Class non-distributing share JPY hedged	JPY	889	972*	1,083	1,396*
X Class non-distributing share	USD	10.26	10.83*	11.32	14.31*
<b>Sustainable Asian Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>109,992,193</b>	<b>112,231,546</b>	<b>42,880,627</b>	<b>21,022,396</b>
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	7.69	7.54	7.92	9.99
A Class non-distributing share	USD	8.97	8.56	8.60	10.37
D Class non-distributing share	USD	9.14	8.70	8.68	10.41
D Class non-distributing share EUR hedged	EUR	8.56	8.23	8.47	10.33
E Class non-distributing share EUR hedged	EUR	8.18	7.90	8.20	10.11
I Class non-distributing share	USD	8.98	8.54	8.51	10.19
I Class non-distributing share SEK hedged	SEK	86.94	83.56	85.63	103.69
X Class non-distributing share	USD	9.34	8.86	8.79	10.47
Z Class non-distributing share	USD	9.20	8.75	8.71	10.43
ZI Class distributing (S) (M) (G) share	USD	10.44	10.19	-	-
ZI Class non-distributing share	USD	11.17	10.62	-	-
<b>Sustainable Emerging Markets Blended Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>43,162,070</b>	<b>42,797,310</b>	<b>43,855,487</b>	<b>73,427,244</b>
Net asset value per:					
A Class non-distributing share	USD	9.97	9.56	8.77	11.12
A Class non-distributing share EUR hedged	EUR	8.63	8.37	7.95	10.31
AI Class non-distributing share	USD	11.87	11.38	10.44	13.24
AI Class non-distributing share EUR hedged	EUR	9.53	9.25	8.78	11.39
D Class non-distributing share CHF hedged	CHF	8.76	8.56	8.16	10.46
D Class non-distributing share EUR hedged	EUR	9.01	8.70	8.20	10.55
D Class non-distributing UK reporting fund share	USD	10.40	9.93	7.80	8.26
E Class distributing (Q) share EUR hedged	EUR	7.79	7.73	7.64	10.19
E Class non-distributing share EUR hedged	EUR	8.84	8.59	8.20	10.69
I Class non-distributing share	USD	10.99	10.49	9.54	11.99
I Class non-distributing share EUR hedged	EUR	9.56	9.23	8.68	11.16
X Class non-distributing share	USD	10.95	10.41	9.40	11.72
Z Class non-distributing UK reporting fund share	USD	12.81	12.21	9.53	10.05
ZI Class non-distributing share	USD	12.36	11.78	-	-
ZI Class non-distributing UK reporting fund share	USD	12.36	-	-	-

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Sustainable Emerging Markets Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>216,967,533</b>	<b>216,059,158</b>	<b>352,748,965</b>	<b>551,521,515</b>
Net asset value per:					
A Class distributing (S) (M) (G) UK reporting fund share	USD	7.74	7.52	6.43	7.32
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	7.48	7.34	7.40	10.02
A Class non-distributing share	USD	10.77	10.17	9.52	12.20
A Class non-distributing share EUR hedged	EUR	9.41	8.98	8.70	11.39
AI Class non-distributing share	USD	12.32	11.64	10.89	13.97
AI Class non-distributing share EUR hedged	EUR	9.84	9.39	9.11	11.91
D Class distributing (S) (M) (G) UK reporting fund share	USD	7.88	7.63	6.49	7.34
D Class non-distributing share CHF hedged	CHF	9.45	9.09	8.86	11.50
D Class non-distributing share EUR hedged	EUR	9.72	9.25	8.91	11.59
D Class non-distributing UK reporting fund share	USD	11.19	10.54	8.45	9.06
D Class non-distributing UK reporting fund share GBP hedged	GBP	8.95	8.46	8.01	10.28
E Class distributing (Q) share EUR hedged	EUR	7.98	7.78	7.84	10.61
E Class non-distributing share EUR hedged	EUR	9.41	9.01	8.78	11.54
I Class non-distributing share	USD	11.55	10.87	10.10	12.85
I Class non-distributing share EUR hedged	EUR	10.08	9.59	9.23	11.98
I Class non-distributing share NOK hedged	NOK	109.85	104.34	-	-
X Class non-distributing share	USD	11.72	10.99	10.15	12.82
X Class non-distributing share AUD hedged	AUD	9.90	9.37	8.84	11.31
X Class non-distributing share EUR hedged	EUR	8.86	8.39	8.02	10.35
ZI Class non-distributing share	USD	12.30	11.56	-	-
<b>Sustainable Emerging Markets Corporate Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>41,848,026</b>	<b>53,127,013</b>	<b>79,198,715</b>	<b>102,229,816</b>
Net asset value per:					
A Class non-distributing share	USD	10.89	10.29	10.05*	11.93
A Class non-distributing share EUR hedged	EUR	9.66	9.22	9.26*	11.19
A Class non-distributing share SEK hedged	SEK	88.75	84.71	84.99*	102.55
AI Class non-distributing share	USD	12.15	11.49	11.21*	13.31
AI Class non-distributing share EUR hedged	EUR	10.12	9.66	9.72*	11.75
D Class non-distributing share CHF hedged	CHF	9.72	9.35	9.46*	11.35
D Class non-distributing share EUR hedged	EUR	10.05	9.55	9.54*	11.45
D Class non-distributing UK reporting fund share	USD	11.42	10.75	8.98*	8.92
E Class distributing (Q) share EUR hedged	EUR	8.13	7.95	8.32*	10.35
E Class non-distributing share EUR hedged	EUR	9.45	9.04	9.14*	11.11
I Class non-distributing share	USD	11.57	10.88	10.54*	12.40
I Class non-distributing share EUR hedged	EUR	10.23	9.72	9.69*	11.61
X Class non-distributing share	USD	12.02	11.27	10.83*	12.65
ZI Class non-distributing share	USD	11.69	10.98	-*	-
<b>Sustainable Emerging Markets Local Currency Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>466,825,632</b>	<b>506,884,997</b>	<b>429,926,735</b>	<b>424,563,728</b>
Net asset value per:					
A Class non-distributing share	USD	10.17	9.87	8.58	10.43
A Class non-distributing share EUR hedged	EUR	8.81	8.66	7.79	9.68
AI Class non-distributing share	USD	12.80	12.42	10.80	13.13
AI Class non-distributing share EUR hedged	EUR	10.58	10.40	9.35	11.62
D Class non-distributing share CHF hedged	CHF	8.79	8.71	7.89	9.73
D Class non-distributing share EUR hedged	EUR	9.06	8.88	7.95	9.84
D Class non-distributing UK reporting fund share	USD	10.44	10.11	7.54	7.68
E Class distributing (Q) share EUR hedged	EUR	7.83	7.93	7.52	9.73
E Class non-distributing share EUR hedged	EUR	9.65	9.50	8.59	10.73
I Class non-distributing share	USD	11.78	11.39	9.84	11.89
I Class non-distributing share EUR hedged	EUR	9.86	9.65	8.62	10.65
X Class non-distributing share	USD	10.84	10.46	8.99	10.80
ZI Class non-distributing share	USD	12.74	12.31	-	-

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

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Sustainable Energy Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>6,023,107,575</b>	<b>6,939,857,910</b>	<b>6,450,497,616</b>	<b>7,380,570,724</b>
Net asset value per:					
A Class distributing (A) share	USD	16.13	16.35	14.62	18.27
A Class distributing (A) UK reporting fund share	USD	16.18	16.39	12.62	13.29
A Class distributing (T) share	USD	11.13	11.74	-	-
A Class non-distributing share	USD	16.32	16.53	14.78	18.47
A Class non-distributing share AUD hedged	AUD	9.43	9.67	8.87	11.36
A Class non-distributing share CAD hedged	CAD	9.74	9.92	8.99	11.37
A Class non-distributing share CNH hedged	CNH	98.31	100.90	92.92	114.80
A Class non-distributing share EUR hedged	EUR	14.43	14.83	13.74	17.65
A Class non-distributing share GBP hedged	GBP	9.56	9.77	8.94	11.37
A Class non-distributing share HKD hedged	HKD	98.17	99.98	90.41	113.69
A Class non-distributing share NZD hedged	NZD	9.66	9.85	8.94	11.38
A Class non-distributing share SGD hedged	SGD	16.58	17.00	15.46	19.52
AI Class non-distributing share	USD	18.92	19.18	17.14	21.42
C Class non-distributing share	USD	12.36	12.61	11.41	14.44
D Class distributing (A) share	USD	16.83	16.99	15.13	18.77
D Class distributing (A) UK reporting fund share	USD	17.11	17.27	13.25	13.84
D Class non-distributing share	USD	18.72	18.90	16.77	20.80
D Class non-distributing share SGD hedged	SGD	8.62	8.80	7.95	-
E Class non-distributing share	USD	14.57	14.80	13.30	16.70
E Class non-distributing share EUR hedged	EUR	9.09	9.36	8.72	11.26
I Class distributing (A) UK reporting fund share	USD	9.42	9.50	7.29	7.62
I Class distributing (Q) share	USD	11.17	11.27	10.03	-
I Class non-distributing share	USD	18.78	18.93	16.76	20.73
I Class non-distributing UK reporting fund share	USD	18.78	18.93	14.44	15.04
S Class distributing (A) share	USD	10.34	10.43	-	-
S Class non-distributing share	USD	18.17	18.33	16.22	20.09
X Class distributing (T) share	USD	10.35	10.81	10.19	-
X Class non-distributing share	USD	22.74	22.82	20.01	24.54
X Class non-distributing share EUR hedged	EUR	16.54	16.85	15.31	19.30
<b>Sustainable Fixed Income Global Opportunities Fund</b>					
<b>Total net assets</b>	<b>EUR</b>	<b>329,642,437</b>	<b>506,773,855</b>	<b>565,937,527</b>	<b>1,063,687,951</b>
Net asset value per:					
A Class non-distributing share	EUR	9.87	9.57*	9.74	10.66
AI Class non-distributing share	EUR	9.86	9.55*	9.72	10.64
D Class non-distributing share	EUR	10.06	9.72*	9.85	10.72
D Class non-distributing share CHF hedged	CHF	9.69	9.48*	9.75	-
D Class non-distributing UK reporting fund share USD hedged	USD	9.89	9.48*	9.35	10.04
E Class non-distributing share	EUR	9.67	9.39*	9.61	10.57
I Class non-distributing share	EUR	10.12	9.77*	9.88	10.74
I Class non-distributing share JPY hedged	JPY	948	935*	972	-
I Class non-distributing share SEK hedged	SEK	95.35	92.15*	93.15	101.03
I Class non-distributing UK reporting fund share USD hedged	USD	9.93	9.51*	9.37	10.04
X Class distributing (M) share	EUR	8.83	8.66*	9.06	10.06
X Class distributing (Q) share	EUR	9.08	8.91*	9.32	10.33
X Class non-distributing share	EUR	10.32	9.94*	10.00	10.82
X Class non-distributing share CHF hedged	CHF	9.97	9.72*	9.94	10.77
X Class non-distributing share GBP hedged	GBP	10.72	10.26*	10.18	10.90
X Class non-distributing share JPY hedged	JPY	992	976*	1,009	1,087
X Class non-distributing share SEK hedged	SEK	103.63	99.90*	100.49	108.45
X Class non-distributing share USD hedged	USD	10.97	10.47*	10.26	10.94
ZI Class non-distributing share	EUR	10.64	10.26*	-	-
ZI Class non-distributing share USD hedged	USD	10.97	10.49*	-	-

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

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Sustainable Global Allocation Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>201,223,078</b>	<b>95,921,193</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	USD	11.85	11.01	-	-
A Class non-distributing share SEK hedged	SEK	108.86	102.52	-	-
A Class non-distributing UK reporting fund share	USD	12.00	11.16	-	-
A Class non-distributing UK reporting fund share EUR hedged	EUR	11.56	10.87	-	-
D Class non-distributing UK reporting fund share	USD	12.11	11.23	-	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	11.67	10.93	-	-
E Class non-distributing UK reporting fund share	USD	11.85	11.04	-	-
E Class non-distributing UK reporting fund share EUR hedged	EUR	11.49	10.82	-	-
I Class non-distributing UK reporting fund share	USD	12.15	11.25	-	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	11.71	10.96	-	-
X Class non-distributing UK reporting fund share	USD	12.27	11.32	-	-
ZI Class non-distributing UK reporting fund share	USD	12.18	11.27	-	-
ZI Class non-distributing UK reporting fund share EUR hedged	EUR	11.73	10.97	-	-
<b>Sustainable Global Bond Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>157,475,293</b>	<b>111,365,913</b>	<b>120,102,371</b>	<b>144,156,163</b>
Net asset value per:					
A Class distributing (M) (G) share	USD	10.15	9.97	-	-
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	84.88	82.99	86.69	100.08
A Class distributing (S) (M) (G) share	USD	8.48	8.33	8.50	9.82
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	AUD	7.97	7.89	8.19	9.55
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.22	8.11	8.32	9.64
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	7.64	7.58	7.96	9.35
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.04	7.92	8.18	9.50
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	82.16	81.13	83.82	97.56
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.22	8.09	8.30	9.59
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.12	8.05	8.32	9.63
A Class distributing (T) share	USD	10.19	-	-	-
A Class distributing (T) share HKD hedged	HKD	98.85	-	-	-
A Class distributing (T) share SGD hedged	SGD	9.89	-	-	-
A Class non-distributing share	USD	11.00	10.49	10.19	11.25
AI Class distributing (Q) share EUR hedged	EUR	8.29	8.18	8.49	9.75
AI Class non-distributing share	USD	11.96	11.39	11.06	12.22
AI Class non-distributing share EUR hedged	EUR	9.68	9.31	9.30	10.43
D Class non-distributing share	USD	11.31	10.76	10.39	11.42
D Class non-distributing share CHF hedged	CHF	9.67	9.39	9.46	10.57
D Class non-distributing share EUR hedged	EUR	10.01	9.61	9.55	10.67
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.63	10.14	9.92	10.95
E Class distributing (Q) share EUR hedged	EUR	8.19	8.08	8.39	9.63
E Class non-distributing share EUR hedged	EUR	9.48	9.15	9.18	10.35
I Class distributing (S) (M) (G) share EUR hedged	EUR	8.63	8.53	8.89	-
I Class non-distributing share	USD	11.42	10.85	10.47	11.49
I Class non-distributing share BRL hedged	USD	10.37	9.73	8.36	8.48
I Class non-distributing share EUR hedged	EUR	10.17	9.76	9.67	10.78
X Class distributing (S) (M) (G) share EUR hedged	EUR	9.84	9.70	-	-
X Class distributing (T) share	USD	10.05	-	-	-
X Class distributing (T) share HKD hedged	HKD	99.05	-	-	-
X Class distributing (S) (M) (G) share	USD	10.08	-	-	-
X Class non-distributing share	USD	11.75	11.13	10.68	11.67
Z Class non-distributing share	USD	11.49	10.91	10.52	11.53
Z Class non-distributing share CHF hedged	CHF	9.90	9.60	9.64	10.75
Z Class non-distributing share EUR hedged	EUR	10.26	9.84	9.74	10.85
ZI Class non-distributing share	USD	11.26	10.69	-	-
ZI Class non-distributing share EUR hedged	EUR	10.90	10.44	-	-

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Sustainable Global Dynamic Equity Fund<sup>(4)</sup></b>					
<b>Total net assets</b>	<b>USD</b>	<b>441,860,206</b>	<b>408,930,589</b>	<b>453,941,160</b>	<b>512,958,953</b>
Net asset value per:					
A Class distributing (A) share	USD	31.93	28.90	26.33	31.94
A Class non-distributing share	USD	32.02	28.98	26.41	32.03
A Class non-distributing share CNH hedged	CNH	198.07	181.27	170.30	204.17
A Class non-distributing share EUR hedged	EUR	18.56	16.98	16.03	19.95
C Class non-distributing share	USD	25.59	23.31	21.50	26.42
C Class non-distributing share EUR hedged	EUR	15.14	13.94	13.32	16.79
D Class distributing (A) share	USD	29.37	26.48	24.12	29.17
D Class non-distributing share	USD	36.04	32.50	29.39	35.39
D Class non-distributing share EUR hedged	EUR	20.21	18.42	17.26	21.33
E Class non-distributing share	USD	29.26	26.55	24.31	29.64
E Class non-distributing share EUR hedged	EUR	17.30	15.87	15.06	18.84
I Class non-distributing share	USD	12.78	11.51	10.38	12.47
X Class non-distributing share	USD	43.12	38.67	34.59	41.19
<b>Sustainable Global Infrastructure Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>11,745,253</b>	<b>11,642,448</b>	<b>10,453,305</b>	<b>10,522,975</b>
Net asset value per:					
A Class non-distributing share	USD	9.28	9.41	9.44	10.47
AI Class non-distributing share	USD	10.49	10.64	10.68	11.85
D Class non-distributing share	USD	9.42	9.52	9.50	10.48
E Class non-distributing share	USD	10.35	10.52	10.62	11.84
I Class non-distributing share	USD	10.73	10.84	10.78	11.85
X Class non-distributing share	USD	9.64	9.71	9.60	10.50
Z Class non-distributing share	USD	9.50	9.59	9.54	10.49
<b>Sustainable World Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>999,225,767</b>	<b>925,326,117</b>	<b>1,128,318,997</b>	<b>1,365,246,053</b>
Net asset value per:					
A Class distributing (D) share	USD	52.58	51.60	53.53	61.89
A Class distributing (M) share	USD	52.45	51.46	53.40	61.73
A Class distributing (R) (M) (G) share CNH hedged	CNH	87.46	86.01	92.36	108.18
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.61	8.55	9.05	10.60
A Class non-distributing share	USD	77.85	75.25	76.31	86.91
A Class non-distributing share EUR hedged	EUR	170.98	166.93	174.06	201.30
A Class non-distributing UK reporting fund share GBP hedged	GBP	11.09	10.76	11.05	12.63
C Class distributing (D) share	USD	52.85	51.87	53.81	62.21
D Class distributing (M) share	USD	52.50	51.52	53.45	61.80
D Class non-distributing share	USD	83.26	80.32	81.12	92.02
D Class non-distributing share CHF hedged	CHF	9.13	9.00	9.49	10.95
D Class non-distributing share EUR hedged	EUR	178.75	174.16	180.88	208.35
D Class non-distributing UK reporting fund share GBP hedged	GBP	11.32	10.96	11.21	12.76
E Class non-distributing share	USD	70.54	68.35	69.66	79.74
I Class distributing (A) share EUR hedged	EUR	8.60	8.38	8.94	10.51
I Class non-distributing share	USD	10.87	10.48	10.57	11.97
X Class non-distributing share	USD	91.48	87.99	88.33	99.59
X Class non-distributing share CHF hedged	CHF	13.21	12.97	13.59	15.57
X Class non-distributing share DKK hedged	DKK	111.39	108.37	111.26	125.88
X Class non-distributing share EUR hedged	EUR	193.09	187.56	193.62	221.67
X Class non-distributing share GBP hedged	GBP	12.50	12.06	12.26	13.88
X Class non-distributing share NOK hedged	NOK	13.34	12.94	13.25	14.96
X Class non-distributing share NZD hedged	NZD	11.96	11.53	11.65	13.12
<b>Swiss Small &amp; MidCap Opportunities Fund</b>					
<b>Total net assets</b>	<b>CHF</b>	<b>495,983,011</b>	<b>600,743,262</b>	<b>707,399,037</b>	<b>1,067,455,859</b>
Net asset value per:					
A Class non-distributing share	CHF	597.12	595.61	572.12	781.90
D Class distributing (M) UK reporting fund share	CHF	21.13	21.00	17.68	21.69
D Class non-distributing UK reporting fund share	CHF	670.98	666.78	559.15	685.75
I Class non-distributing share	CHF	33.35	33.10	31.48	42.59

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

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Systematic China A-Share Opportunities Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>501,078,866</b>	<b>548,123,752</b>	<b>562,981,457</b>	<b>618,523,841</b>
Net asset value per:					
A Class non-distributing share	USD	10.05	10.43	11.94*	15.07*
A Class non-distributing share SGD hedged	SGD	8.83	9.25	10.80*	13.69*
AI Class non-distributing share EUR hedged	EUR	7.95	8.33	9.87*	12.71*
D Class non-distributing share	USD	10.53	10.89	12.37*	15.50*
D Class non-distributing share EUR hedged	EUR	8.17	8.53	10.03*	12.82*
D Class non-distributing UK reporting fund share	USD	10.53	10.89	10.65*	11.25*
E Class non-distributing share EUR hedged	EUR	7.81	8.20	9.76*	12.63*
I Class non-distributing share	USD	10.71	11.07	12.53*	15.67*
I Class non-distributing share EUR hedged	EUR	8.25	8.60	10.09*	12.86*
S Class non-distributing share	USD	11.33	11.71	13.27*	16.61*
SR Class non-distributing share	USD	8.83	9.12	10.34*	-
X Class non-distributing share	USD	11.24	11.57	13.00*	16.13*
Z Class non-distributing share	USD	10.71	11.07	12.54*	15.67*
<b>Systematic China Environmental Tech Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>14,581,821</b>	<b>16,103,248</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class non-distributing share	USD	8.51	9.70	-	-
D Class non-distributing share	USD	8.56	9.71	-	-
D Class non-distributing share EUR hedged	EUR	8.43	9.66	-	-
E Class non-distributing share EUR hedged	EUR	9.49	-	-	-
I Class non-distributing share	USD	8.58	9.72	-	-
X Class non-distributing UK reporting fund share	USD	8.62	9.73	-	-
Z Class non-distributing share	USD	8.57	9.72	-	-
ZI Class non-distributing share	USD	8.59	9.72	-	-
<b>Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup></b>					
<b>Total net assets</b>	<b>USD</b>	<b>106,808,851</b>	<b>92,047,171</b>	<b>81,153,606</b>	<b>129,153,843</b>
Net asset value per:					
A Class non-distributing share	USD	9.27	8.83	8.48*	10.14
AI Class non-distributing share EUR hedged	EUR	8.62	8.30	8.22*	-
D Class non-distributing share EUR hedged	EUR	8.69	8.35	8.24*	-
E Class non-distributing share EUR hedged	EUR	8.51	8.21	8.18*	-
I Class non-distributing share	USD	9.38	8.92	8.53*	10.15
I Class non-distributing share AUD hedged	AUD	9.05	8.68	8.46*	10.15
I Class non-distributing share EUR hedged	EUR	8.84	8.49	8.37*	10.14
X Class non-distributing share	USD	9.44	8.96	8.55*	10.16
X Class non-distributing share AUD hedged	AUD	9.10	8.71	8.48*	10.15
X Class non-distributing share EUR hedged	EUR	8.89	8.53	8.39*	10.14

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

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

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Systematic Global Equity High Income Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>5,429,769,113</b>	<b>5,008,709,927</b>	<b>4,369,623,100</b>	<b>3,257,105,292</b>
Net asset value per:					
A Class distributing (A) (G) share	USD	9.93	9.03	8.92	-
A Class distributing (A) (G) share CHF hedged	CHF	9.15	8.49	8.80	-
A Class distributing (Q) (G) share	USD	5.14	4.84	4.76	5.85 <sup>*</sup>
A Class distributing (Q) (G) share EUR hedged	EUR	3.38	3.22	3.28	4.11 <sup>*</sup>
A Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	8.59	8.26	8.50	10.67 <sup>*</sup>
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.94	7.52	7.59	9.44 <sup>*</sup>
A Class distributing (R) (M) (G) share CAD hedged	CAD	8.00	7.58	7.64	9.45 <sup>*</sup>
A Class distributing (R) (M) (G) share CNH hedged	CNH	83.83	79.40	81.75	100.90 <sup>*</sup>
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.04	7.61	7.65	9.50 <sup>*</sup>
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	99.28	93.58	93.44	114.74 <sup>*</sup>
A Class distributing (S) (M) (G) share	USD	8.42	7.96	7.95	9.79 <sup>*</sup>
A Class distributing (S) (M) (G) share CHF hedged	CHF	10.43	-	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	10.37	9.91	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	79.35	75.42	76.31	94.53 <sup>*</sup>
A Class distributing (S) (M) (G) share JPY hedged	JPY	1,036	-	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.60	8.21	8.33	-
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	7.42	7.05	7.20	8.96 <sup>*</sup>
A Class non-distributing share	USD	19.53	17.76	16.30	18.64 <sup>*</sup>
A Class non-distributing share EUR hedged	EUR	10.98	10.08	9.58	11.18 <sup>*</sup>
A Class non-distributing share HKD hedged	HKD	114.66	104.72	97.33	111.94 <sup>*</sup>
A Class non-distributing share SGD hedged	SGD	15.23	13.98	13.04	15.00 <sup>*</sup>
A Class non-distributing UK reporting fund share CHF hedged	CHF	10.41	9.67	9.29	10.84 <sup>*</sup>
C Class distributing (Q) (G) share	USD	5.13	4.83	4.75	5.84 <sup>*</sup>
C Class non-distributing share	USD	15.72	14.38	13.37	15.48 <sup>*</sup>
D Class distributing (A) (G) share	USD	10.11	9.15	8.96	-
D Class distributing (A) (G) share CHF hedged	CHF	9.31	8.61	8.83	-
D Class distributing (Q) (G) share	USD	5.75	5.39	5.25	6.40 <sup>*</sup>
D Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	8.82	8.44	8.61	10.71 <sup>*</sup>
D Class distributing (Q) (G) UK reporting fund share EUR hedged	EUR	9.03	8.55	8.62	10.73 <sup>*</sup>
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	9.32	8.77	8.73	10.75 <sup>*</sup>
D Class distributing (S) (M) (G) share	USD	10.84	10.20	10.00	-
D Class distributing (S) (M) (G) share SGD hedged	SGD	8.81	8.37	8.41	-
D Class non-distributing share EUR hedged	EUR	12.15	11.11	10.46	12.10 <sup>*</sup>
D Class non-distributing UK reporting fund share	USD	22.13	20.03	15.70	14.98 <sup>*</sup>
D Class non-distributing UK reporting fund share CHF hedged	CHF	10.69	9.88	9.41	10.88 <sup>*</sup>
E Class distributing (Q) (G) share EUR hedged	EUR	7.69	7.32	7.45	9.35 <sup>*</sup>
E Class non-distributing share	USD	17.53	15.98	14.75	16.95 <sup>*</sup>
E Class non-distributing share EUR hedged	EUR	10.09	9.29	8.87	10.41 <sup>*</sup>
I Class distributing (A) (G) share	USD	10.17	9.19	8.97	-
I Class distributing (M) (G) share	USD	10.52	9.82	9.61	11.75 <sup>*</sup>
I Class distributing (Q) (G) share	USD	10.86	10.16	9.87	12.00 <sup>*</sup>
I Class distributing (Q) UK reporting fund share CHF hedged	CHF	8.66	8.27	8.42	10.45 <sup>*</sup>
I Class distributing (Q) UK reporting fund share EUR hedged	EUR	8.86	8.37	8.42	10.46 <sup>*</sup>
I Class non-distributing share	USD	18.93	17.11	15.54	17.56 <sup>*</sup>
SR Class distributing (S) (M) (G) share	USD	10.02	9.43	9.28	-
SR Class non-distributing share	USD	11.55	10.45	9.51	-
X Class non-distributing share	USD	15.75	14.19	12.81	14.39 <sup>*</sup>

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

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>Systematic Global Sustainable Income &amp; Growth Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>31,711,571</b>	<b>21,994,428</b>	<b>-</b>	<b>-</b>
Net asset value per:					
A Class distributing (Q) (G) UK reporting fund share	USD	11.07	10.63	-	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	10.38	-	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	10.42	-	-	-
A Class distributing (S) (M) (G) UK reporting fund share	USD	10.92	10.52	-	-
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	CNH	104.94	102.27	-	-
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	107.43	103.98	-	-
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	10.66	10.37	-	-
A Class non-distributing UK reporting fund share	USD	11.90	11.09	-	-
D Class distributing (S) (M) (G) share	USD	10.64	10.21	-	-
D Class non-distributing UK reporting fund share	USD	12.03	11.18	-	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	11.57	10.86	-	-
E Class non-distributing share EUR hedged	EUR	10.75	10.15	-	-
I Class non-distributing UK reporting fund share	USD	12.07	11.20	-	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	11.61	10.88	-	-
X Class non-distributing UK reporting fund share	USD	12.20	11.28	-	-
ZI Class non-distributing UK reporting fund share	USD	12.11	11.23	-	-
<b>Systematic Sustainable Global SmallCap Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>261,579,414</b>	<b>255,284,764</b>	<b>222,047,023</b>	<b>281,072,765</b>
Net asset value per:					
A Class non-distributing share	USD	145.33	136.86	122.91	148.10
A Class non-distributing share AUD hedged	AUD	14.70	14.00	12.90	15.84
C Class non-distributing share	USD	107.20	101.59	92.38	112.72
D Class non-distributing share	USD	163.38	153.28	136.63	163.40
E Class non-distributing share	USD	130.60	123.29	111.28	134.76
X Class non-distributing share GBP hedged	GBP	10.60	9.96	8.99	10.81
<b>United Kingdom Fund</b>					
<b>Total net assets</b>	<b>GBP</b>	<b>202,483,359</b>	<b>212,801,706</b>	<b>269,647,969</b>	<b>452,131,595</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	104.52	98.11	93.31 <sup>*</sup>	118.97
A Class non-distributing share	GBP	127.99	120.14	113.29 <sup>*</sup>	143.29
C Class non-distributing share	GBP	93.94	88.74	84.72 <sup>*</sup>	108.51
D Class distributing (A) UK reporting fund share	GBP	105.23	98.41	93.58 <sup>*</sup>	119.41
D Class non-distributing share	GBP	144.59	135.23	126.56 <sup>*</sup>	158.87
D Class non-distributing UK reporting fund share	GBP	144.59	135.23	126.56 <sup>*</sup>	158.87
E Class non-distributing share	GBP	113.03	106.37	100.80 <sup>*</sup>	128.14
I Class distributing (A) UK reporting fund share	GBP	10.86	10.14	9.64 <sup>*</sup>	12.31
I Class non-distributing share	GBP	15.34	14.33	13.38 <sup>*</sup>	16.75
X Class non-distributing share	GBP	164.17	152.76	141.53 <sup>*</sup>	175.90

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

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>US Basic Value Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>774,001,057</b>	<b>889,769,923</b>	<b>759,596,354</b>	<b>960,620,592</b>
Net asset value per:					
A Class distributing (A) share	USD	121.63	111.76	105.33	110.70
A Class distributing (A) UK reporting fund share	USD	121.45	111.59	90.61	80.21
A Class distributing (T) share	USD	10.86	10.31	-	-
A Class non-distributing share	USD	123.72	113.67	106.72	112.15
A Class non-distributing share CNH hedged	CNH	197.31	183.32	177.20	183.49
A Class non-distributing share EUR hedged	EUR	72.21	67.10	65.21	69.99
A Class non-distributing share SGD hedged	SGD	22.55	20.93	19.98	21.11
C Class non-distributing share	USD	86.07	79.58	75.65	80.50
C Class non-distributing share EUR hedged	EUR	59.77	55.88	55.00	59.78
D Class distributing (A) share	USD	123.19	112.77	106.25	111.72
D Class distributing (A) UK reporting fund share	USD	122.95	112.54	91.35	80.90
D Class non-distributing share	USD	141.23	129.28	120.47	125.65
D Class non-distributing share EUR hedged	EUR	78.60	72.76	70.21	74.78
E Class non-distributing share	USD	110.83	102.08	96.32	101.73
E Class non-distributing share EUR hedged	EUR	60.32	56.19	54.89	59.21
I Class non-distributing share	USD	140.72	128.65	119.57	124.39
X Class non-distributing share	USD	167.58	152.62	140.80	145.38
<b>US Dollar Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>518,143,964</b>	<b>553,666,735</b>	<b>572,662,883</b>	<b>771,881,953</b>
Net asset value per:					
A Class distributing (D) share	USD	14.87	14.83	15.59	18.08
A Class distributing (M) share	USD	14.88	14.84	15.60	18.09
A Class non-distributing share	USD	32.11	31.46	32.13	36.76
A Class non-distributing share SGD hedged	SGD	10.38	-	-	-
C Class distributing (D) share	USD	13.99	13.96	14.67	17.01
C Class non-distributing share	USD	23.00	22.67	23.44	27.16
D Class distributing (M) share	USD	14.87	14.84	15.59	18.09
D Class non-distributing share	USD	33.94	33.18	33.74	38.46
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.04	9.85	10.17	11.63
E Class non-distributing share	USD	28.65	28.13	28.87	33.21
I Class distributing (Q) share	USD	8.90	8.86	9.29	10.76
I Class non-distributing share	USD	11.00	10.74	10.91	12.41
I Class non-distributing share EUR hedged	EUR	9.19	9.07	9.49	10.96
X Class distributing (Q) share	USD	8.83	8.80	9.23	10.69
X Class non-distributing share	USD	10.73	10.46	10.57	11.97

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>US Dollar High Yield Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,895,426,625</b>	<b>1,885,887,744</b>	<b>2,357,372,193</b>	<b>3,591,197,714</b>
Net asset value per:					
A Class distributing (A) UK reporting fund share GBP hedged	GBP	9.52	9.01	9.09	10.71
A Class distributing (D) share	USD	5.37	5.21	5.18	6.03
A Class distributing (M) share	USD	5.41	5.25	5.22	6.09
A Class distributing (M) share AUD hedged	AUD	9.93	9.70	9.83	11.57
A Class distributing (M) share CAD hedged	CAD	9.07	8.82	8.84	10.34
A Class distributing (M) share EUR hedged	EUR	7.82	7.66	7.84	9.31
A Class distributing (M) share GBP hedged	GBP	8.55	8.32	8.39	9.85
A Class distributing (M) share NZD hedged	NZD	9.96	9.68	9.70	11.34
A Class distributing (M) share SGD hedged	SGD	8.73	8.55	8.62	10.07
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.78	7.60	7.67	9.17
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	78.56	76.54	77.05	90.97
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	87.89	85.64	88.78	105.70
A Class distributing (S) (M) (G) share	USD	4.31	4.21	4.25	5.05
A Class distributing (S) (M) (G) share HKD hedged	HKD	31.53	30.92	31.53	37.69
A Class distributing (S) (M) (G) share JPY hedged	JPY	990	-	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.72	7.60	7.75	9.25
A Class distributing (T) share	USD	9.99	-	-	-
A Class non-distributing share	USD	39.06	36.87	34.83	39.04
A Class non-distributing share AUD hedged	AUD	18.47	17.58	16.91	19.12
A Class non-distributing share CHF hedged	CHF	10.83	10.45	10.30	11.76
A Class non-distributing share EUR hedged	EUR	217.06	206.88	201.30	229.57
A Class non-distributing share SGD hedged	SGD	16.23	15.47	14.80	16.64
C Class distributing (D) share	USD	5.38	5.21	5.19	6.04
C Class non-distributing share	USD	28.74	27.29	26.11	29.63
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.50	8.97	9.04	10.66
D Class distributing (M) share	USD	9.28	9.00	8.95	10.43
D Class distributing (M) share SGD hedged	SGD	8.76	8.58	8.64	10.10
D Class non-distributing share AUD hedged	AUD	19.94	18.90	18.05	20.28
D Class non-distributing share CHF hedged	CHF	11.54	11.09	10.85	12.31
D Class non-distributing share EUR hedged	EUR	236.73	224.84	217.23	246.02
D Class non-distributing share SGD hedged	SGD	17.47	16.59	15.76	17.60
D Class non-distributing UK reporting fund share	USD	42.59	40.06	32.37	30.35
E Class non-distributing share	USD	35.05	33.17	31.49	35.47
E Class non-distributing share EUR hedged	EUR	9.50	9.07	8.87	10.17
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.24	7.77	7.84	9.24
I Class distributing (M) share	USD	8.74	8.48	8.43	9.82
I Class non-distributing share	USD	17.39	16.34	15.31	17.01
I Class non-distributing share EUR hedged	EUR	12.26	11.63	11.22	12.69
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.54	9.16	8.94	10.13
I Class non-distributing UK reporting fund share GBP hedged	GBP	10.86	10.24	9.72	10.88
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	9.00	8.49	8.56	10.09
SR Class distributing (M) UK reporting fund share	USD	9.00	8.73	7.46	7.33
SR Class non-distributing UK reporting fund share	USD	10.47	9.85	7.96	7.45
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.87	9.37	9.05	10.24
X Class distributing (S) (M) (G) share	USD	9.88	9.57	9.49	11.12
X Class non-distributing share	USD	48.60	45.56	42.43	46.89
<b>US Dollar Reserve Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>526,373,624</b>	<b>514,580,176</b>	<b>505,636,900</b>	<b>513,108,285</b>
Net asset value per:					
A Class non-distributing share	USD	169.46	165.25	158.74	158.24
A Class non-distributing share GBP hedged	GBP	199.48	194.73	188.71	188.57
C Class non-distributing share	USD	168.68	164.50	158.01	157.52
D Class non-distributing share GBP hedged	GBP	201.80	196.81	190.33	190.06
E Class non-distributing share	USD	160.14	156.36	150.57	150.48
E Class non-distributing share GBP hedged	GBP	187.92	183.68	178.44	178.75
X Class non-distributing share	USD	11.59	11.28	10.78	10.72

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>US Dollar Short Duration Bond Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,616,437,218</b>	<b>1,618,122,578</b>	<b>1,582,256,819</b>	<b>1,799,880,962</b>
Net asset value per:					
A Class distributing (D) share	USD	8.03	7.95	8.07	8.64
A Class distributing (M) (G) share	USD	10.01	9.95	-	-
A Class distributing (M) share	USD	8.03	7.95	8.07	8.64
A Class distributing (M) share CNH hedged	CNH	99.70	99.73	-	-
A Class distributing (M) share SGD hedged	SGD	8.82	8.81	9.04	9.69
A Class distributing (T) share	USD	10.01	-	-	-
A Class distributing (T) share CNH hedged	CNH	100.09	-	-	-
A Class distributing (T) share SGD hedged	SGD	10.04	-	-	-
A Class non-distributing share	USD	14.11	13.70	13.48	14.26
A Class non-distributing share EUR hedged	EUR	9.51	9.31	9.40	10.09
AI Class non-distributing share	USD	10.48	10.18	10.01	10.59
C Class distributing (D) share	USD	8.01	7.93	8.05	8.62
C Class non-distributing share	USD	10.81	10.56	10.52	11.27
D Class distributing (M) share	USD	9.22	9.12	9.26	9.92
D Class non-distributing share	USD	14.67	14.23	13.94	14.70
D Class non-distributing share EUR hedged	EUR	9.59	9.38	9.44	10.09
E Class non-distributing share	USD	12.59	12.26	12.11	12.88
I Class distributing (Q) share	USD	9.65	9.55	9.66	10.32
I Class non-distributing share	USD	11.21	10.87	10.64	11.21
I Class non-distributing share EUR hedged	EUR	9.67	9.45	9.50	10.15
S Class distributing (M) share	USD	10.08	9.98	-	-
S Class non-distributing share	USD	10.39	10.07	-	-
S Class non-distributing share EUR hedged	EUR	10.27	10.04	-	-
X Class non-distributing share	USD	16.38	15.85	15.46	16.21
<b>US Flexible Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,168,976,611</b>	<b>1,881,747,751</b>	<b>1,544,907,233</b>	<b>1,498,854,088</b>
Net asset value per:					
A Class distributing (A) share	USD	63.49	56.94	50.73	55.38
A Class distributing (A) share EUR hedged	EUR	37.05	33.58	30.95	34.54
A Class distributing (A) UK reporting fund share	USD	63.44	56.89	43.66	40.14
A Class non-distributing share	USD	63.47	56.92	50.71	55.36
A Class non-distributing share CNH hedged	CNH	275.82	250.06	229.59	247.41
A Class non-distributing share CZK hedged	CZK	110.64	98.85	-	-
A Class non-distributing share EUR hedged	EUR	36.94	33.48	30.86	34.44
A Class non-distributing share JPY hedged	JPY	1,608	1,484	1,399	1,545
A Class non-distributing share SGD hedged	SGD	11.51	-	-	-
AI Class non-distributing share	USD	19.79	17.75	15.82	17.27
C Class non-distributing share	USD	48.32	43.60	39.33	43.48
C Class non-distributing share EUR hedged	EUR	26.61	24.27	22.65	25.60
D Class distributing (A) share	USD	67.82	60.59	53.57	58.04
D Class distributing (A) UK reporting fund share	USD	67.76	60.53	46.11	42.08
D Class non-distributing share	USD	72.68	64.94	57.42	62.22
D Class non-distributing share EUR hedged	EUR	42.27	38.17	34.92	38.67
E Class non-distributing share	USD	57.25	51.47	46.09	50.56
E Class non-distributing share EUR hedged	EUR	32.13	29.20	27.05	30.33
I Class non-distributing share	USD	43.77	39.06	34.45	37.23
I Class non-distributing share EUR hedged	EUR	16.92	15.26	13.92	15.38
X Class non-distributing share	USD	85.84	76.31	66.80	71.65
X Class non-distributing share EUR hedged	EUR	17.81	16.01	14.50	15.90
X Class non-distributing share GBP hedged	GBP	11.17	9.97	-	-

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>US Government Mortgage Impact Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>92,734,635</b>	<b>87,175,682</b>	<b>101,674,992</b>	<b>139,597,939</b>
Net asset value per:					
A Class distributing (D) share	USD	7.40	7.45	7.95	9.16
A Class distributing (M) share	USD	7.40	7.45	7.95	9.16
A Class non-distributing share	USD	18.01	17.86	18.57	20.84
A Class non-distributing UK reporting fund share EUR hedged	EUR	10.02	-	-	-
C Class distributing (D) share	USD	7.80	7.86	8.39	9.66
C Class non-distributing share	USD	13.98	13.95	14.68	16.68
D Class distributing (M) share	USD	7.41	7.46	7.97	9.18
D Class non-distributing share	USD	18.95	18.76	19.43	21.73
E Class non-distributing share	USD	16.09	15.99	16.70	18.84
I Class distributing (M) share	USD	7.55	7.60	8.12	9.35
I Class distributing (Q) UK reporting fund share GBP hedged	GBP	10.54	-	-	-
I Class non-distributing share	USD	9.48	9.38	9.70	10.83
I Class non-distributing UK reporting fund share EUR hedged	EUR	10.56	-	-	-
SR Class distributing (Q) UK reporting fund share	USD	10.07	-	-	-
SR Class distributing (Q) UK reporting fund share EUR hedged	EUR	10.02	-	-	-
SR Class distributing (Q) UK reporting fund share GBP hedged	GBP	10.05	-	-	-
SR Class non-distributing UK reporting fund share	USD	10.08	-	-	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	10.03	-	-	-
X Class distributing (M) share	USD	7.54	7.59	8.11	9.34
ZI Class non-distributing share	USD	10.60	10.47	-	-
ZI Class non-distributing share EUR hedged	EUR	10.24	10.22	-	-
<b>US Growth Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>468,140,445</b>	<b>392,063,710</b>	<b>310,964,654</b>	<b>602,871,140</b>
Net asset value per:					
A Class distributing (A) share	USD	51.98	43.32	35.80	52.41 <sup>*</sup>
A Class non-distributing share	USD	41.53	34.62	28.60	41.87 <sup>*</sup>
A Class non-distributing share EUR hedged	EUR	32.41	27.27	23.35	35.19 <sup>*</sup>
A Class non-distributing UK reporting fund share	USD	41.53	34.62	24.64	30.38 <sup>*</sup>
AI Class non-distributing share	USD	20.03	16.70	13.80	20.19 <sup>*</sup>
C Class non-distributing share	USD	31.03	26.02	21.77	32.27 <sup>*</sup>
D Class distributing (A) share	USD	52.83	43.86	35.97	52.27 <sup>*</sup>
D Class non-distributing share	USD	46.89	38.93	31.92	46.39 <sup>*</sup>
D Class non-distributing UK reporting fund share	USD	46.89	38.93	27.50	33.66 <sup>*</sup>
E Class non-distributing share	USD	37.34	31.20	25.91	38.12 <sup>*</sup>
I Class non-distributing share	USD	29.56	24.51	20.05	29.06 <sup>*</sup>
X Class non-distributing share	USD	12.78	10.55	8.56	12.32 <sup>*</sup>
<b>US Mid-Cap Value Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>249,071,646</b>	<b>243,390,151</b>	<b>264,640,243</b>	<b>328,740,239</b>
Net asset value per:					
A Class non-distributing share	USD	352.54	328.16	308.83	320.21 <sup>*</sup>
A Class non-distributing share AUD hedged	AUD	18.75	17.64	17.04	17.99 <sup>*</sup>
C Class non-distributing share	USD	257.89	241.55	230.18	241.66 <sup>*</sup>
D Class non-distributing share	USD	397.94	369.04	344.71	354.73 <sup>*</sup>
E Class non-distributing share	USD	311.30	290.50	274.76	286.31 <sup>*</sup>
I Class non-distributing share	USD	20.49	18.99	17.69	18.16 <sup>*</sup>
<b>US Sustainable Equity Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>5,865,227</b>	<b>4,817,353</b>	<b>4,276,723</b>	<b>5,429,548</b>
Net asset value per:					
A Class non-distributing share	USD	10.75	9.06	8.32	10.79
D Class non-distributing share	USD	11.00	9.22	8.41	10.81
D Class non-distributing UK reporting fund share	USD	11.00	9.23	7.24	7.84
E Class non-distributing share	USD	11.81	9.97	9.20	11.99
I Class non-distributing share	USD	11.08	9.28	8.43	10.81
I Class non-distributing UK reporting fund share	USD	11.07	9.28	7.26	7.85
X Class non-distributing UK reporting fund share	USD	11.28	9.42	7.32	7.86
ZI Class non-distributing share	USD	12.89	10.79	-	-

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

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>World Energy Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>2,309,062,782</b>	<b>2,990,084,071</b>	<b>3,014,573,608</b>	<b>2,108,830,946</b>
Net asset value per:					
A Class distributing (A) share	USD	21.68	21.89	19.86	13.01
A Class distributing (A) UK reporting fund share	USD	21.61	21.82	17.05	9.41
A Class distributing (T) share	USD	9.99	10.48	-	-
A Class non-distributing share	USD	24.13	24.37	21.79	14.09
A Class non-distributing share AUD hedged	AUD	8.70	8.86	8.13	5.36
A Class non-distributing share CHF hedged	CHF	6.31	6.49	6.05	3.97
A Class non-distributing share EUR hedged	EUR	5.97	6.08	5.64	3.70
A Class non-distributing share HKD hedged	HKD	11.02	11.19	10.11	6.57
A Class non-distributing share SGD hedged	SGD	6.49	6.62	5.99	3.89
AI Class non-distributing share	USD	15.77	15.94	14.25	9.21
C Class non-distributing share	USD	18.13	18.42	16.68	10.92
C Class non-distributing share EUR hedged	EUR	4.87	4.99	4.69	3.12
D Class distributing (A) share	USD	21.79	21.93	19.89	13.02
D Class distributing (A) UK reporting fund share	USD	21.87	22.01	17.19	9.48
D Class non-distributing share	USD	27.63	27.80	24.66	15.83
D Class non-distributing share CHF hedged	CHF	6.86	7.04	6.51	4.24
D Class non-distributing share EUR hedged	EUR	6.72	6.82	6.28	4.09
E Class non-distributing share	USD	21.53	21.79	19.58	12.73
E Class non-distributing share EUR hedged	EUR	5.50	5.62	5.23	3.45
I Class distributing (Q) UK reporting fund share	USD	10.78	10.93	-	-
I Class non-distributing share	USD	27.80	27.93	24.72	15.83
I Class non-distributing share EUR hedged	EUR	6.93	7.02	6.45	4.19
S Class non-distributing share	USD	15.01	15.09	13.36	8.56
S Class non-distributing share EUR hedged	EUR	13.87	14.07	12.92	8.40
X Class distributing (T) share	USD	9.91	10.29	9.69	-
X Class non-distributing share	USD	35.08	35.08	30.74	19.48
<b>World Financials Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>1,616,036,853</b>	<b>1,791,609,535</b>	<b>1,419,083,947</b>	<b>1,633,640,408</b>
Net asset value per:					
A Class distributing (A) share	USD	12.73	11.14	9.17	12.57
A Class distributing (T) share	USD	12.95	11.81	-	-
A Class non-distributing share HKD hedged	HKD	142.39	125.23	102.85	140.98
A Class non-distributing share SGD hedged	SGD	15.28	13.53	11.17	15.38
A Class non-distributing UK reporting fund share	USD	42.78	37.45	26.20	30.04
AI Class non-distributing share	USD	17.30	15.15	12.31	16.75
C Class non-distributing share	USD	32.56	28.68	23.58	32.51
D Class non-distributing UK reporting fund share	USD	48.43	42.23	29.32	33.37
E Class non-distributing share	USD	38.42	33.72	27.51	37.65
I Class non-distributing share	USD	16.98	14.79	11.90	16.03
S Class non-distributing share	USD	12.17	10.60	-	-
S Class non-distributing share EUR hedged	EUR	11.95	10.54	-	-
X Class distributing (T) share	USD	12.55	11.34	9.71	-
X Class non-distributing share	USD	24.92	21.62	17.25	23.08

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>World Gold Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>3,338,459,682</b>	<b>3,981,256,710</b>	<b>3,351,047,354</b>	<b>5,287,967,838</b>
Net asset value per:					
A Class distributing (A) share	USD	29.08	33.13	26.65	38.37
A Class distributing (A) UK reporting fund share	USD	29.09	33.13	22.96	27.84
A Class distributing (T) share	USD	10.19	12.16	-	-
A Class distributing (T) share CNH hedged	CNH	83.62	-	-	-
A Class non-distributing share	USD	29.09	33.15	26.65	38.37
A Class non-distributing share AUD hedged	AUD	7.89	9.12	7.61	11.34
A Class non-distributing share CHF hedged	CHF	3.91	4.58	3.87	5.73
A Class non-distributing share CNH hedged	CNH	85.47	-	-	-
A Class non-distributing share EUR hedged	EUR	3.87	4.48	3.76	5.56
A Class non-distributing share HKD hedged	HKD	5.49	6.29	5.12	7.41
A Class non-distributing share PLN hedged	PLN	81.92	94.42	75.31	107.72
A Class non-distributing share SGD hedged	SGD	4.72	5.45	4.47	6.51
A Class non-distributing UK reporting fund share	USD	29.09	33.14	22.96	27.84
AI Class non-distributing share	USD	11.98	13.64	10.97	15.80
AI Class non-distributing share EUR hedged	EUR	10.12	11.72	9.84	14.57
C Class non-distributing share	USD	21.32	24.44	19.90	29.02
C Class non-distributing share EUR hedged	EUR	3.15	3.67	3.12	4.67
D Class distributing (A) share	USD	30.90	35.08	28.19	40.61
D Class non-distributing share	USD	33.31	37.80	30.17	43.12
D Class non-distributing share CHF hedged	CHF	4.29	5.01	4.20	6.18
D Class non-distributing share EUR hedged	EUR	4.37	5.04	4.21	6.18
D Class non-distributing share SGD hedged	SGD	5.14	5.91	4.82	6.96
D Class non-distributing UK reporting fund share GBP hedged	GBP	16.79	19.25	15.87	23.14
E Class non-distributing share	USD	25.69	29.34	23.71	34.31
E Class non-distributing share EUR hedged	EUR	3.56	4.13	3.49	5.19
I Class non-distributing share	USD	33.54	38.02	30.27	43.15
I Class non-distributing share EUR hedged	EUR	4.48	5.16	4.29	6.29
S Class non-distributing share	USD	10.43	11.82	9.41	13.41
X Class distributing (T) share	USD	7.63	8.87	7.38	-
X Class non-distributing share	USD	41.70	47.03	37.07	52.32
<b>World Healthscience Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>13,867,621,903</b>	<b>13,611,805,574</b>	<b>13,872,428,365</b>	<b>14,078,116,205</b>
Net asset value per:					
A Class distributing (A) share	USD	13.00	12.22	11.18	12.52
A Class distributing (T) share	USD	10.41	10.11	-	-
A Class non-distributing share	USD	68.88	64.74	59.27	66.33
A Class non-distributing share AUD hedged	AUD	22.23	21.09	19.74	22.37
A Class non-distributing share CNH hedged	CNH	194.52	184.92	174.33	192.47
A Class non-distributing share HKD hedged	HKD	231.72	218.82	202.83	228.25
A Class non-distributing share JPY hedged	JPY	1,347	1,305	1,262	1,428
A Class non-distributing share SGD hedged	SGD	22.83	21.67	20.15	22.64
A Class non-distributing UK reporting fund share EUR hedged	EUR	14.81	14.06	13.30	15.16
AI Class non-distributing share	USD	18.34	17.24	15.78	17.66
C Class non-distributing share	USD	52.18	49.35	45.75	51.84
D Class distributing (A) share	USD	17.70	16.57	15.09	16.79
D Class distributing (Q) UK reporting fund share	USD	18.05	16.90	13.26	12.42
D Class non-distributing share	USD	77.91	72.96	66.30	73.63
D Class non-distributing share EUR hedged	EUR	12.87	12.18	11.43	12.93
E Class non-distributing share	USD	61.51	57.96	53.33	59.97
E Class non-distributing share EUR hedged	EUR	10.85	10.33	9.82	11.25
I Class distributing (A) UK reporting fund share	USD	12.12	11.33	8.89	8.33
I Class non-distributing share	USD	16.11	15.07	13.66	15.14
I Class non-distributing share EUR hedged	EUR	12.99	12.27	11.50	12.98
S Class non-distributing share	USD	10.92	10.21	-	-
S Class non-distributing share EUR hedged	EUR	10.76	10.17	-	-
X Class distributing (T) share	USD	10.64	10.20	9.76	-
X Class non-distributing share	USD	88.55	82.52	74.25	81.66

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

# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>World Mining Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>4,513,082,932</b>	<b>5,409,681,596</b>	<b>5,369,730,517</b>	<b>7,065,270,881</b>
Net asset value per:					
A Class distributing (A) share	USD	50.03	54.64	49.53	58.15
A Class distributing (A) UK reporting fund share	USD	48.66	53.15	41.51	41.05
A Class distributing (T) share	USD	9.10	10.35	-	-
A Class non-distributing share	USD	55.80	60.94	54.43	61.88
A Class non-distributing share AUD hedged	AUD	10.01	11.09	10.27	12.05
A Class non-distributing share CHF hedged	CHF	6.62	7.41	6.93	8.08
A Class non-distributing share EUR hedged	EUR	4.09	4.53	4.20	4.90
A Class non-distributing share HKD hedged	HKD	9.55	10.48	9.48	10.83
A Class non-distributing share PLN hedged	PLN	8.08	8.89	7.88	9.01
A Class non-distributing share SGD hedged	SGD	4.80	5.31	4.84	5.57
AI Class non-distributing share	USD	16.61	18.14	16.21	18.42
AI Class non-distributing share EUR hedged	EUR	12.27	13.59	12.61	14.71
C Class non-distributing share	USD	41.04	45.10	40.79	46.96
C Class non-distributing share EUR hedged	EUR	3.33	3.71	3.49	4.12
D Class distributing (A) UK reporting fund share	USD	48.97	53.28	41.62	41.21
D Class non-distributing share	USD	63.90	69.52	61.63	69.54
D Class non-distributing share CHF hedged	CHF	7.22	8.05	7.47	8.66
D Class non-distributing share EUR hedged	EUR	4.60	5.07	4.67	5.41
D Class non-distributing share PLN hedged	PLN	8.80	9.64	8.48	9.63
D Class non-distributing share SGD hedged	SGD	7.59	8.36	7.57	8.64
D Class non-distributing UK reporting fund share GBP hedged	GBP	31.76	34.82	31.75	36.78
E Class non-distributing share	USD	49.40	54.09	48.55	55.47
E Class non-distributing share EUR hedged	EUR	3.77	4.18	3.90	4.57
I Class distributing (A) UK reporting fund share	USD	11.82	12.85	-	-
I Class non-distributing share	USD	64.18	69.74	61.66	69.40
I Class non-distributing share EUR hedged	EUR	4.79	5.27	4.84	5.60
I Class non-distributing UK reporting fund share	USD	64.17	69.75	-	-
S Class non-distributing share	USD	14.43	15.69	13.88	15.63
S Class non-distributing share EUR hedged	EUR	12.88	14.19	13.04	15.08
X Class distributing (T) share	USD	8.17	9.13	8.46	-
X Class non-distributing share	USD	80.96	87.54	76.64	85.39
X Class non-distributing share EUR hedged	EUR	5.41	5.93	5.39	6.16
<b>World Real Estate Securities Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>134,762,501</b>	<b>197,893,768</b>	<b>146,252,232</b>	<b>193,710,557</b>
Net asset value per:					
A Class distributing (R) (M) (G) share CNH hedged	CNH	92.06	90.08	102.70	133.42
A Class distributing (S) (M) (G) share	USD	9.23	9.05	10.04	12.96
A Class distributing (S) (M) (G) share HKD hedged	HKD	95.82	94.20	105.19	136.27
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.39	9.31	10.48	13.60
A Class distributing (T) share	USD	10.15	10.14	-	-
A Class non-distributing share	USD	14.72	14.17	15.16	19.05
D Class distributing (S) (M) (G) share	USD	9.55	9.31	-	-
D Class non-distributing share	USD	12.38	11.87	12.60	15.72
D Class non-distributing share CHF hedged	CHF	9.62	9.46	10.55	13.47
E Class non-distributing share	USD	11.70	11.28	12.14	15.32
X Class distributing (Q) share	USD	7.01	6.79	-	-
X Class distributing (T) share	USD	8.49	8.33	9.25	-
X Class non-distributing share	USD	13.72	13.09	13.76	16.99
X Class non-distributing share AUD hedged	AUD	10.25	9.91	10.72	13.46

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



# Three Year Summary of Net Asset Values

as at 29 February 2024 continued

	Currency	29 February 2024	31 August 2023	31 August 2022	31 August 2021
<b>World Technology Fund</b>					
<b>Total net assets</b>	<b>USD</b>	<b>11,511,032,082</b>	<b>9,798,788,652</b>	<b>8,792,222,507</b>	<b>13,553,638,267</b>
Net asset value per:					
A Class distributing (A) share	USD	11.40	9.30	8.02	12.34
A Class distributing (A) UK reporting fund share	USD	11.40	9.29	6.91	8.95
A Class distributing (T) share	USD	14.49	12.29	-	-
A Class non-distributing share	USD	80.39	65.53	56.51	86.92
A Class non-distributing share AUD hedged	AUD	11.18	9.18	8.13	12.81
A Class non-distributing share CNH hedged	CNH	116.39	95.88	85.46	130.12
A Class non-distributing share JPY hedged	JPY	2,037	1,704	1,560	2,436
A Class non-distributing share SGD hedged	SGD	21.17	17.41	15.28	23.79
A Class non-distributing UK reporting fund share EUR hedged	EUR	20.89	17.20	15.36	24.36
AI Class non-distributing share	USD	24.42	19.91	17.17	26.41
C Class non-distributing share	USD	60.59	49.70	43.40	67.60
D Class non-distributing share	USD	89.95	73.04	62.53	95.45
D Class non-distributing share EUR hedged	EUR	15.81	12.97	11.49	18.09
E Class non-distributing share	USD	72.42	59.18	51.29	79.29
E Class non-distributing share EUR hedged	EUR	9.46	7.81	7.01	11.17
I Class distributing (A) UK reporting fund share	USD	9.77	7.93	5.83	7.48
I Class distributing (Q) UK reporting fund share GBP hedged	GBP	10.52	8.57	7.50	11.63
I Class non-distributing share	USD	33.32	27.03	23.08	35.15
I Class non-distributing share BRL hedged	USD	14.21	11.38	8.67	12.31
I Class non-distributing share EUR hedged	EUR	22.44	18.39	16.26	25.53
I Class non-distributing UK reporting fund share	USD	33.32	27.03	19.88	25.50
X Class distributing (T) share	USD	13.02	10.95	9.95	-
X Class non-distributing share	USD	31.78	25.68	21.76	32.90

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

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024

Fund Name	Note	BlackRock Global Funds Combined USD	Asian Dragon Fund USD	Asian Growth Leaders Fund USD	Asian High Yield Bond Fund USD
<b>Net assets at the beginning of the period</b>		155,253,620,894	783,596,715	590,489,089	1,514,907,587
<b>Income</b>					
Interest on cash and cash equivalents	2(b)	99,148,210	826,251	335,583	1,395,450
Bond interest, net of withholding taxes	2(b)	1,161,459,485	-	-	60,581,093
Swap interest	2(c)	301,168,960	-	-	73,784
Equity linked note income	2(c)	76,224,899	-	-	-
Interest from money market deposits	2(b)	27,294,905	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	52,994,001	-	-	1,276,881
Dividends, net of withholding taxes	2(b)	569,255,469	4,239,342	2,730,632	-
Securities lending income	2(b)	12,329,286	3,173	3,829	677,949
Management fee rebate	4	1,765,426	-	-	86,799
Other reimbursements	11	570,163	-	-	9,184
<b>Total income</b>	<b>2(b)</b>	<b>2,302,210,804</b>	<b>5,068,766</b>	<b>3,070,044</b>	<b>64,101,140</b>
<b>Expenses</b>					
Interest on cash and cash equivalents	2(b)	661,497	-	-	-
Swap interest	2(c)	356,010,003	-	-	309,903
Annual service charge	6	122,503,737	749,408	592,371	807,555
Loan commitment fees	16	476,373	2,521	2,023	6,162
Custodian and depositary fees	2(h),7	4,209,983	(87,869)	6,459	77,755
Distribution fees	5	57,863,433	297,541	53,565	70,784
Tax	8	29,512,113	147,788	114,464	266,893
Management fees	4	792,134,632	3,667,604	2,773,729	5,748,609
<b>Total expenses</b>		<b>1,363,371,771</b>	<b>4,776,993</b>	<b>3,542,611</b>	<b>7,287,661</b>
<b>Net income/(deficit)</b>		<b>938,839,033</b>	<b>291,773</b>	<b>(472,567)</b>	<b>56,813,479</b>
Net realised appreciation/(depreciation) on:					
Investments	2(a)	604,019,814	(58,775,959)	(34,242,918)	(75,973,281)
To Be Announced securities contracts	2(c)	18,469,080	-	-	-
Exchange traded futures contracts	2(c)	131,130,039	18,770	-	1,490,359
Options/Swaptions contracts	2(c)	90,401,991	-	-	(3,463,381)
Swaps transactions	2(c)	(136,844,636)	(5,386)	-	1,236,677
Forward foreign exchange contracts	2(c)	(439,945,729)	(1,309,617)	(1,089,519)	(2,169,817)
Foreign currencies on other transactions	2(i)	38,153,558	(9,626)	52,251	(15,021)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>305,384,117</b>	<b>(60,081,818)</b>	<b>(35,280,186)</b>	<b>(78,894,464)</b>
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	6,813,157,928	48,292,343	30,681,900	177,982,500
To Be Announced securities contracts	2(c)	(14,990,385)	-	-	-
Exchange traded futures contracts	2(c)	13,154,378	-	-	13,229
Options/Swaptions contracts	2(c)	17,654,996	-	-	1,670,948
Swaps transactions	2(c)	79,575,957	18,771	-	(853,534)
Forward foreign exchange contracts	2(c)	211,104,829	868,086	490,918	906,930
Foreign currencies on other transactions	2(i)	(9,489,754)	(7,889)	(18,774)	75,041
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>7,110,167,949</b>	<b>49,171,311</b>	<b>31,154,044</b>	<b>179,795,114</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>8,354,391,099</b>	<b>(10,618,734)</b>	<b>(4,598,709)</b>	<b>157,714,129</b>
<b>Movements in share capital</b>					
Net receipts as a result of issue of shares		21,973,756,462	87,077,640	31,101,444	280,517,066
Net payments as a result of repurchase of shares		(33,823,389,010)	(127,126,988)	(126,273,984)	(402,653,784)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(11,849,632,548)</b>	<b>(40,049,348)</b>	<b>(95,172,540)</b>	<b>(122,136,718)</b>
Dividends declared	15	(620,273,059)	-	(4,951)	(33,960,901)
Foreign exchange adjustment	2(e)	17,291,974*	-	-	-
<b>Net assets at the end of the period</b>		<b>151,155,398,360</b>	<b>732,928,633</b>	<b>490,712,889</b>	<b>1,516,524,097</b>

\* The combined figures have been calculated using the average exchange rates throughout the period. The resulting Foreign exchange adjustment of USD 17,291,974 represents the movement in exchange rates between 31 August 2023 and 29 February 2024. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Asian Multi-Asset Income Fund	Asian Sustainable Equity Fund	Asian Tiger Bond Fund
		USD	USD	USD
<b>Net assets at the beginning of the period</b>		<b>69,591,926</b>	<b>8,395,240</b>	<b>2,794,010,377</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	72,971	13,021	2,999,892
Bond interest, net of withholding taxes	2(b)	1,029,798	-	69,399,014
Swap interest	2(c)	438	158	662,943
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	1,524,000
Dividends, net of withholding taxes	2(b)	384,672	43,116	-
Securities lending income	2(b)	21,269	755	648,944
Management fee rebate	4	-	-	73,712
Other reimbursements	11	103	-	20,728
<b>Total income</b>	<b>2(b)</b>	<b>1,509,251</b>	<b>57,050</b>	<b>75,329,233</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	338	-	704,838
Annual service charge	6	(96,270)	(59)	1,625,756
Loan commitment fees	16	210	25	9,234
Custodian and depositary fees	2(h),7	117,853	6,875	(481)
Distribution fees	5	-	21	120,838
Tax	8	4,319	1,171	516,883
Management fees	4	16,939	13,000	10,475,500
<b>Total expenses</b>		<b>43,389</b>	<b>21,033</b>	<b>13,452,568</b>
<b>Net income/(deficit)</b>		<b>1,465,862</b>	<b>36,017</b>	<b>61,876,665</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(2,032,639)	(459,117)	(94,890,706)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	43,941	-	(440,429)
Options/Swaptions contracts	2(c)	1,347,925	-	(4,083,216)
Swaps transactions	2(c)	(21,279)	-	2,603,988
Forward foreign exchange contracts	2(c)	(28,674)	-	(9,442,234)
Foreign currencies on other transactions	2(i)	(19,938)	1,277	731,977
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(710,664)</b>	<b>(457,840)</b>	<b>(105,520,620)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	3,334,244	355,648	165,957,700
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(34,414)	-	1,192,714
Options/Swaptions contracts	2(c)	(357,648)	-	768,158
Swaps transactions	2(c)	13,927	-	(871,364)
Forward foreign exchange contracts	2(c)	(30,048)	-	4,050,190
Foreign currencies on other transactions	2(i)	643	(84)	103,122
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>2,926,704</b>	<b>355,564</b>	<b>171,200,520</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>3,681,902</b>	<b>(66,259)</b>	<b>127,556,565</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		5,741,072	259,696	132,224,144
Net payments as a result of repurchase of shares		(74,047)	(2)	(763,347,078)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>5,667,025</b>	<b>259,694</b>	<b>(631,122,934)</b>
Dividends declared	15	(104,207)	-	(41,457,425)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>78,836,646</b>	<b>8,588,675</b>	<b>2,248,986,583</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Brown To	China	China
		Green Materials Fund USD	Bond Fund CNH	Flexible Equity Fund <sup>(1)</sup> USD
<b>Net assets at the beginning of the period</b>		20,423,202	26,253,457,860	21,870,838
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	36,264	22,057,867	20,260
Bond interest, net of withholding taxes	2(b)	-	480,381,861	-
Swap interest	2(c)	-	670,291	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	794,622	-
Collective investment scheme income, net of withholding taxes	2(b)	-	7,881,106	9,393
Dividends, net of withholding taxes	2(b)	149,210	-	42,219
Securities lending income	2(b)	926	3,165,419	89
Management fee rebate	4	-	1,199,188	-
Other reimbursements	11	44	18,531	-
<b>Total income</b>	<b>2(b)</b>	<b>186,444</b>	<b>516,168,885</b>	<b>71,961</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	1,410,140	449
Annual service charge	6	3,862	15,659,875	4,263
Loan commitment fees	16	-	90,752	39
Custodian and depositary fees	2(h),7	5,836	6,440,008	3,070
Distribution fees	5	17	13,086,467	6,674
Tax	8	2,119	5,319,486	233
Management fees	4	34,657	78,092,554	20,076
<b>Total expenses</b>		<b>46,491</b>	<b>120,099,282</b>	<b>34,804</b>
<b>Net income/(deficit)</b>		<b>139,953</b>	<b>396,069,603</b>	<b>37,157</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(539,475)	(61,499,254)	(7,875,025)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	836,498	3,661
Options/Swaptions contracts	2(c)	-	(47,303,987)	-
Swaps transactions	2(c)	-	1,560,501	(12,168)
Forward foreign exchange contracts	2(c)	-	(179,455,916)	(201,280)
Foreign currencies on other transactions	2(i)	(14,525)	2,398,279	2,272,349
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(554,000)</b>	<b>(283,463,879)</b>	<b>(5,812,463)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	3,369,114	451,137,640	4,280,984
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	3,978,537	-
Options/Swaptions contracts	2(c)	-	17,343,643	-
Swaps transactions	2(c)	-	-	3,661
Forward foreign exchange contracts	2(c)	-	105,859,641	63,981
Foreign currencies on other transactions	2(i)	20	(3,550,563)	2
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>3,369,134</b>	<b>574,768,898</b>	<b>4,348,628</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>2,955,087</b>	<b>687,374,622</b>	<b>(1,426,678)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		41,439,241	504,914,302	137,947
Net payments as a result of repurchase of shares		(68)	(5,842,040,736)	(20,582,107)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>41,439,173</b>	<b>(5,337,126,434)</b>	<b>(20,444,160)</b>
Dividends declared	15	-	(343,793,715)	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>64,817,462</b>	<b>21,259,912,333</b>	<b>-</b>

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

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	China Fund USD	China Impact Fund USD	China Innovation Fund USD
<b>Net assets at the beginning of the period</b>		<b>1,020,332,702</b>	<b>25,802,680</b>	<b>20,782,256</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	844,595	13,405	713
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	1,472
Dividends, net of withholding taxes	2(b)	4,018,257	102,078	61,913
Securities lending income	2(b)	25,936	-	212
Management fee rebate	4	28,375	-	-
Other reimbursements	11	-	-	-
<b>Total income</b>	<b>2(b)</b>	<b>4,917,163</b>	<b>115,483</b>	<b>64,310</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	1,083,439	17,221	(4,741)
Loan commitment fees	16	3,395	83	27
Custodian and depositary fees	2(h),7	238,202	1,277	7,796
Distribution fees	5	119,519	6,792	384
Tax	8	213,314	3,451	1,191
Management fees	4	6,004,138	94,143	3,697
<b>Total expenses</b>		<b>7,662,007</b>	<b>122,967</b>	<b>8,354</b>
<b>Net income/(deficit)</b>		<b>(2,744,844)</b>	<b>(7,484)</b>	<b>55,956</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(143,056,621)	(1,453,950)	(921,044)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	666,234	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	(725,674)	-	-
Forward foreign exchange contracts	2(c)	(2,981,544)	(89,339)	(779)
Foreign currencies on other transactions	2(i)	(8,119)	408	(2,934)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(146,105,724)</b>	<b>(1,542,881)</b>	<b>(924,757)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	94,086,296	(2,341,424)	2,992,790
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	666,234	-	-
Forward foreign exchange contracts	2(c)	1,955,530	56,249	452
Foreign currencies on other transactions	2(i)	(737)	22	(692)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>96,707,323</b>	<b>(2,285,153)</b>	<b>2,992,550</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(52,143,245)</b>	<b>(3,835,518)</b>	<b>2,123,749</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		105,905,628	743,067	570,659
Net payments as a result of repurchase of shares		(157,617,367)	(2,044,150)	(323,699)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(51,711,739)</b>	<b>(1,301,083)</b>	<b>246,960</b>
Dividends declared	15	(54,935)	-	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>916,422,783</b>	<b>20,666,079</b>	<b>23,152,965</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	China	China	Circular
		Multi-Asset Fund USD	Onshore Bond Fund CNH	Economy Fund USD
<b>Net assets at the beginning of the period</b>		<b>19,507,301</b>	<b>760,119,352</b>	<b>1,663,241,692</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	23,905	269,749	1,400,544
Bond interest, net of withholding taxes	2(b)	-	11,777,544	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	25,385	-	7,837,118
Securities lending income	2(b)	-	9,930	60,090
Management fee rebate	4	338	-	-
Other reimbursements	11	-	56	4,078
<b>Total income</b>	<b>2(b)</b>	<b>49,628</b>	<b>12,057,279</b>	<b>9,301,830</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	(5,470)	118,828	831,752
Loan commitment fees	16	-	959	5,387
Custodian and depositary fees	2(h),7	7,179	246,900	(725)
Distribution fees	5	-	184	859,696
Tax	8	526	38,853	187,941
Management fees	4	154	79,221	7,066,511
<b>Total expenses</b>		<b>2,389</b>	<b>484,945</b>	<b>8,950,562</b>
<b>Net income/(deficit)</b>		<b>47,239</b>	<b>11,572,334</b>	<b>351,268</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(401,578)	1,105,143	(26,392,227)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	106,568	561,721	-
Options/Swaptions contracts	2(c)	-	(1,294,951)	-
Swaps transactions	2(c)	42,903	-	-
Forward foreign exchange contracts	2(c)	(107)	2,887,340	(16,086,955)
Foreign currencies on other transactions	2(i)	113	59,683	480,308
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(252,101)</b>	<b>3,318,936</b>	<b>(41,998,874)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(545,274)	9,192,480	156,149,501
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(73,619)	(99,516)	-
Options/Swaptions contracts	2(c)	-	408,554	-
Swaps transactions	2(c)	958	-	-
Forward foreign exchange contracts	2(c)	90	(3,561,196)	4,413,229
Foreign currencies on other transactions	2(i)	(3)	5,239	(5,293)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>(617,848)</b>	<b>5,945,561</b>	<b>160,557,437</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(822,710)</b>	<b>20,836,831</b>	<b>118,909,831</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		5,006	4,079,947	72,399,738
Net payments as a result of repurchase of shares		(11)	(44,655,211)	(342,485,105)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>4,995</b>	<b>(40,575,264)</b>	<b>(270,085,367)</b>
Dividends declared	15	(404)	(345,819)	(721)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>18,689,182</b>	<b>740,035,100</b>	<b>1,512,065,435</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Climate Action Equity Fund	Climate Action Multi-Asset Fund	Continental European Flexible Fund
		USD	EUR	EUR
<b>Net assets at the beginning of the period</b>		<b>4,565,916</b>	<b>45,540,524</b>	<b>5,321,200,206</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	4,611	38,738	-
Bond interest, net of withholding taxes	2(b)	-	41,870	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	169,176	-
Dividends, net of withholding taxes	2(b)	19,979	216,140	15,647,954
Securities lending income	2(b)	186	1,049	105,386
Management fee rebate	4	-	761	-
Other reimbursements	11	2	41	10,381
<b>Total income</b>	<b>2(b)</b>	<b>24,778</b>	<b>467,775</b>	<b>15,763,721</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	422,335
Swap interest	2(c)	-	-	280,108
Annual service charge	6	(5,275)	6,889	4,757,269
Loan commitment fees	16	14	139	15,826
Custodian and depositary fees	2(h),7	6,986	6,190	252,659
Distribution fees	5	466	429	1,305,269
Tax	8	281	2,310	1,015,754
Management fees	4	1,915	1,428	25,972,720
<b>Total expenses</b>		<b>4,387</b>	<b>17,385</b>	<b>34,021,940</b>
<b>Net income/(deficit)</b>		<b>20,391</b>	<b>450,390</b>	<b>(18,258,219)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(138,415)	(1,018,048)	246,089,574
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(47,127)	2,099,969
Options/Swaptions contracts	2(c)	-	(23,717)	-
Swaps transactions	2(c)	-	-	(4,315,082)
Forward foreign exchange contracts	2(c)	-	(176,870)	16,774,300
Foreign currencies on other transactions	2(i)	(211)	17,557	(247,735)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(138,626)</b>	<b>(1,248,205)</b>	<b>260,401,026</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	41,686	1,977,944	404,085,518
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(49,333)	405,622
Options/Swaptions contracts	2(c)	-	(27,660)	-
Swaps transactions	2(c)	-	-	2,060,312
Forward foreign exchange contracts	2(c)	-	103,851	(11,172,108)
Foreign currencies on other transactions	2(i)	15	(9,075)	7,468
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>41,701</b>	<b>1,995,727</b>	<b>395,386,812</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(76,534)</b>	<b>1,197,912</b>	<b>637,529,619</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		103,880	78,719	775,128,896
Net payments as a result of repurchase of shares		(47,939)	(231,403)	(896,977,243)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>55,941</b>	<b>(152,684)</b>	<b>(121,848,347)</b>
Dividends declared	15	-	(93)	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>4,545,323</b>	<b>46,585,659</b>	<b>5,836,881,478</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Developed Markets Sustainable Equity Fund USD	Dynamic High Income Fund USD	Emerging Europe Fund <sup>(3)</sup> EUR
<b>Net assets at the beginning of the period</b>		<b>17,304,463</b>	<b>2,831,754,359</b>	<b>265,833,037</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	508	4,135,089	736,448
Bond interest, net of withholding taxes	2(b)	-	41,266,931	-
Swap interest	2(c)	-	4,952	-
Equity linked note income	2(c)	-	40,209,027	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	5,870	4,269,011	-
Dividends, net of withholding taxes	2(b)	49,845	8,152,579	2,090,560
Securities lending income	2(b)	62	181,921	54,713
Management fee rebate	4	-	285,718	-
Other reimbursements	11	-	4,184	1,279
<b>Total income</b>	<b>2(b)</b>	<b>56,285</b>	<b>98,509,412</b>	<b>2,883,000</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	1,650	-
Annual service charge	6	(2,739)	2,698,608	(4)
Loan commitment fees	16	66	8,602	847
Custodian and depositary fees	2(h),7	4,161	209,340	605,487
Distribution fees	5	19	28,316	-
Tax	8	825	669,564	73,121
Management fees	4	13,591	19,957,708	-
<b>Total expenses</b>		<b>15,923</b>	<b>23,573,788</b>	<b>679,451</b>
<b>Net income/(deficit)</b>		<b>40,362</b>	<b>74,935,624</b>	<b>2,203,549</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	734,182	(52,504,040)	(57,162,200)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	28,293,988	469,219
Options/Swaptions contracts	2(c)	-	6,597,451	-
Swaps transactions	2(c)	-	461,261	-
Forward foreign exchange contracts	2(c)	(1,160)	(16,889,556)	8,120
Foreign currencies on other transactions	2(i)	3,599	3,702,997	3,109,599
<b>Net realised appreciation/(depreciation) for the period</b>		<b>736,621</b>	<b>(30,337,899)</b>	<b>(53,575,262)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,107,638	136,600,760	115,713,800
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(1,345,445)	156,422
Options/Swaptions contracts	2(c)	-	(396,835)	-
Swaps transactions	2(c)	-	(219,275)	-
Forward foreign exchange contracts	2(c)	1,808	8,813,573	(6,108)
Foreign currencies on other transactions	2(i)	8	(148,120)	(3,947,402)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>1,109,454</b>	<b>143,304,658</b>	<b>111,916,712</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>1,886,437</b>	<b>187,902,383</b>	<b>60,544,999</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		25,768	330,374,897	-
Net payments as a result of repurchase of shares		(4,369,704)	(482,483,875)	-
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(4,343,936)</b>	<b>(152,108,978)</b>	<b>-</b>
Dividends declared	15	-	(95,219,507)	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>14,846,964</b>	<b>2,772,328,257</b>	<b>326,378,036</b>

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



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Emerging Markets	Emerging Markets	Emerging Markets
		Bond Fund USD	Corporate Bond Fund USD	Equity Income Fund USD
<b>Net assets at the beginning of the period</b>		<b>982,878,532</b>	<b>779,895,922</b>	<b>205,275,846</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	1,857,954	235,855	62,154
Bond interest, net of withholding taxes	2(b)	30,846,346	27,830,299	-
Swap interest	2(c)	1,712,573	-	4,804
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	-	2,491,521
Securities lending income	2(b)	128,233	192,683	16,754
Management fee rebate	4	-	-	-
Other reimbursements	11	2,136	3,502	69
<b>Total income</b>	<b>2(b)</b>	<b>34,547,242</b>	<b>28,262,339</b>	<b>2,575,302</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	2,548,461	10,964	-
Annual service charge	6	458,095	132,711	186,234
Loan commitment fees	16	2,882	2,447	732
Custodian and depositary fees	2(h),7	(33,983)	79,110	85,863
Distribution fees	5	235,197	51,681	22,784
Tax	8	150,953	61,747	37,298
Management fees	4	4,005,608	1,514,353	780,125
<b>Total expenses</b>		<b>7,367,213</b>	<b>1,853,013</b>	<b>1,113,036</b>
<b>Net income/(deficit)</b>		<b>27,180,029</b>	<b>26,409,326</b>	<b>1,462,266</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(72,476,101)	(16,495,735)	(3,158,232)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	1,447,123	(149,376)	(725,078)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	380,914	(853,447)	2,379,547
Forward foreign exchange contracts	2(c)	(10,936,707)	(11,086,601)	(404,439)
Foreign currencies on other transactions	2(i)	111,907	138,774	217,370
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(81,472,864)</b>	<b>(28,446,385)</b>	<b>(1,690,832)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	142,950,898	37,586,222	5,727,784
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	13,686	(145,603)	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	1,318,003	440,448	(763,275)
Forward foreign exchange contracts	2(c)	9,038,443	4,255,914	255,089
Foreign currencies on other transactions	2(i)	28,879	3,275	(431,167)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>153,349,909</b>	<b>42,140,256</b>	<b>4,788,431</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>99,057,074</b>	<b>40,103,197</b>	<b>4,559,865</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		249,543,196	30,460,256	21,799,200
Net payments as a result of repurchase of shares		(216,986,825)	(95,440,249)	(52,172,670)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>32,556,371</b>	<b>(64,979,993)</b>	<b>(30,373,470)</b>
Dividends declared	15	(3,663,605)	(371,548)	(611,686)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>1,110,828,372</b>	<b>754,647,578</b>	<b>178,850,555</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Emerging	Emerging	Emerging
		Markets	Markets	Markets
		Fund	Impact	Local
		USD	Bond	Currency
			Fund	Bond
			USD	Fund
				USD
<b>Net assets at the beginning of the period</b>		2,503,464,070	92,261,413	1,627,879,775
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	2,978,681	136,395	903,833
Bond interest, net of withholding taxes	2(b)	-	2,148,500	56,700,373
Swap interest	2(c)	34,925	-	1,069,340
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	21,391,687	-	-
Securities lending income	2(b)	92,134	16,050	117,877
Management fee rebate	4	-	-	-
Other reimbursements	11	215	51	353,065
<b>Total income</b>	<b>2(b)</b>	<b>24,497,642</b>	<b>2,300,996</b>	<b>59,144,488</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	413,653	-	1,232,506
Annual service charge	6	1,154,844	14,791	562,382
Loan commitment fees	16	7,608	267	5,027
Custodian and depositary fees	2(h),7	929,009	(4,600)	93,063
Distribution fees	5	305,871	49	72,383
Tax	8	264,344	5,157	187,206
Management fees	4	9,057,117	161,968	4,454,446
<b>Total expenses</b>		<b>12,132,446</b>	<b>177,632</b>	<b>6,607,013</b>
<b>Net income/(deficit)</b>		<b>12,365,196</b>	<b>2,123,364</b>	<b>52,537,475</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(92,693,013)	(535,795)	(10,610,497)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(1,213,285)	-	(1,556,444)
Options/Swaptions contracts	2(c)	-	-	(3,899,640)
Swaps transactions	2(c)	(23,846,943)	-	(2,768,926)
Forward foreign exchange contracts	2(c)	(84,684)	(2,079,123)	(5,287,205)
Foreign currencies on other transactions	2(i)	858,654	33,512	4,657,396
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(116,979,271)</b>	<b>(2,581,406)</b>	<b>(19,465,316)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	97,769,539	2,692,659	22,855,915
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	2,279,518	-	(273,882)
Options/Swaptions contracts	2(c)	-	-	(1,146,833)
Swaps transactions	2(c)	(889,905)	-	3,872,119
Forward foreign exchange contracts	2(c)	49,370	1,443,321	(2,128,799)
Foreign currencies on other transactions	2(i)	(2,978,752)	9,599	(30,292)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>96,229,770</b>	<b>4,145,579</b>	<b>23,148,228</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(8,384,305)</b>	<b>3,687,537</b>	<b>56,220,387</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		215,538,770	14,104,221	182,920,856
Net payments as a result of repurchase of shares		(307,829,380)	(8,555,696)	(246,592,212)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(92,290,610)</b>	<b>5,548,525</b>	<b>(63,671,356)</b>
Dividends declared	15	(1,042,009)	(228)	(2,888,435)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>2,401,747,146</b>	<b>101,497,247</b>	<b>1,617,540,371</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Emerging Markets Sustainable Equity Fund USD	ESG Flex Choice Cautious Fund USD	ESG Flex Choice Growth Fund USD
<b>Net assets at the beginning of the period</b>		77,515,826	9,832,547	12,405,945
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	206,594	271	505
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	181,432	128,437
Dividends, net of withholding taxes	2(b)	1,129,789	-	-
Securities lending income	2(b)	1,221	391	517
Management fee rebate	4	-	8,068	12,386
Other reimbursements	11	-	273	477
<b>Total income</b>	<b>2(b)</b>	<b>1,337,604</b>	<b>190,435</b>	<b>142,322</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	5,344	-	-
Annual service charge	6	(5,263)	(4,654)	(330)
Loan commitment fees	16	170	34	40
Custodian and depositary fees	2(h),7	53,433	11,333	6,158
Distribution fees	5	112	-	-
Tax	8	9,970	2,062	3,207
Management fees	4	31,164	26,450	42,506
<b>Total expenses</b>		<b>94,930</b>	<b>35,225</b>	<b>51,581</b>
<b>Net income/(deficit)</b>		<b>1,242,674</b>	<b>155,210</b>	<b>90,741</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(5,350,244)	94,962	91,021
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	129,476	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	(49,443)	-	-
Forward foreign exchange contracts	2(c)	(8)	2,709	9,756
Foreign currencies on other transactions	2(i)	(12,465)	(1,657)	(298)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(5,282,684)</b>	<b>96,014</b>	<b>100,479</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	6,034,843	240,831	1,010,091
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	58,888	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	51,785	-	-
Forward foreign exchange contracts	2(c)	106	7,722	22,797
Foreign currencies on other transactions	2(i)	(97,554)	4	(153)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>6,048,068</b>	<b>248,557</b>	<b>1,032,735</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>2,008,058</b>	<b>499,781</b>	<b>1,223,955</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		193,072,599	7,929,997	13,609,152
Net payments as a result of repurchase of shares		(8,322,861)	(7,399,450)	(6,351,146)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>184,749,738</b>	<b>530,547</b>	<b>7,258,006</b>
Dividends declared	15	-	(52,033)	(204,549)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>264,273,622</b>	<b>10,810,842</b>	<b>20,683,357</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	ESG Flex	ESG Global	ESG Global
		Choice Moderate Fund USD	Conservative Income Fund EUR	Multi-Asset Income Fund USD
<b>Net assets at the beginning of the period</b>		<b>13,251,957</b>	<b>367,218,856</b>	<b>167,037,563</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	417	277,422	196,372
Bond interest, net of withholding taxes	2(b)	-	6,105,296	1,771,909
Swap interest	2(c)	-	81	9
Equity linked note income	2(c)	-	948,269	510,678
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	144,634	516,483	149,385
Dividends, net of withholding taxes	2(b)	-	242,454	207,386
Securities lending income	2(b)	159	26,664	689
Management fee rebate	4	10,442	12,458	5,926
Other reimbursements	11	200	479	322
<b>Total income</b>	<b>2(b)</b>	<b>155,852</b>	<b>8,129,606</b>	<b>2,842,676</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	81	170
Annual service charge	6	1,291	326,063	(32,745)
Loan commitment fees	16	36	1,287	492
Custodian and depositary fees	2(h),7	13,341	36,693	77,127
Distribution fees	5	-	518,261	101
Tax	8	2,322	78,702	3,429
Management fees	4	35,430	1,630,218	11,009
<b>Total expenses</b>		<b>52,420</b>	<b>2,591,305</b>	<b>59,583</b>
<b>Net income/(deficit)</b>		<b>103,432</b>	<b>5,538,301</b>	<b>2,783,093</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	147,312	(6,606,745)	(8,563,771)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(542,109)	1,005,492
Options/Swaptions contracts	2(c)	-	449,238	193,429
Swaps transactions	2(c)	-	-	(1,436)
Forward foreign exchange contracts	2(c)	3,726	(72,223)	(1,218,679)
Foreign currencies on other transactions	2(i)	(3,695)	(156,680)	576,855
<b>Net realised appreciation/(depreciation) for the period</b>		<b>147,343</b>	<b>(6,928,519)</b>	<b>(8,008,110)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	619,286	14,475,886	9,276,158
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(997,887)	(209,897)
Options/Swaptions contracts	2(c)	-	(42,702)	(29)
Swaps transactions	2(c)	-	-	1,525
Forward foreign exchange contracts	2(c)	17,077	(1,731,027)	479,182
Foreign currencies on other transactions	2(i)	10	(80,999)	(4,193)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>636,373</b>	<b>11,623,271</b>	<b>9,542,746</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>887,148</b>	<b>10,233,053</b>	<b>4,317,729</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		8,839,589	22,113,435	76,372
Net payments as a result of repurchase of shares		(6,906,306)	(84,804,012)	(121,664,687)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>1,933,283</b>	<b>(62,690,577)</b>	<b>(121,588,315)</b>
Dividends declared	15	(169,854)	(6,230,375)	(1,678,366)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>15,902,534</b>	<b>308,530,957</b>	<b>48,088,611</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	ESG	Euro	Euro
		Multi-Asset Fund EUR	Bond Fund EUR	Corporate Bond Fund EUR
<b>Net assets at the beginning of the period</b>		<b>6,059,314,393</b>	<b>1,948,067,126</b>	<b>2,803,447,684</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	5,365,075	426,650	730,359
Bond interest, net of withholding taxes	2(b)	18,557,493	24,943,908	46,579,554
Swap interest	2(c)	-	1,701,232	2,688,566
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	17,216,206	-	1,488,848
Dividends, net of withholding taxes	2(b)	16,344,741	-	-
Securities lending income	2(b)	219,244	172,501	180,768
Management fee rebate	4	169,013	-	54,932
Other reimbursements	11	5,587	25,414	11,062
<b>Total income</b>	<b>2(b)</b>	<b>57,877,359</b>	<b>27,269,705</b>	<b>51,734,089</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	1,690,210	6,743,193
Annual service charge	6	4,768,215	830,966	981,518
Loan commitment fees	16	19,619	8,728	8,569
Custodian and depositary fees	2(h),7	15,896	(89,629)	(56,850)
Distribution fees	5	8,951,943	295,056	438,623
Tax	8	1,216,830	292,035	337,601
Management fees	4	30,339,025	4,555,409	5,450,875
<b>Total expenses</b>		<b>45,311,528</b>	<b>7,582,775</b>	<b>13,903,529</b>
<b>Net income/(deficit)</b>		<b>12,565,831</b>	<b>19,686,930</b>	<b>37,830,560</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	22,410,586	(28,261,159)	(14,760,679)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(39,043,999)	4,687,892	(3,456,667)
Options/Swaptions contracts	2(c)	(4,079,176)	91,676	(35,290)
Swaps transactions	2(c)	(4,768,561)	(344,842)	(7,465,306)
Forward foreign exchange contracts	2(c)	(45,890,613)	1,472,870	(2,111,799)
Foreign currencies on other transactions	2(i)	1,231,525	(376,258)	65,144
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(70,140,238)</b>	<b>(22,729,821)</b>	<b>(27,764,597)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	224,804,268	61,240,526	92,576,862
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(16,399,006)	(2,929,193)	1,511,752
Options/Swaptions contracts	2(c)	(5,452,097)	(43,883)	(165,043)
Swaps transactions	2(c)	15,996,443	(131,948)	2,904,361
Forward foreign exchange contracts	2(c)	24,366,642	(528,705)	2,091,517
Foreign currencies on other transactions	2(i)	(338,019)	28,393	(39,053)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>242,978,231</b>	<b>57,635,190</b>	<b>98,880,396</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>185,403,824</b>	<b>54,592,299</b>	<b>108,946,359</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		333,109,957	490,468,706	578,188,714
Net payments as a result of repurchase of shares		(1,371,064,316)	(376,061,104)	(644,871,367)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(1,037,954,359)</b>	<b>114,407,602</b>	<b>(66,682,653)</b>
Dividends declared	15	(1,570,010)	(81,392)	(4,348,191)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>5,205,193,848</b>	<b>2,116,985,635</b>	<b>2,841,363,199</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Euro	Euro Short	Euro-
		Reserve Fund EUR	Duration Bond Fund EUR	Markets Fund EUR
<b>Net assets at the beginning of the period</b>		<b>136,303,682</b>	<b>4,739,565,610</b>	<b>1,279,240,008</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	5,730	575,728	23,106
Bond interest, net of withholding taxes	2(b)	1,051,576	55,809,016	-
Swap interest	2(c)	-	2,169,002	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	2,156,939	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	-	4,065,279
Securities lending income	2(b)	-	336,328	32,758
Management fee rebate	4	-	-	-
Other reimbursements	11	-	3,971	3,578
<b>Total income</b>	<b>2(b)</b>	<b>3,214,245</b>	<b>58,894,045</b>	<b>4,124,721</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	3,220,435	-
Annual service charge	6	57,096	1,115,402	1,343,354
Loan commitment fees	16	-	13,902	3,791
Custodian and depositary fees	2(h),7	11,839	(127,036)	10,073
Distribution fees	5	42,752	533,817	271,725
Tax	8	7,996	616,465	275,369
Management fees	4	335,807	8,880,780	7,408,067
<b>Total expenses</b>		<b>455,490</b>	<b>14,253,765</b>	<b>9,312,379</b>
<b>Net income/(deficit)</b>		<b>2,758,755</b>	<b>44,640,280</b>	<b>(5,187,658)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	114,897	(25,061,665)	30,565,046
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	3,995,647	-
Options/Swaptions contracts	2(c)	-	230,570	-
Swaps transactions	2(c)	-	(82,926)	-
Forward foreign exchange contracts	2(c)	-	2,089,538	1,361,817
Foreign currencies on other transactions	2(i)	-	(1,030,659)	47,069
<b>Net realised appreciation/(depreciation) for the period</b>		<b>114,897</b>	<b>(19,859,495)</b>	<b>31,973,932</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	5,976	68,462,293	121,984,882
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(4,783,542)	-
Options/Swaptions contracts	2(c)	-	(92,174)	-
Swaps transactions	2(c)	-	(564,895)	-
Forward foreign exchange contracts	2(c)	-	(1,019,778)	(1,250,520)
Foreign currencies on other transactions	2(i)	-	(28,929)	500
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>5,976</b>	<b>61,972,975</b>	<b>120,734,862</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>2,879,628</b>	<b>86,753,760</b>	<b>147,521,136</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		80,243,264	1,204,114,492	81,420,333
Net payments as a result of repurchase of shares		(50,523,736)	(2,134,142,499)	(212,477,664)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>29,719,528</b>	<b>(930,028,007)</b>	<b>(131,057,331)</b>
Dividends declared	15	-	(202,687)	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>168,902,838</b>	<b>3,896,088,676</b>	<b>1,295,703,813</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	European Equity Income Fund EUR	European Focus Fund EUR	European Fund EUR
<b>Net assets at the beginning of the period</b>		<b>1,565,481,371</b>	<b>340,081,012</b>	<b>1,337,429,488</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	34,575	-	-
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	10,751,943	707,139	2,752,004
Securities lending income	2(b)	28,038	5,579	29,890
Management fee rebate	4	-	-	-
Other reimbursements	11	3,076	1,006	7,535
<b>Total income</b>	<b>2(b)</b>	<b>10,817,632</b>	<b>713,724</b>	<b>2,789,429</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	19,413	70,035
Swap interest	2(c)	-	-	-
Annual service charge	6	1,703,580	378,288	1,119,140
Loan commitment fees	16	5,095	1,047	3,990
Custodian and depositary fees	2(h),7	18,486	7,795	71,094
Distribution fees	5	520,299	407,856	310,127
Tax	8	345,692	76,001	233,418
Management fees	4	9,583,394	2,120,236	5,818,549
<b>Total expenses</b>		<b>12,176,546</b>	<b>3,010,636</b>	<b>7,626,353</b>
<b>Net income/(deficit)</b>		<b>(1,358,914)</b>	<b>(2,296,912)</b>	<b>(4,836,924)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	50,211,934	6,640,222	24,408,131
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	80,124	303,500
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	285,009	1,079,584
Forward foreign exchange contracts	2(c)	8,448,502	132,455	2,550,170
Foreign currencies on other transactions	2(i)	(308,318)	(129)	53,977
<b>Net realised appreciation/(depreciation) for the period</b>		<b>58,352,118</b>	<b>7,137,681</b>	<b>28,395,362</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	77,867,956	27,502,049	108,424,047
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	80,124	303,500
Forward foreign exchange contracts	2(c)	(5,862,984)	(95,194)	(1,753,248)
Foreign currencies on other transactions	2(i)	(15,347)	(2,654)	(9,275)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>71,989,625</b>	<b>27,484,325</b>	<b>106,965,024</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>128,982,829</b>	<b>32,325,094</b>	<b>130,523,462</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		85,666,439	85,313,443	176,204,422
Net payments as a result of repurchase of shares		(276,017,307)	(99,848,357)	(227,899,706)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(190,350,868)</b>	<b>(14,534,914)</b>	<b>(51,695,284)</b>
Dividends declared	15	(11,059,735)	-	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>1,493,053,597</b>	<b>357,871,192</b>	<b>1,416,257,666</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	European High Yield Bond Fund	European Special Situations Fund	European Sustainable Equity Fund
		EUR	EUR	EUR
<b>Net assets at the beginning of the period</b>		<b>320,732,466</b>	<b>1,238,974,055</b>	<b>5,573,525</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	25,229	-	129
Bond interest, net of withholding taxes	2(b)	9,367,814	-	-
Swap interest	2(c)	159,239	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	2,491,276	18,350
Securities lending income	2(b)	103,285	25,644	131
Management fee rebate	4	-	-	-
Other reimbursements	11	1,769	6,104	14
<b>Total income</b>	<b>2(b)</b>	<b>9,657,336</b>	<b>2,523,024</b>	<b>18,624</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	85,632	-
Swap interest	2(c)	45,315	-	-
Annual service charge	6	228,580	1,197,339	(4,638)
Loan commitment fees	16	926	3,777	17
Custodian and depositary fees	2(h),7	12,559	48,597	7,028
Distribution fees	5	211,816	263,367	306
Tax	8	79,024	245,958	381
Management fees	4	996,039	6,902,416	1,946
<b>Total expenses</b>		<b>1,574,259</b>	<b>8,747,086</b>	<b>5,040</b>
<b>Net income/(deficit)</b>		<b>8,083,077</b>	<b>(6,224,062)</b>	<b>13,584</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(520,630)	11,921,655	(115,045)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	343,979	-
Options/Swaptions contracts	2(c)	(73,350)	-	-
Swaps transactions	2(c)	494,457	1,223,573	-
Forward foreign exchange contracts	2(c)	193,535	3,837,003	-
Foreign currencies on other transactions	2(i)	(1,184,001)	106,388	(381)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(1,089,989)</b>	<b>17,432,598</b>	<b>(115,426)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	12,744,179	100,764,496	741,280
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	(21,038)	-	-
Swaps transactions	2(c)	3,604	343,979	-
Forward foreign exchange contracts	2(c)	704,704	(2,927,330)	-
Foreign currencies on other transactions	2(i)	(9,056)	(8,559)	(46)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>13,422,393</b>	<b>98,172,586</b>	<b>741,234</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>20,415,481</b>	<b>109,381,122</b>	<b>639,392</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		93,911,906	86,207,452	107,222
Net payments as a result of repurchase of shares		(96,032,795)	(162,650,546)	(23,670)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(2,120,889)</b>	<b>(76,443,094)</b>	<b>83,552</b>
Dividends declared	15	(419,567)	-	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>338,607,491</b>	<b>1,271,912,083</b>	<b>6,296,469</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	European	FinTech	Fixed Income
		Value Fund EUR	Fund Fund USD	Global Opportunities Fund USD
<b>Net assets at the beginning of the period</b>		<b>724,576,156</b>	<b>255,313,096</b>	<b>7,224,434,913</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	14,329	204,355	10,641,284
Bond interest, net of withholding taxes	2(b)	-	-	152,985,389
Swap interest	2(c)	-	-	238,959,639
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	7,075,759
Collective investment scheme income, net of withholding taxes	2(b)	-	-	88,665
Dividends, net of withholding taxes	2(b)	4,863,006	1,382,710	3,438,607
Securities lending income	2(b)	10,852	26,571	710,830
Management fee rebate	4	-	-	8,161
Other reimbursements	11	2,159	1,223	4,040
<b>Total income</b>	<b>2(b)</b>	<b>4,890,346</b>	<b>1,614,859</b>	<b>413,912,374</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	284,930,748
Annual service charge	6	632,909	264,038	2,256,332
Loan commitment fees	16	2,419	736	22,688
Custodian and depositary fees	2(h),7	20,910	(18,509)	(239,591)
Distribution fees	5	299,709	202,683	1,067,958
Tax	8	131,471	54,343	745,514
Management fees	4	3,589,388	1,383,943	13,243,654
<b>Total expenses</b>		<b>4,676,806</b>	<b>1,887,234</b>	<b>302,027,303</b>
<b>Net income/(deficit)</b>		<b>213,540</b>	<b>(272,375)</b>	<b>111,885,071</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	26,621,041	(22,091,458)	(51,017,158)
To Be Announced securities contracts	2(c)	-	-	12,241,815
Exchange traded futures contracts	2(c)	-	-	12,457,176
Options/Swaptions contracts	2(c)	-	-	4,224,352
Swaps transactions	2(c)	-	-	(39,415,763)
Forward foreign exchange contracts	2(c)	1,106,343	(1,590,067)	(84,749,480)
Foreign currencies on other transactions	2(i)	49,358	63,356	13,922,284
<b>Net realised appreciation/(depreciation) for the period</b>		<b>27,776,742</b>	<b>(23,618,169)</b>	<b>(132,336,774)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	13,403,119	43,726,749	186,053,906
To Be Announced securities contracts	2(c)	-	-	(10,108,796)
Exchange traded futures contracts	2(c)	-	-	5,186,597
Options/Swaptions contracts	2(c)	-	-	12,215,188
Swaps transactions	2(c)	-	-	38,428,776
Forward foreign exchange contracts	2(c)	(791,077)	874,082	32,649,935
Foreign currencies on other transactions	2(i)	(26,784)	(6,967)	(467,803)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>12,585,258</b>	<b>44,593,864</b>	<b>263,957,803</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>40,575,540</b>	<b>20,703,320</b>	<b>243,506,100</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		123,110,151	13,538,738	930,969,079
Net payments as a result of repurchase of shares		(190,902,583)	(58,365,875)	(1,791,694,715)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(67,792,432)</b>	<b>(44,827,137)</b>	<b>(860,725,636)</b>
Dividends declared	15	-	-	(21,989,216)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>697,359,264</b>	<b>231,189,279</b>	<b>6,585,226,161</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Future Consumer Fund USD	Future Of Transport Fund USD	Global Allocation Fund USD
<b>Net assets at the beginning of the period</b>		<b>12,941,231</b>	<b>1,828,120,719</b>	<b>14,455,276,896</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	11,712	1,734,724	20,894,234
Bond interest, net of withholding taxes	2(b)	-	-	118,923,378
Swap interest	2(c)	-	-	24,782,061
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	4,895,947
Collective investment scheme income, net of withholding taxes	2(b)	-	-	182,580
Dividends, net of withholding taxes	2(b)	59,199	6,767,709	52,233,849
Securities lending income	2(b)	522	92,609	1,520,610
Management fee rebate	4	-	-	24,473
Other reimbursements	11	149	1,392	9,809
<b>Total income</b>	<b>2(b)</b>	<b>71,582</b>	<b>8,596,434</b>	<b>223,466,941</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	23,667,652
Annual service charge	6	(629)	1,576,800	12,391,347
Loan commitment fees	16	38	5,423	44,055
Custodian and depositary fees	2(h),7	4,001	18,821	(183,739)
Distribution fees	5	1,075	1,600,302	6,560,213
Tax	8	1,387	313,689	3,141,304
Management fees	4	9,460	9,373,293	87,692,585
<b>Total expenses</b>		<b>15,332</b>	<b>12,888,328</b>	<b>133,313,417</b>
<b>Net income/(deficit)</b>		<b>56,250</b>	<b>(4,291,894)</b>	<b>90,153,524</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(285,768)	(74,522,487)	277,221,095
To Be Announced securities contracts	2(c)	-	-	5,021,084
Exchange traded futures contracts	2(c)	-	-	30,129,646
Options/Swaptions contracts	2(c)	-	-	96,929,794
Swaps transactions	2(c)	-	-	(47,291,007)
Forward foreign exchange contracts	2(c)	-	(10,084,140)	(69,452,456)
Foreign currencies on other transactions	2(i)	2,504	31,237	(69,887)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(283,264)</b>	<b>(84,575,390)</b>	<b>292,488,269</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,417,075	(46,611,162)	674,436,086
To Be Announced securities contracts	2(c)	-	-	(3,529,380)
Exchange traded futures contracts	2(c)	-	-	18,632,394
Options/Swaptions contracts	2(c)	-	-	11,390,121
Swaps transactions	2(c)	-	-	4,427,216
Forward foreign exchange contracts	2(c)	-	5,731,353	25,011,548
Foreign currencies on other transactions	2(i)	12	(41,809)	(757,484)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>1,417,087</b>	<b>(40,921,618)</b>	<b>729,610,501</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>1,190,073</b>	<b>(129,788,902)</b>	<b>1,112,252,294</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		3,042,766	78,329,315	971,415,373
Net payments as a result of repurchase of shares		(223,614)	(409,893,480)	(1,645,202,369)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>2,819,152</b>	<b>(331,564,165)</b>	<b>(673,786,996)</b>
Dividends declared	15	-	(54,322)	(162,155)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>16,950,456</b>	<b>1,366,713,330</b>	<b>14,893,580,039</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Global	Global	Global
		Corporate Bond Fund USD	Equity Income Fund USD	Government Bond Fund USD
<b>Net assets at the beginning of the period</b>		<b>878,806,860</b>	<b>919,175,375</b>	<b>1,019,444,419</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	711,912	501,877	602,410
Bond interest, net of withholding taxes	2(b)	20,359,544	-	16,388,709
Swap interest	2(c)	416,194	-	2,754,586
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	231,089	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	7,911,503	-
Securities lending income	2(b)	41,575	17,187	65,335
Management fee rebate	4	-	-	-
Other reimbursements	11	1,128	75	1,191
<b>Total income</b>	<b>2(b)</b>	<b>21,761,442</b>	<b>8,430,642</b>	<b>19,812,231</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	864,896	-	2,431,471
Annual service charge	6	508,948	912,547	530,720
Loan commitment fees	16	3,024	2,877	3,001
Custodian and depositary fees	2(h),7	(54,275)	(177,077)	38,421
Distribution fees	5	42,225	385,235	326,145
Tax	8	173,035	186,731	170,050
Management fees	4	2,885,811	5,594,083	2,353,218
<b>Total expenses</b>		<b>4,423,664</b>	<b>6,904,396</b>	<b>5,853,026</b>
<b>Net income/(deficit)</b>		<b>17,337,778</b>	<b>1,526,246</b>	<b>13,959,205</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(6,007,738)	4,474,147	(14,622,959)
To Be Announced securities contracts	2(c)	-	-	198,306
Exchange traded futures contracts	2(c)	(2,244,459)	-	(1,594,876)
Options/Swaptions contracts	2(c)	(171,036)	-	297,643
Swaps transactions	2(c)	(823,713)	-	2,046,525
Forward foreign exchange contracts	2(c)	749,955	(2,438,073)	679,934
Foreign currencies on other transactions	2(i)	414,931	(56,648)	2,035,618
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(6,082,060)</b>	<b>1,979,426</b>	<b>(10,959,809)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	24,220,703	63,032,468	24,551,758
To Be Announced securities contracts	2(c)	-	-	306,439
Exchange traded futures contracts	2(c)	1,593,011	-	415,540
Options/Swaptions contracts	2(c)	57,387	-	79,954
Swaps transactions	2(c)	(467,363)	-	(245,416)
Forward foreign exchange contracts	2(c)	(790,266)	1,658,404	6,783,679
Foreign currencies on other transactions	2(i)	138,324	4,151	108,344
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>24,751,796</b>	<b>64,695,023</b>	<b>32,000,298</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>34,007,514</b>	<b>68,200,695</b>	<b>34,999,694</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		182,657,535	52,495,831	366,548,507
Net payments as a result of repurchase of shares		(148,401,036)	(101,102,226)	(469,417,769)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>34,256,499</b>	<b>(48,606,395)</b>	<b>(102,869,262)</b>
Dividends declared	15	(5,087,795)	(2,928,877)	(155,140)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>941,983,078</b>	<b>935,840,798</b>	<b>951,419,711</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Global High Yield Bond Fund USD	Global Inflation Linked Bond Fund USD	Global Listed Infrastructure Fund <sup>(2)</sup> USD
<b>Net assets at the beginning of the period</b>		<b>1,663,910,586</b>	<b>270,286,414</b>	<b>-</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	835,361	32,063	-
Bond interest, net of withholding taxes	2(b)	53,940,163	1,219,780	-
Swap interest	2(c)	1,064,093	180,039	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	38,301	-
Dividends, net of withholding taxes	2(b)	-	-	15,799
Securities lending income	2(b)	240,851	7,197	-
Management fee rebate	4	16,036	-	-
Other reimbursements	11	4,258	167	-
<b>Total income</b>	<b>2(b)</b>	<b>56,100,762</b>	<b>1,477,547</b>	<b>15,799</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	1
Swap interest	2(c)	48,615	174,993	-
Annual service charge	6	841,918	177,429	(759)
Loan commitment fees	16	5,039	907	-
Custodian and depository fees	2(h),7	(32,866)	(22,765)	1,091
Distribution fees	5	472,649	327,360	-
Tax	8	280,188	56,710	171
Management fees	4	6,844,348	786,674	10
<b>Total expenses</b>		<b>8,459,891</b>	<b>1,501,308</b>	<b>514</b>
<b>Net income/(deficit)</b>		<b>47,640,871</b>	<b>(23,761)</b>	<b>15,285</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(23,001,830)	(5,361,754)	22,570
To Be Announced securities contracts	2(c)	-	99,703	-
Exchange traded futures contracts	2(c)	(37,932)	20,272	-
Options/Swaptions contracts	2(c)	(512,843)	129,584	-
Swaps transactions	2(c)	1,051,969	(699,680)	-
Forward foreign exchange contracts	2(c)	(382,824)	(1,328,581)	1
Foreign currencies on other transactions	2(i)	76,939	(57,731)	(10,930)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(22,806,521)</b>	<b>(7,198,187)</b>	<b>11,641</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	73,818,694	7,685,299	110,072
To Be Announced securities contracts	2(c)	-	(86,941)	-
Exchange traded futures contracts	2(c)	17,638	92,496	-
Options/Swaptions contracts	2(c)	132,749	225,955	-
Swaps transactions	2(c)	223,061	244,670	-
Forward foreign exchange contracts	2(c)	(1,420,911)	402,508	(1,993)
Foreign currencies on other transactions	2(i)	(5,400)	6,501	(6)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>72,765,831</b>	<b>8,570,488</b>	<b>108,073</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>97,600,181</b>	<b>1,348,540</b>	<b>134,999</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		311,251,274	9,847,781	10,000,000
Net payments as a result of repurchase of shares		(345,691,943)	(60,430,853)	-
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(34,440,669)</b>	<b>(50,583,072)</b>	<b>10,000,000</b>
Dividends declared	15	(16,376,410)	(734)	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>1,710,693,688</b>	<b>221,051,148</b>	<b>10,134,999</b>

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

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Global Long-Horizon Equity Fund USD	Global Multi-Asset Income Fund USD	Impact Bond Fund EUR
<b>Net assets at the beginning of the period</b>		<b>1,385,067,852</b>	<b>4,840,876,377</b>	<b>76,299,304</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	449,344	5,005,720	-
Bond interest, net of withholding taxes	2(b)	-	84,035,605	1,636,592
Swap interest	2(c)	-	124,197	14,535
Equity linked note income	2(c)	-	34,483,115	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	7,573,852	-
Dividends, net of withholding taxes	2(b)	6,110,645	12,794,118	-
Securities lending income	2(b)	6,173	259,550	1,857
Management fee rebate	4	-	474,910	-
Other reimbursements	11	3	4,906	-
<b>Total income</b>	<b>2(b)</b>	<b>6,566,165</b>	<b>144,755,973</b>	<b>1,652,984</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	4,182
Swap interest	2(c)	-	64,610	17,313
Annual service charge	6	1,602,901	4,340,065	11,540
Loan commitment fees	16	3,324	15,110	102
Custodian and depositary fees	2(h),7	39,575	421,699	15,987
Distribution fees	5	475,029	1,354,668	12
Tax	8	324,386	1,103,545	3,910
Management fees	4	8,435,853	29,632,576	67
<b>Total expenses</b>		<b>10,881,068</b>	<b>36,932,273</b>	<b>53,113</b>
<b>Net income/(deficit)</b>		<b>(4,314,903)</b>	<b>107,823,700</b>	<b>1,599,871</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	25,493,109	(63,022,002)	(372,061)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	6,969,679	(2,964)
Options/Swaptions contracts	2(c)	-	8,219,080	-
Swaps transactions	2(c)	-	1,622,369	(22,458)
Forward foreign exchange contracts	2(c)	(424)	(27,069,327)	(734,522)
Foreign currencies on other transactions	2(i)	(232,897)	7,593,644	616
<b>Net realised appreciation/(depreciation) for the period</b>		<b>25,259,788</b>	<b>(65,686,557)</b>	<b>(1,131,389)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	94,941,070	204,019,116	1,326,984
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(6,261,589)	53,671
Options/Swaptions contracts	2(c)	-	(663,500)	-
Swaps transactions	2(c)	-	(677,495)	(5,646)
Forward foreign exchange contracts	2(c)	289	12,566,143	570,547
Foreign currencies on other transactions	2(i)	(254)	(165,049)	(2,383)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>94,941,105</b>	<b>208,817,626</b>	<b>1,943,173</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>115,885,990</b>	<b>250,954,769</b>	<b>2,411,655</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		94,285,598	197,088,912	-
Net payments as a result of repurchase of shares		(180,931,923)	(525,628,160)	-
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(86,646,325)</b>	<b>(328,539,248)</b>	<b>-</b>
Dividends declared	15	-	(112,870,181)	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>1,414,307,517</b>	<b>4,650,421,717</b>	<b>78,710,959</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	India	Japan	Japan
		Fund	Flexible	Small & MidCap
		USD	Equity	Opportunities
			Fund	Fund
			JPY	JPY
<b>Net assets at the beginning of the period</b>		469,753,593	35,030,142,165	21,455,088,138
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	19,506	-	140,397
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	30,791	-	-
Dividends, net of withholding taxes	2(b)	1,934,402	378,199,346	218,271,525
Securities lending income	2(b)	-	8,079,334	9,102,376
Management fee rebate	4	-	-	-
Other reimbursements	11	-	-	-
<b>Total income</b>	<b>2(b)</b>	<b>1,984,699</b>	<b>386,278,680</b>	<b>227,514,298</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	1,158,630	-
Swap interest	2(c)	-	-	-
Annual service charge	6	440,724	41,000,225	28,345,850
Loan commitment fees	16	1,296	95,494	60,965
Custodian and depositary fees	2(h),7	361,351	4,182,954	(1,057,308)
Distribution fees	5	148,994	25,290,616	3,759,193
Tax	8	94,593	9,262,077	5,980,453
Management fees	4	2,902,950	231,512,486	159,914,012
<b>Total expenses</b>		<b>3,949,908</b>	<b>312,502,482</b>	<b>197,003,165</b>
<b>Net income/(deficit)</b>		<b>(1,965,209)</b>	<b>73,776,198</b>	<b>30,511,133</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	12,313,955	3,053,396,567	1,763,095,825
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	436,417,033	106,978,207
Foreign currencies on other transactions	2(i)	(57,913)	12,644,924	3,715,939
<b>Net realised appreciation/(depreciation) for the period</b>		<b>12,256,042</b>	<b>3,502,458,524</b>	<b>1,873,789,971</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	44,665,551	5,664,485,683	1,169,427,076
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	63,998,362	(13,686,636)
Foreign currencies on other transactions	2(i)	46,681	(1,196,635)	653,998
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>44,712,232</b>	<b>5,727,287,410</b>	<b>1,156,394,438</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>55,003,065</b>	<b>9,303,522,132</b>	<b>3,060,695,542</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		88,092,762	45,868,397,090	7,560,022,878
Net payments as a result of repurchase of shares		(85,615,868)	(27,223,861,454)	(7,388,149,381)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>2,476,894</b>	<b>18,644,535,636</b>	<b>171,873,497</b>
Dividends declared	15	-	(9,230)	(9,008)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>527,233,552</b>	<b>62,978,190,703</b>	<b>24,687,648,169</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Latin American Fund USD	Multi-Theme Equity Fund USD	Natural Resources Fund <sup>(4)</sup> USD
<b>Net assets at the beginning of the period</b>		<b>936,624,325</b>	<b>164,246,119</b>	<b>376,671,068</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	296,251	7,317	186,746
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	209,667	-
Dividends, net of withholding taxes	2(b)	17,600,693	-	4,656,719
Securities lending income	2(b)	29,521	-	59,713
Management fee rebate	4	-	251,161	-
Other reimbursements	11	-	599	96
<b>Total income</b>	<b>2(b)</b>	<b>17,926,465</b>	<b>468,744</b>	<b>4,903,274</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	993,962	106,250	327,392
Loan commitment fees	16	2,469	529	1,280
Custodian and depositary fees	2(h),7	11,027	28,150	(6,115)
Distribution fees	5	78,469	75,055	197,429
Tax	8	191,525	21,718	64,727
Management fees	4	6,715,622	598,676	2,108,751
<b>Total expenses</b>		<b>7,993,074</b>	<b>830,378</b>	<b>2,693,464</b>
<b>Net income/(deficit)</b>		<b>9,933,391</b>	<b>(361,634)</b>	<b>2,209,810</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	61,158,230	(2,182,115)	(7,717,366)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(166,503)	149,113	(892,841)
Foreign currencies on other transactions	2(i)	(180,416)	(28,192)	53,464
<b>Net realised appreciation/(depreciation) for the period</b>		<b>60,811,311</b>	<b>(2,061,194)</b>	<b>(8,556,743)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(47,364,199)	13,000,344	(20,255,860)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	200,444	255,849	543,320
Foreign currencies on other transactions	2(i)	(71,619)	55	3,554
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>(47,235,374)</b>	<b>13,256,248</b>	<b>(19,708,986)</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>23,509,328</b>	<b>10,833,420</b>	<b>(26,055,919)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		104,573,957	35,293,186	24,301,886
Net payments as a result of repurchase of shares		(312,086,251)	(27,851,099)	(77,040,937)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(207,512,294)</b>	<b>7,442,087</b>	<b>(52,739,051)</b>
Dividends declared	15	-	-	(325,151)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>752,621,359</b>	<b>182,521,626</b>	<b>297,550,947</b>

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



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Next Generation Health Care Fund USD	Next Generation Technology Fund USD	Nutrition Fund USD
<b>Net assets at the beginning of the period</b>		<b>18,371,129</b>	<b>2,565,516,420</b>	<b>270,316,503</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	35,699	624,852	302,170
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	23,339	2,298,743	1,138,998
Securities lending income	2(b)	1,577	436,496	17,296
Management fee rebate	4	-	-	-
Other reimbursements	11	7	3,846	134
<b>Total income</b>	<b>2(b)</b>	<b>60,622</b>	<b>3,363,937</b>	<b>1,458,598</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	581	2,649,714	220,328
Loan commitment fees	16	54	7,619	856
Custodian and depositary fees	2(h),7	4,086	159,939	(15,842)
Distribution fees	5	2,336	2,145,705	244,749
Tax	8	2,080	561,106	42,704
Management fees	4	18,579	15,495,919	1,303,374
<b>Total expenses</b>		<b>27,716</b>	<b>21,020,002</b>	<b>1,796,169</b>
<b>Net income/(deficit)</b>		<b>32,906</b>	<b>(17,656,065)</b>	<b>(337,571)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	408,061	2,995,589	(19,992,592)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(19,573)	(14,642,376)	(343,674)
Foreign currencies on other transactions	2(i)	3,277	(1,833)	(25,878)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>391,765</b>	<b>(11,648,620)</b>	<b>(20,362,144)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,767,172	362,555,737	4,491,608
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(16,794)	8,817,408	229,199
Foreign currencies on other transactions	2(i)	(51)	(222)	2,223
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>1,750,327</b>	<b>371,372,923</b>	<b>4,723,030</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>2,174,998</b>	<b>342,068,238</b>	<b>(15,976,685)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		4,787,647	279,914,368	14,181,233
Net payments as a result of repurchase of shares		(1,551,637)	(440,882,418)	(60,069,601)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>3,236,010</b>	<b>(160,968,050)</b>	<b>(45,888,368)</b>
Dividends declared	15	-	(230)	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>23,782,137</b>	<b>2,746,616,378</b>	<b>208,451,450</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Sustainable Asian Bond Fund USD	Sustainable Emerging Markets Blended Bond Fund USD	Sustainable Emerging Markets Bond Fund USD
<b>Net assets at the beginning of the period</b>		<b>112,231,546</b>	<b>42,797,310</b>	<b>216,059,158</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	138,352	45,657	430,499
Bond interest, net of withholding taxes	2(b)	2,830,266	1,379,743	5,879,437
Swap interest	2(c)	17,630	121,659	300,815
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	-	-
Securities lending income	2(b)	23,446	11,865	30,728
Management fee rebate	4	-	-	-
Other reimbursements	11	286	116	187
<b>Total income</b>	<b>2(b)</b>	<b>3,009,980</b>	<b>1,559,040</b>	<b>6,641,666</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	10,827	199,328	464,578
Annual service charge	6	16,421	6,760	63,535
Loan commitment fees	16	288	130	909
Custodian and depositary fees	2(h),7	6,736	2,869	(22,795)
Distribution fees	5	252	20,687	22,795
Tax	8	5,412	5,708	21,808
Management fees	4	239,786	76,375	418,482
<b>Total expenses</b>		<b>279,722</b>	<b>311,857</b>	<b>969,312</b>
<b>Net income/(deficit)</b>		<b>2,730,258</b>	<b>1,247,183</b>	<b>5,672,354</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(1,342,933)	(328,440)	(5,126,341)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(141,600)	(5,809)	354,599
Options/Swaptions contracts	2(c)	(119,075)	(5,016)	-
Swaps transactions	2(c)	102,975	(302,972)	20,345
Forward foreign exchange contracts	2(c)	279,905	(410,225)	(5,943,596)
Foreign currencies on other transactions	2(i)	12,203	(16,025)	(15,707)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(1,208,525)</b>	<b>(1,068,487)</b>	<b>(10,710,700)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	3,873,049	1,432,757	12,118,746
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	56,506	(18,273)	(3,320)
Options/Swaptions contracts	2(c)	13,220	(23,629)	-
Swaps transactions	2(c)	(13,323)	160,020	243,226
Forward foreign exchange contracts	2(c)	(221,498)	138,547	4,164,352
Foreign currencies on other transactions	2(i)	123	(2,343)	2,793
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>3,708,077</b>	<b>1,687,079</b>	<b>16,525,797</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>5,229,810</b>	<b>1,865,775</b>	<b>11,487,451</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		66,052	1,301,086	16,569,778
Net payments as a result of repurchase of shares		(7,534,898)	(2,794,651)	(27,078,517)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(7,468,846)</b>	<b>(1,493,565)</b>	<b>(10,508,739)</b>
Dividends declared	15	(317)	(7,450)	(70,337)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>109,992,193</b>	<b>43,162,070</b>	<b>216,967,533</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Sustainable Emerging Markets Corporate Bond Fund USD	Sustainable Emerging Markets Local Currency Bond Fund USD	Sustainable Energy Fund USD
<b>Net assets at the beginning of the period</b>		53,127,013	506,884,997	6,939,857,910
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	23,036	374,663	2,579,267
Bond interest, net of withholding taxes	2(b)	1,598,817	16,978,501	-
Swap interest	2(c)	-	232,242	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	-	27,432,923
Securities lending income	2(b)	10,196	44,686	349,136
Management fee rebate	4	-	-	-
Other reimbursements	11	424	616	12,890
<b>Total income</b>	<b>2(b)</b>	<b>1,632,473</b>	<b>17,630,708</b>	<b>30,374,216</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	1,654	292,928	-
Annual service charge	6	9,168	76,153	6,544,444
Loan commitment fees	16	160	1,306	21,657
Custodian and depositary fees	2(h),7	6,548	88,058	296,792
Distribution fees	5	15,293	3,517	4,323,439
Tax	8	4,912	25,116	1,365,936
Management fees	4	120,080	508,834	43,923,451
<b>Total expenses</b>		<b>157,815</b>	<b>995,912</b>	<b>56,475,719</b>
<b>Net income/(deficit)</b>		<b>1,474,658</b>	<b>16,634,796</b>	<b>(26,101,503)</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(2,167,278)	(2,829,782)	29,265,276
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(10,788)	(458,445)	-
Options/Swaptions contracts	2(c)	-	(1,227,103)	-
Swaps transactions	2(c)	(128,809)	(288,881)	-
Forward foreign exchange contracts	2(c)	(701,262)	(1,492)	(5,968,575)
Foreign currencies on other transactions	2(i)	(20,088)	1,344,007	197,033
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(3,028,225)</b>	<b>(3,461,696)</b>	<b>23,493,734</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	3,014,740	2,594,223	(133,412,364)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(12,972)	(81,001)	-
Options/Swaptions contracts	2(c)	-	(333,653)	-
Swaps transactions	2(c)	66,476	861,612	-
Forward foreign exchange contracts	2(c)	419,446	(930,537)	3,237,635
Foreign currencies on other transactions	2(i)	115	10,179	97,117
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>3,487,805</b>	<b>2,120,823</b>	<b>(130,077,612)</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>1,934,238</b>	<b>15,293,923</b>	<b>(132,685,381)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		6,671,597	41,737,690	482,897,943
Net payments as a result of repurchase of shares		(19,873,915)	(97,088,324)	(1,266,868,783)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(13,202,318)</b>	<b>(55,350,634)</b>	<b>(783,970,840)</b>
Dividends declared	15	(10,907)	(2,654)	(94,114)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>41,848,026</b>	<b>466,825,632</b>	<b>6,023,107,575</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Sustainable Fixed Income Global Opportunities Fund EUR	Sustainable Global Allocation Fund USD	Sustainable Global Bond Income Fund USD
<b>Net assets at the beginning of the period</b>		506,773,855	95,921,193	111,365,913
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	1,075,692	189,852	213,880
Bond interest, net of withholding taxes	2(b)	10,045,887	750,646	3,544,280
Swap interest	2(c)	14,986,163	151,878	742,893
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	218,883	18,704	42,644
Collective investment scheme income, net of withholding taxes	2(b)	5,557	-	1,522
Dividends, net of withholding taxes	2(b)	200,229	343,754	-
Securities lending income	2(b)	26,068	4	10,167
Management fee rebate	4	542	-	137
Other reimbursements	11	713	130	314
<b>Total income</b>	<b>2(b)</b>	<b>26,559,734</b>	<b>1,454,968</b>	<b>4,555,837</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	17,987,643	180,566	807,233
Annual service charge	6	67,352	2,008	34,205
Loan commitment fees	16	1,580	127	2,098
Custodian and depositary fees	2(h),7	(116,022)	34,444	38,485
Distribution fees	5	6,283	29	16,932
Tax	8	23,249	13,211	12,102
Management fees	4	175,318	181,895	211,115
<b>Total expenses</b>		<b>18,145,403</b>	<b>412,280</b>	<b>1,122,170</b>
<b>Net income/(deficit)</b>		<b>8,414,331</b>	<b>1,042,688</b>	<b>3,433,667</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(6,504,807)	1,831,250	(917,642)
To Be Announced securities contracts	2(c)	1,773,097	143,483	133,593
Exchange traded futures contracts	2(c)	(364,645)	(14,401)	78,880
Options/Swaptions contracts	2(c)	426,841	1,019,374	56,116
Swaps transactions	2(c)	(2,400,811)	(92,333)	149,641
Forward foreign exchange contracts	2(c)	3,516,141	(946,820)	(1,028,997)
Foreign currencies on other transactions	2(i)	(3,315,567)	26,096	164,260
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(6,869,751)</b>	<b>1,966,649</b>	<b>(1,364,149)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	17,443,343	8,402,476	3,200,062
To Be Announced securities contracts	2(c)	(818,257)	(173,225)	(169,330)
Exchange traded futures contracts	2(c)	300,148	(36,518)	123,046
Options/Swaptions contracts	2(c)	1,004,743	(30,596)	(163)
Swaps transactions	2(c)	2,938,108	76,099	43,227
Forward foreign exchange contracts	2(c)	3,609,456	265,727	776,144
Foreign currencies on other transactions	2(i)	531,486	(74)	(5,247)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>25,009,027</b>	<b>8,503,889</b>	<b>3,967,739</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>26,553,607</b>	<b>11,513,226</b>	<b>6,037,257</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		38,918,169	98,270,578	49,803,806
Net payments as a result of repurchase of shares		(239,391,943)	(4,481,919)	(8,167,188)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(200,473,774)</b>	<b>93,788,659</b>	<b>41,636,618</b>
Dividends declared	15	(3,211,251)	-	(1,564,495)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>329,642,437</b>	<b>201,223,078</b>	<b>157,475,293</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Sustainable Global Dynamic Equity Fund <sup>(4)</sup> USD	Sustainable Global Infrastructure Fund USD	Sustainable World Bond Fund USD
<b>Net assets at the beginning of the period</b>		<b>408,930,589</b>	<b>11,642,448</b>	<b>925,326,117</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	928,100	10,430	621,851
Bond interest, net of withholding taxes	2(b)	-	-	18,354,952
Swap interest	2(c)	45,692	732	2,883,854
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	767,125
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	2,051,172	122,131	-
Securities lending income	2(b)	24,603	536	73,237
Management fee rebate	4	-	-	-
Other reimbursements	11	58	17	222
<b>Total income</b>	<b>2(b)</b>	<b>3,049,625</b>	<b>133,846</b>	<b>22,701,241</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	10,602	-	3,471,917
Annual service charge	6	453,706	3,758	323,219
Loan commitment fees	16	1,218	35	3,105
Custodian and depositary fees	2(h),7	(52,733)	14,705	12,493
Distribution fees	5	319,900	4,401	91,624
Tax	8	93,982	940	108,449
Management fees	4	2,619,867	11,177	1,048,602
<b>Total expenses</b>		<b>3,446,542</b>	<b>35,016</b>	<b>5,059,409</b>
<b>Net income/(deficit)</b>		<b>(396,917)</b>	<b>98,830</b>	<b>17,641,832</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	17,889,835	(372,492)	(5,678,051)
To Be Announced securities contracts	2(c)	-	-	236,648
Exchange traded futures contracts	2(c)	2,613,036	(5,318)	1,088,686
Options/Swaptions contracts	2(c)	4,510,828	-	51,174
Swaps transactions	2(c)	(295,346)	4,780	(10,582,124)
Forward foreign exchange contracts	2(c)	(1,270,307)	-	3,861,369
Foreign currencies on other transactions	2(i)	8,292	155	(708,073)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>23,456,338</b>	<b>(372,875)</b>	<b>(11,730,371)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	20,233,120	186,138	22,049,696
To Be Announced securities contracts	2(c)	-	-	(450,462)
Exchange traded futures contracts	2(c)	(788,447)	-	1,260,240
Options/Swaptions contracts	2(c)	(164,867)	-	679,142
Swaps transactions	2(c)	(130,550)	(5,318)	4,633,846
Forward foreign exchange contracts	2(c)	1,238,599	-	(320,935)
Foreign currencies on other transactions	2(i)	15,161	257	114,743
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>20,403,016</b>	<b>181,077</b>	<b>27,966,270</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>43,462,437</b>	<b>(92,968)</b>	<b>33,877,731</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		43,089,054	598,917	96,283,925
Net payments as a result of repurchase of shares		(53,621,874)	(403,144)	(56,007,372)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(10,532,820)</b>	<b>195,773</b>	<b>40,276,553</b>
Dividends declared	15	-	-	(254,634)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>441,860,206</b>	<b>11,745,253</b>	<b>999,225,767</b>

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

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Swiss Small & MidCap Opportunities Fund CHF	Systematic China A-Share Opportunities Fund USD	Systematic China Environmental Tech Fund USD
<b>Net assets at the beginning of the period</b>		600,743,262	548,123,752	16,103,248
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	-	158,714	4,380
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	561,579	1,438,368	19,855
Securities lending income	2(b)	42,395	-	61
Management fee rebate	4	5,024	-	-
Other reimbursements	11	948	-	-
<b>Total income</b>	2(b)	609,946	1,597,082	24,296
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	4,612	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	469,251	305,511	(5,130)
Loan commitment fees	16	1,911	1,695	-
Custodian and depositary fees	2(h),7	(12,265)	64,165	13,012
Distribution fees	5	-	3,754	7
Tax	8	95,184	65,864	723
Management fees	4	2,671,627	1,755,357	182
<b>Total expenses</b>		3,230,320	2,196,346	8,794
<b>Net income/(deficit)</b>		(2,620,374)	(599,264)	15,502
Net realised appreciation/(depreciation) on:				
Investments	2(a)	16,059,966	(64,051,304)	(1,107,730)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(1,587,983)	3,406
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	(206,176)	(111)
Foreign currencies on other transactions	2(i)	(7,682)	(119,776)	(166)
<b>Net realised appreciation/(depreciation) for the period</b>		16,052,284	(65,965,239)	(1,104,601)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(16,347,534)	45,337,463	(730,614)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(225,692)	(3,850)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	272,161	119
Foreign currencies on other transactions	2(i)	1,583	(5,437)	21
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		(16,345,951)	45,378,495	(734,324)
<b>Increase/(Decrease) in net assets as a result of operations</b>		(2,914,041)	(21,186,008)	(1,823,423)
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		15,384,870	146,638,375	301,996
Net payments as a result of repurchase of shares		(117,231,080)	(172,497,253)	-
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		(101,846,210)	(25,858,878)	301,996
Dividends declared	15	-	-	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		495,983,011	501,078,866	14,581,821

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Systematic ESG Multi Allocation Credit Fund <sup>(4)</sup> USD	Systematic Global Equity High Income Fund USD	Systematic Global Sustainable Income & Growth Fund USD
<b>Net assets at the beginning of the period</b>		92,047,171	5,008,709,927	21,994,428
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	34,678	6,535,454	38,985
Bond interest, net of withholding taxes	2(b)	2,812,319	-	-
Swap interest	2(c)	132	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	21,219	-	224,072
Dividends, net of withholding taxes	2(b)	858	46,838,913	206,508
Securities lending income	2(b)	5,613	444,196	350
Management fee rebate	4	3,270	-	-
Other reimbursements	11	298	841	-
<b>Total income</b>	<b>2(b)</b>	<b>2,878,387</b>	<b>53,819,404</b>	<b>469,915</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	132	-	-
Annual service charge	6	4,040	5,301,339	(19,980)
Loan commitment fees	16	258	13,632	25
Custodian and depositary fees	2(h),7	5,358	246,017	40,453
Distribution fees	5	101	82,632	13
Tax	8	5,061	1,137,316	4,078
Management fees	4	12,319	32,960,509	51,888
<b>Total expenses</b>		<b>27,269</b>	<b>39,741,445</b>	<b>76,477</b>
<b>Net income/(deficit)</b>		<b>2,851,118</b>	<b>14,077,959</b>	<b>393,438</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(1,468,178)	16,627,290	15,862
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(20,199)	88,686,067	525,487
Options/Swaptions contracts	2(c)	-	(9,180,511)	(117,279)
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(828,719)	(13,595,859)	6,465
Foreign currencies on other transactions	2(i)	70,228	(634,686)	6,273
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(2,246,868)</b>	<b>81,902,301</b>	<b>436,808</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	3,465,111	365,468,678	1,502,077
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	10,731	14,226,817	52,948
Options/Swaptions contracts	2(c)	-	(4,264,236)	598
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	576,469	9,901,946	(846)
Foreign currencies on other transactions	2(i)	5,349	(240,212)	(1,307)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>4,057,660</b>	<b>385,092,993</b>	<b>1,553,470</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>4,661,910</b>	<b>481,073,253</b>	<b>2,383,716</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		13,539,991	2,623,262,255	11,416,355
Net payments as a result of repurchase of shares		(3,440,221)	(2,522,341,756)	(3,712,251)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>10,099,770</b>	<b>100,920,499</b>	<b>7,704,104</b>
Dividends declared	15	-	(160,934,566)	(370,677)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>106,808,851</b>	<b>5,429,769,113</b>	<b>31,711,571</b>

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

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	Systematic	United	US
		Sustainable Global SmallCap Fund USD	Kingdom Fund GBP	Basic Value Fund USD
<b>Net assets at the beginning of the period</b>		255,284,764	212,801,706	889,769,923
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	123,941	50,505	985,171
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	1,986,870	1,616,813	7,523,693
Securities lending income	2(b)	54,021	2,372	50,123
Management fee rebate	4	-	-	-
Other reimbursements	11	65	-	114
<b>Total income</b>	<b>2(b)</b>	<b>2,164,897</b>	<b>1,669,690</b>	<b>8,559,101</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	294,721	241,260	819,931
Loan commitment fees	16	750	717	2,371
Custodian and depositary fees	2(h),7	34,226	(18,526)	3,766
Distribution fees	5	74,904	99,085	247,324
Tax	8	62,437	49,433	159,554
Management fees	4	1,736,289	1,387,089	4,650,418
<b>Total expenses</b>		<b>2,203,327</b>	<b>1,759,058</b>	<b>5,883,364</b>
<b>Net income/(deficit)</b>		<b>(38,430)</b>	<b>(89,368)</b>	<b>2,675,737</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	4,590,018	6,340,702	12,514,323
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(100,079)	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(119,452)	(6,594)	(727,895)
Foreign currencies on other transactions	2(i)	(74,102)	(2,519)	(10,802)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>4,296,385</b>	<b>6,331,589</b>	<b>11,775,626</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	10,377,092	7,294,487	47,950,553
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	164,785	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	70,920	(55,945)	473,530
Foreign currencies on other transactions	2(i)	(3,552)	(6,097)	126
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>10,609,245</b>	<b>7,232,445</b>	<b>48,424,209</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>14,867,200</b>	<b>13,474,666</b>	<b>62,875,572</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		18,617,335	13,565,864	61,582,739
Net payments as a result of repurchase of shares		(27,189,885)	(37,358,877)	(240,225,173)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(8,572,550)</b>	<b>(23,793,013)</b>	<b>(178,642,434)</b>
Dividends declared	15	-	-	(2,004)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>261,579,414</b>	<b>202,483,359</b>	<b>774,001,057</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	US Dollar Bond Fund USD	US Dollar High Yield Bond Fund USD	US Dollar Reserve Fund USD
<b>Net assets at the beginning of the period</b>		<b>553,666,735</b>	<b>1,885,887,744</b>	<b>514,580,176</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	454,159	1,175,536	3,733
Bond interest, net of withholding taxes	2(b)	11,777,841	60,459,564	2,674,967
Swap interest	2(c)	459,611	713,185	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	10,651,336
Collective investment scheme income, net of withholding taxes	2(b)	-	559,105	-
Dividends, net of withholding taxes	2(b)	-	-	-
Securities lending income	2(b)	4,784	227,576	-
Management fee rebate	4	-	47,806	-
Other reimbursements	11	76	1,287	-
<b>Total income</b>	<b>2(b)</b>	<b>12,696,471</b>	<b>63,184,059</b>	<b>13,330,036</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	454,279	5,763	-
Annual service charge	6	286,980	1,046,761	192,458
Loan commitment fees	16	1,552	5,843	-
Custodian and depositary fees	2(h),7	(2,552)	(71,611)	1,948
Distribution fees	5	79,935	89,046	33,805
Tax	8	99,589	345,655	26,019
Management fees	4	1,403,111	8,284,708	1,146,255
<b>Total expenses</b>		<b>2,322,894</b>	<b>9,706,165</b>	<b>1,400,485</b>
<b>Net income/(deficit)</b>		<b>10,373,577</b>	<b>53,477,894</b>	<b>11,929,551</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(10,711,310)	(26,440,377)	1,065,703
To Be Announced securities contracts	2(c)	(1,091,098)	-	-
Exchange traded futures contracts	2(c)	(340,168)	38,368	-
Options/Swaptions contracts	2(c)	50,732	(479,210)	-
Swaps transactions	2(c)	(1,277,508)	(2,087,662)	-
Forward foreign exchange contracts	2(c)	(1,345,440)	(2,370,119)	(301,335)
Foreign currencies on other transactions	2(i)	171,883	779,259	8,632
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(14,542,909)</b>	<b>(30,559,741)</b>	<b>773,000</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	12,218,451	78,529,127	86,713
To Be Announced securities contracts	2(c)	(12,665)	-	-
Exchange traded futures contracts	2(c)	341,356	880	-
Options/Swaptions contracts	2(c)	385,542	180,121	-
Swaps transactions	2(c)	470,661	2,710,086	-
Forward foreign exchange contracts	2(c)	723,672	1,325,714	231,588
Foreign currencies on other transactions	2(i)	(1,711)	(77,835)	270
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>14,125,306</b>	<b>82,668,093</b>	<b>318,571</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>9,955,974</b>	<b>105,586,246</b>	<b>13,021,122</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		79,290,688	426,786,411	426,336,992
Net payments as a result of repurchase of shares		(123,377,049)	(494,466,931)	(427,564,666)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(44,086,361)</b>	<b>(67,680,520)</b>	<b>(1,227,674)</b>
Dividends declared	15	(1,392,384)	(28,366,845)	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>518,143,964</b>	<b>1,895,426,625</b>	<b>526,373,624</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	US Dollar Short Duration Bond Fund USD	US Flexible Equity Fund USD	US Government Mortgage Impact Fund USD
<b>Net assets at the beginning of the period</b>		1,618,122,578	1,881,747,751	87,175,682
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	652,000	723,515	12,230
Bond interest, net of withholding taxes	2(b)	35,515,161	-	1,735,367
Swap interest	2(c)	145,253	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	941,687	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	8,696,948	-
Securities lending income	2(b)	94,381	63,975	-
Management fee rebate	4	-	-	-
Other reimbursements	11	96	-	-
<b>Total income</b>	<b>2(b)</b>	<b>37,348,578</b>	<b>9,484,438</b>	<b>1,747,597</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	170,030	-	-
Annual service charge	6	529,757	1,325,551	54,449
Loan commitment fees	16	5,168	4,797	265
Custodian and depository fees	2(h),7	(42,852)	(34,076)	(10,753)
Distribution fees	5	317,755	288,106	33,747
Tax	8	333,464	283,891	17,919
Management fees	4	4,171,069	9,523,571	241,511
<b>Total expenses</b>		<b>5,484,391</b>	<b>11,391,840</b>	<b>337,138</b>
<b>Net income/(deficit)</b>		<b>31,864,187</b>	<b>(1,907,402)</b>	<b>1,410,459</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	(8,097,613)	54,661,781	(276,341)
To Be Announced securities contracts	2(c)	(84,028)	-	(341,534)
Exchange traded futures contracts	2(c)	(488,014)	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	(12,822)	-	-
Forward foreign exchange contracts	2(c)	(6,745,754)	(5,220,439)	(31,563)
Foreign currencies on other transactions	2(i)	622,581	(168,792)	(13,154)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(14,805,650)</b>	<b>49,272,550</b>	<b>(662,592)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	22,790,526	181,978,906	(69,296)
To Be Announced securities contracts	2(c)	8,679	-	107,243
Exchange traded futures contracts	2(c)	900,225	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	118,228	-	-
Forward foreign exchange contracts	2(c)	4,061,226	3,646,787	35,658
Foreign currencies on other transactions	2(i)	(53,282)	41,536	71
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>27,825,602</b>	<b>185,667,229</b>	<b>73,676</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>44,884,139</b>	<b>233,032,377</b>	<b>821,543</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		310,448,110	455,578,190	14,087,639
Net payments as a result of repurchase of shares		(354,047,464)	(401,381,707)	(9,222,568)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(43,599,354)</b>	<b>54,196,483</b>	<b>4,865,071</b>
Dividends declared	15	(2,970,145)	-	(127,661)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>1,616,437,218</b>	<b>2,168,976,611</b>	<b>92,734,635</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	US	US	US Sustainable
		Growth Fund USD	Mid-Cap Value Fund USD	Equity Fund USD
<b>Net assets at the beginning of the period</b>		<b>392,063,710</b>	<b>243,390,151</b>	<b>4,817,353</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	57,820	277,550	1,748
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	774,051	1,769,346	14,977
Securities lending income	2(b)	20,024	23,671	119
Management fee rebate	4	-	-	-
Other reimbursements	11	(108)	86	7
<b>Total income</b>	<b>2(b)</b>	<b>851,787</b>	<b>2,070,653</b>	<b>16,851</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	462,340	290,865	(2,596)
Loan commitment fees	16	1,022	774	14
Custodian and depositary fees	2(h),7	(21,188)	(15,606)	1,644
Distribution fees	5	260,339	98,825	276
Tax	8	97,077	59,071	292
Management fees	4	2,574,149	1,622,372	953
<b>Total expenses</b>		<b>3,373,739</b>	<b>2,056,301</b>	<b>583</b>
<b>Net income/(deficit)</b>		<b>(2,521,952)</b>	<b>14,352</b>	<b>16,268</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	10,795,731	5,077,836	(36,605)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(618,425)	(23,565)	-
Foreign currencies on other transactions	2(i)	22,117	7,792	(444)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>10,199,423</b>	<b>5,062,063</b>	<b>(37,049)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	69,949,820	12,096,032	976,671
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	419,752	10,166	-
Foreign currencies on other transactions	2(i)	(158)	(315)	(8)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>70,369,414</b>	<b>12,105,883</b>	<b>976,663</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>78,046,885</b>	<b>17,182,298</b>	<b>955,882</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		114,750,895	39,203,094	96,754
Net payments as a result of repurchase of shares		(116,721,045)	(50,703,897)	(4,762)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(1,970,150)</b>	<b>(11,500,803)</b>	<b>91,992</b>
Dividends declared	15	-	-	-
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>468,140,445</b>	<b>249,071,646</b>	<b>5,865,227</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	World Energy Fund USD	World Financials Fund USD	World Gold Fund USD
<b>Net assets at the beginning of the period</b>		<b>2,990,084,071</b>	<b>1,791,609,535</b>	<b>3,981,256,710</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	1,055,331	1,412,121	1,510,538
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	45,856,368	14,799,327	38,397,717
Securities lending income	2(b)	769,339	81,353	512,509
Management fee rebate	4	-	-	-
Other reimbursements	11	4,709	2,717	-
<b>Total income</b>	<b>2(b)</b>	<b>47,685,747</b>	<b>16,295,518</b>	<b>40,420,764</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	3,088,558	1,746,056	4,412,049
Loan commitment fees	16	8,810	4,528	12,793
Custodian and depositary fees	2(h),7	(22,482)	(59,399)	56,599
Distribution fees	5	511,595	868,535	919,305
Tax	8	614,814	346,589	831,544
Management fees	4	22,455,025	10,454,418	30,751,565
<b>Total expenses</b>		<b>26,656,320</b>	<b>13,360,727</b>	<b>36,983,855</b>
<b>Net income/(deficit)</b>		<b>21,029,427</b>	<b>2,934,791</b>	<b>3,436,909</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	159,507,463	165,766,924	(23,321,894)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(4,670,768)	(420,261)	(8,385,461)
Foreign currencies on other transactions	2(i)	212,720	91,948	(117,677)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>155,049,415</b>	<b>165,438,611</b>	<b>(31,825,032)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(251,165,753)	45,290,715	(449,302,261)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	2,923,924	304,837	4,887,669
Foreign currencies on other transactions	2(i)	(1,052)	(22,062)	14,768
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>(248,242,881)</b>	<b>45,573,490</b>	<b>(444,399,824)</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>(72,164,039)</b>	<b>213,946,892</b>	<b>(472,787,947)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		901,252,368	248,979,813	709,365,400
Net payments as a result of repurchase of shares		(1,506,243,851)	(638,264,712)	(879,206,589)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(604,991,483)</b>	<b>(389,284,899)</b>	<b>(169,841,189)</b>
Dividends declared	15	(3,865,767)	(234,675)	(167,892)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>2,309,062,782</b>	<b>1,616,036,853</b>	<b>3,338,459,682</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	World	World	World
		Healthscience Fund USD	Mining Fund USD	Real Estate Securities Fund USD
<b>Net assets at the beginning of the period</b>		<b>13,611,805,574</b>	<b>5,409,681,596</b>	<b>197,893,768</b>
<b>Income</b>				
Interest on cash and cash equivalents	2(b)	405,773	2,595,665	89,453
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	6,642
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	11,663,143	-	-
Dividends, net of withholding taxes	2(b)	57,237,411	55,140,164	2,133,678
Securities lending income	2(b)	283,372	594,723	11,208
Management fee rebate	4	-	-	-
Other reimbursements	11	5,854	4,791	922
<b>Total income</b>	<b>2(b)</b>	<b>69,595,553</b>	<b>58,335,343</b>	<b>2,241,903</b>
<b>Expenses</b>				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	15,769
Annual service charge	6	13,042,417	5,793,840	136,530
Loan commitment fees	16	42,508	17,449	408
Custodian and depositary fees	2(h),7	(337,325)	163,126	(27,544)
Distribution fees	5	7,335,385	891,313	23,735
Tax	8	2,949,756	1,142,166	25,539
Management fees	4	86,706,931	40,478,986	706,130
<b>Total expenses</b>		<b>109,739,672</b>	<b>48,486,880</b>	<b>880,567</b>
<b>Net income/(deficit)</b>		<b>(40,144,119)</b>	<b>9,848,463</b>	<b>1,361,336</b>
Net realised appreciation/(depreciation) on:				
Investments	2(a)	77,806,584	27,786,028	(12,799,683)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	(172,265)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	6,479
Forward foreign exchange contracts	2(c)	(46,333,346)	(6,305,343)	(156,595)
Foreign currencies on other transactions	2(i)	424,089	2,923	(21,923)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>31,897,327</b>	<b>21,483,608</b>	<b>(13,143,987)</b>
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	810,118,299	(464,463,741)	11,567,378
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	(172,265)
Forward foreign exchange contracts	2(c)	16,464,459	3,537,028	141,619
Foreign currencies on other transactions	2(i)	69,534	27,568	(279)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>826,652,292</b>	<b>(460,899,145)</b>	<b>11,536,453</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>818,405,500</b>	<b>(429,567,074)</b>	<b>(246,198)</b>
<b>Movements in share capital</b>				
Net receipts as a result of issue of shares		1,694,988,183	427,639,466	13,956,141
Net payments as a result of repurchase of shares		(2,257,422,027)	(894,629,941)	(76,734,454)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(562,433,844)</b>	<b>(466,990,475)</b>	<b>(62,778,313)</b>
Dividends declared	15	(155,327)	(41,115)	(106,756)
Foreign exchange adjustment	2(e)	-	-	-
<b>Net assets at the end of the period</b>		<b>13,867,621,903</b>	<b>4,513,082,932</b>	<b>134,762,501</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Operations and Changes in Net Assets

For the Period From 1 September 2023 to 29 February 2024 continued

Fund Name	Note	World Technology Fund USD
<b>Net assets at the beginning of the period</b>		<b>9,798,788,652</b>
<b>Income</b>		
Interest on cash and cash equivalents	2(b)	278,008
Bond interest, net of withholding taxes	2(b)	-
Swap interest	2(c)	-
Equity linked note income	2(c)	-
Interest from money market deposits	2(b)	-
Collective investment scheme income, net of withholding taxes	2(b)	2,714,899
Dividends, net of withholding taxes	2(b)	13,240,610
Securities lending income	2(b)	710,574
Management fee rebate	4	-
Other reimbursements	11	7,128
<b>Total income</b>	<b>2(b)</b>	<b>16,951,219</b>
<b>Expenses</b>		
Interest on cash and cash equivalents	2(b)	-
Swap interest	2(c)	-
Annual service charge	6	10,431,471
Loan commitment fees	16	27,233
Custodian and depository fees	2(h),7	(170,425)
Distribution fees	5	5,296,449
Tax	8	2,395,459
Management fees	4	66,859,162
<b>Total expenses</b>		<b>84,839,349</b>
<b>Net income/(deficit)</b>		<b>(67,888,130)</b>
Net realised appreciation/(depreciation) on:		
Investments	2(a)	449,432,353
To Be Announced securities contracts	2(c)	-
Exchange traded futures contracts	2(c)	-
Options/Swaptions contracts	2(c)	-
Swaps transactions	2(c)	-
Forward foreign exchange contracts	2(c)	(7,641,115)
Foreign currencies on other transactions	2(i)	326,933
<b>Net realised appreciation/(depreciation) for the period</b>		<b>442,118,171</b>
Net change in unrealised appreciation/(depreciation) on:		
Investments	2(a)	1,776,016,764
To Be Announced securities contracts	2(c)	-
Exchange traded futures contracts	2(c)	-
Options/Swaptions contracts	2(c)	-
Swaps transactions	2(c)	-
Forward foreign exchange contracts	2(c)	4,744,752
Foreign currencies on other transactions	2(i)	(7,880)
<b>Net change in unrealised appreciation/(depreciation) for the period</b>		<b>1,780,753,636</b>
<b>Increase/(Decrease) in net assets as a result of operations</b>		<b>2,154,983,677</b>
<b>Movements in share capital</b>		
Net receipts as a result of issue of shares		1,547,316,171
Net payments as a result of repurchase of shares		(1,988,776,030)
<b>Increase/(Decrease) in net assets as a result of movements in share capital</b>		<b>(441,459,859)</b>
Dividends declared	15	(1,280,388)
Foreign exchange adjustment	2(e)	-
<b>Net assets at the end of the period</b>		<b>11,511,032,082</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Asian Dragon Fund</b>				
A Class distributing (A) UK reporting fund share	79,877	208	17,240	62,845
A Class non-distributing share	5,669,387	661,863	1,386,601	4,944,649
A Class non-distributing share AUD hedged	236,915	8,076	25,223	219,768
A Class non-distributing share CHF hedged	93,296	1,243	3,990	90,549
A Class non-distributing share EUR hedged	727,665	10,087	116,649	621,103
A Class non-distributing share PLN hedged	175,191	4,005	10,064	169,132
A Class non-distributing share SGD hedged	7,745,180	611,771	1,067,620	7,289,331
C Class non-distributing share	1,122,798	35,792	336,065	822,525
D Class distributing (A) UK reporting fund share	373,252	3,849	63,163	313,938
D Class non-distributing share	3,851,619	126,537	691,299	3,286,857
D Class non-distributing share AUD hedged	297	-	-	297
D Class non-distributing share CHF hedged	67,948	5,064	13,539	59,473
D Class non-distributing share EUR hedged	793,305	74,805	94,668	773,442
E Class non-distributing share	1,264,150	44,504	132,997	1,175,657
I Class distributing (A) share	10,034	2	-	10,036
I Class distributing (A) UK reporting fund share	4,123	-	3,750	373
I Class non-distributing share	524,669	39,220	94,559	469,330
I Class non-distributing share AUD hedged	1,481	-	-	1,481
X Class distributing (A) UK reporting fund share	172	999,438	-	999,610
X Class non-distributing share	2,272,066	45,575	36,122	2,281,519
<b>Asian Growth Leaders Fund</b>				
A Class non-distributing share AUD hedged	932,630	1,668	133,679	800,619
A Class non-distributing share CHF hedged	346,095	1,700	39,645	308,150
A Class non-distributing share EUR hedged	717,700	16,000	114,887	618,813
A Class non-distributing share SGD hedged	1,461,366	5,126	78,991	1,387,501
A Class non-distributing UK reporting fund share	10,348,905	502,190	2,414,016	8,437,079
D Class distributing (M) share	354,769	95	67,501	287,363
D Class non-distributing share CHF hedged	374,251	546	18,311	356,486
D Class non-distributing share EUR hedged	756,207	11,270	636,783	130,694
D Class non-distributing share SGD hedged	232,327	-	4,641	227,686
D Class non-distributing UK reporting fund share	11,778,371	946,385	3,198,559	9,526,197
E Class non-distributing share	1,036,862	63,300	117,392	982,770
I Class distributing (A) UK reporting fund share	100,900	-	74,652	26,248
I Class distributing (Q) share	403	-	-	403
I Class non-distributing share	3,844,916	34,989	183,671	3,696,234
S Class non-distributing share	1,016,243	82,582	63,644	1,035,181
S Class non-distributing share CHF hedged	724,743	34,029	66,763	692,009
S Class non-distributing share EUR hedged	146,821	(1)	26,010	120,810
S Class non-distributing share GBP hedged	264,603	(1)	68,709	195,893
S Class non-distributing share SGD hedged	351,803	-	14,500	337,303
X Class non-distributing share	174,389	5,906	10,502	169,793

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Asian High Yield Bond Fund</b>				
A Class distributing (Q) share	500	-	-	500
A Class distributing (R) (M) (G) share AUD hedged	2,808,148	356,776	157,162	3,007,762
A Class distributing (R) (M) (G) share EUR hedged	3,745,969	138,517	234,467	3,650,019
A Class distributing (R) (M) (G) share GBP hedged	3,328,741	705,962	239,916	3,794,787
A Class distributing (R) (M) (G) share HKD hedged	2,999,762	374,222	384,277	2,989,707
A Class distributing (R) (M) (G) share SGD hedged	21,156,455	2,576,846	2,120,177	21,613,124
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1,654,849	88,851	699,445	1,044,255
A Class distributing (S) (M) (G) share	76,459,336	19,194,895	16,124,645	79,529,586
A Class non-distributing share	36,546,275	1,151,597	9,739,224	27,958,648
A Class non-distributing share AUD hedged	654,980	1,501	4,597	651,884
A Class non-distributing share EUR hedged	591,881	189,494	184,480	596,895
A Class non-distributing share GBP hedged	21,566	5,083	17,892	8,757
A Class non-distributing share HKD hedged	28,580	-	275	28,305
A Class non-distributing share SGD hedged	1,135,452	35,315	299,247	871,520
D Class distributing (M) UK reporting fund share EUR hedged	672,935	9	188,137	484,807
D Class distributing (M) UK reporting fund share GBP hedged	56,422	1,475	214	57,683
D Class distributing (S) (M) (G) share	15,678,281	168,582	469,698	15,377,165
D Class non-distributing share	11,065,450	1,174,482	5,264,886	6,975,046
D Class non-distributing UK reporting fund share EUR hedged	1,928,698	851,725	911,730	1,868,693
D Class non-distributing UK reporting fund share GBP hedged	2,039	3,481	764	4,756
E Class distributing (Q) share EUR hedged	909,463	115,639	137,794	887,308
E Class non-distributing share	1,051,455	19,039	107,376	963,118
E Class non-distributing share EUR hedged	2,255,434	88,726	249,395	2,094,765
I Class distributing (S) (M) (G) share	9,745,082	86,949	7,545,343	2,286,688
I Class non-distributing share	57,433,378	20,987,766	15,240,408	63,180,736
I Class non-distributing UK reporting fund share EUR hedged	14,707,425	1,131,961	6,146,240	9,693,146
X Class non-distributing share	87,996	1,700	21,551	68,145
<b>Asian Multi-Asset Income Fund</b>				
A Class distributing (S) (M) (G) share	21,785	162,882	7,721	176,946
A Class distributing (S) (M) (G) share AUD hedged	759	22,274	-	23,033
A Class distributing (S) (M) (G) share CAD hedged	668	38,014	-	38,682
A Class distributing (S) (M) (G) share CNH hedged	359	11,084	-	11,443
A Class distributing (S) (M) (G) share EUR hedged	454	13,959	-	14,413
A Class distributing (S) (M) (G) share GBP hedged	392	22,851	-	23,243
A Class distributing (S) (M) (G) share HKD hedged	38,990	153,737	5	192,722
A Class distributing (S) (M) (G) share JPY hedged	709	475,440	-	476,149
A Class distributing (S) (M) (G) share SGD hedged	8,271	16,945	851	24,365
A Class non-distributing share	8,836	19,742	-	28,578
I Class non-distributing share	500	-	-	500
X Class non-distributing share	5,038,896	1,454	818	5,039,532
<b>Asian Sustainable Equity Fund</b>				
A Class non-distributing share	500	-	-	500
D Class non-distributing UK reporting fund share	418,225	29,074	-	447,299
E Class non-distributing share	454	517	-	971
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,051	50	-	498,101
ZI Class non-distributing share	1,003	-	-	1,003

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Asian Tiger Bond Fund</b>				
A Class distributing (D) share	6,278,959	147,318	1,335,717	5,090,560
A Class distributing (M) share	13,006,791	176,489	2,035,013	11,148,267
A Class distributing (M) share AUD hedged	2,360,978	11,097	135,036	2,237,039
A Class distributing (M) share EUR hedged	1,055,215	3,727	191,957	866,985
A Class distributing (M) share HKD hedged	28,559,754	925,523	2,931,329	26,553,948
A Class distributing (M) share NZD hedged	862,256	3,471	51,213	814,514
A Class distributing (M) share SGD hedged	2,250,307	4,094	157,517	2,096,884
A Class distributing (R) (M) (G) share AUD hedged	15,772,840	701,643	2,930,627	13,543,856
A Class distributing (R) (M) (G) share CAD hedged	6,639,668	104,813	1,315,965	5,428,516
A Class distributing (R) (M) (G) share CNH hedged	4,729,186	221,535	810,783	4,139,938
A Class distributing (R) (M) (G) share NZD hedged	3,107,942	60,795	240,831	2,927,906
A Class distributing (R) (M) (G) share ZAR hedged	1,149,289	46,848	112,973	1,083,164
A Class distributing (S) (M) (G) share	86,790,526	3,843,766	15,672,742	74,961,550
A Class distributing (S) (M) (G) share CNH hedged	358	-	-	358
A Class distributing (S) (M) (G) share EUR hedged	7,283,093	110,930	1,026,900	6,367,123
A Class distributing (S) (M) (G) share GBP hedged	14,658,399	177,873	2,763,200	12,073,072
A Class distributing (S) (M) (G) share HKD hedged	15,611,405	140,119	2,901,306	12,850,218
A Class distributing (S) (M) (G) share SGD hedged	30,219,281	500,917	5,347,942	25,372,256
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	8,914,573	329,008	1,700,669	7,542,912
A Class non-distributing share EUR hedged	1,590,163	19,280	444,241	1,165,202
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	6,348,412	676,151	1,085,817	5,938,746
C Class distributing (D) share	99,867	1,616	26,680	74,803
C Class non-distributing share	110,903	6,217	27,399	89,721
D Class distributing (A) UK reporting fund share GBP hedged	1,034,209	11,542	81,969	963,782
D Class distributing (M) share	4,251,598	26,433	662,042	3,615,989
D Class distributing (M) share HKD hedged	1,170,316	80	879,277	291,119
D Class distributing (M) share SGD hedged	39,598	-	19,664	19,934
D Class distributing (S) (M) (G) share	8,085,949	376,152	1,608,855	6,853,246
D Class non-distributing share	11,326,910	525,333	3,185,118	8,667,125
D Class non-distributing share EUR hedged	1,914,633	495,489	1,128,663	1,281,459
D Class non-distributing share SGD hedged	3,403,560	2,528,118	403,362	5,528,316
E Class non-distributing share	956,851	9,749	121,187	845,413
E Class non-distributing share EUR hedged	1,072,030	24,083	272,391	823,722
I Class distributing (A) UK reporting fund share GBP hedged	1,058,902	2,700	963,582	98,020
I Class distributing (M) share	4,907,091	949,322	944,035	4,912,378
I Class distributing (Q) share EUR hedged	436,059	130	316,085	120,104
I Class non-distributing share	22,724,316	1,735,931	12,254,448	12,205,799
I Class non-distributing share EUR hedged	12,411,486	40,990	11,106,263	1,346,213
I Class non-distributing share SGD hedged	3,775,657	1,000	621,252	3,155,405
I Class non-distributing UK reporting fund share CHF hedged	6,630,411	10,094	6,476,948	163,557
SR Class distributing (A) UK reporting fund share GBP hedged	361	-	-	361
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class non-distributing UK reporting fund share	114,894	104,354	54,775	164,473
SR Class non-distributing UK reporting fund share EUR hedged	421	-	-	421
X Class distributing (M) share	10	-	-	10
X Class non-distributing share	1,093,634	3,968	1,005,058	92,544
X Class non-distributing share EUR hedged	472	-	-	472
<b>Brown To Green Materials Fund</b>				
A Class non-distributing share	4,100	59,525	3	63,622
AI Class non-distributing share	466	-	-	466
D Class non-distributing UK reporting fund share	3,420	16,603	-	20,023
E Class non-distributing UK reporting fund share	466	2,605	-	3,071
I Class non-distributing UK reporting fund share	997	3,816,366	-	3,817,363
X Class non-distributing UK reporting fund share	1,995,000	3,369	4	1,998,365
Z Class non-distributing UK reporting fund share	1,997	258,390	-	260,387

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>China Bond Fund</b>				
A Class distributing (M) share	23,284,566	99,874	5,627,915	17,756,525
A Class distributing (R) (M) (G) share HKD hedged	390	-	-	390
A Class distributing (R) (M) (G) share USD hedged	500	-	-	500
A Class distributing (S) (M) (G) share	17,404,625	372,801	3,312,535	14,464,891
A Class distributing (S) (M) (G) share AUD hedged	24,069,636	207,480	1,442,462	22,834,654
A Class distributing (S) (M) (G) share EUR hedged	6,334,188	73,540	897,192	5,510,536
A Class distributing (S) (M) (G) share HKD hedged	17,014,315	62,723	3,741,231	13,335,807
A Class distributing (S) (M) (G) share SGD hedged	63,988,621	425,895	7,710,019	56,704,497
A Class distributing (S) (M) (G) share USD hedged	61,966,608	294,468	11,174,529	51,086,547
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1,795,293	1,745	449,306	1,347,732
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1,962,079	1,764	257,066	1,706,777
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	1,716,129	4,968	176,550	1,544,547
A Class distributing (T) share USD hedged	-	500	-	500
A Class non-distributing share	15,886,768	184,779	3,127,672	12,943,875
A Class non-distributing share JPY hedged	548	-	-	548
A Class non-distributing share SGD hedged	677	-	-	677
A Class non-distributing UK reporting fund share USD hedged	4,567,563	66	1,846,184	2,721,445
AI Class non-distributing share	432,251	3,763	134,037	301,977
AI Class non-distributing share EUR hedged	239,260	9,763	20,765	228,258
C Class non-distributing share	1,984	-	-	1,984
D Class distributing (A) UK reporting fund share GBP hedged	1,260,631	122,914	79,703	1,303,842
D Class distributing (M) share	5,938,672	386,240	883,215	5,441,697
D Class distributing (S) (M) (G) share	912,933	-	243	912,690
D Class distributing (S) (M) (G) share SGD hedged	120,644	13,406	54,170	79,880
D Class distributing (S) (M) (G) share USD hedged	679,570	164,448	500,438	343,580
D Class non-distributing share	18,098,595	294,500	6,363,045	12,030,050
D Class non-distributing share SGD hedged	677	-	-	677
D Class non-distributing UK reporting fund share EUR hedged	500,625	10,260	178,118	332,767
D Class non-distributing UK reporting fund share USD hedged	931,201	6,977	360,938	577,240
E Class distributing (Q) share	4,082,094	18,726	887,489	3,213,331
E Class distributing (Q) share EUR hedged	3,231,879	34,339	800,764	2,465,454
E Class distributing (R) (M) (G) share EUR hedged	25,257	5,541	3,852	26,946
E Class non-distributing share	33,981,295	219,965	7,034,020	27,167,240
E Class non-distributing share EUR hedged	16,339,408	227,429	3,477,286	13,089,551
I Class distributing (A) UK reporting fund share GBP hedged	385	-	-	385
I Class distributing (M) share	3,960,093	763,021	2,720,425	2,002,689
I Class distributing (Q) share EUR hedged	1,510,699	2	-	1,510,701
I Class distributing (S) (M) (G) share	15,058,499	497,464	4,251,093	11,304,870
I Class distributing (S) (M) (G) share SGD hedged	1,226,077	-	499	1,225,578
I Class distributing (S) (M) (G) share USD hedged	9,489,945	-	1,261,449	8,228,496
I Class non-distributing share	7,168,118	27,628	4,730,578	2,465,168
I Class non-distributing UK reporting fund share EUR hedged	4,788,021	1,264,638	878,371	5,174,288
I Class non-distributing UK reporting fund share USD hedged	686,679	-	127,030	559,649
S Class non-distributing share EUR hedged	458	-	-	458
S Class non-distributing share USD hedged	500	-	-	500
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class distributing (M) UK reporting fund share	5,639	-	371	5,268
SR Class distributing (S) (M) (G) UK reporting fund share	73,267	266,390	-	339,657
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	475	13	-	488
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	389	-	-	389
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	681	-	-	681
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	274,506	747,070	91,451	930,125
SR Class non-distributing UK reporting fund share	214,482	99,892	47,304	267,070
SR Class non-distributing UK reporting fund share EUR hedged	420	-	-	420
SR Class non-distributing UK reporting fund share USD hedged	320,429	29,789	257,513	92,705
X Class distributing (M) share	500	-	388	112
X Class non-distributing share	44,062	1,162	18,449	26,775
X Class non-distributing share USD hedged	318,198	27,770	74,160	271,808

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>China Flexible Equity Fund<sup>(1)</sup></b>				
A Class non-distributing share	26,836	-	26,836	-
A Class non-distributing share EUR hedged	51,703	-	51,703	-
AI Class non-distributing share EUR hedged	445	-	445	-
D Class non-distributing share	29,300	139	29,439	-
D Class non-distributing share EUR hedged	445	-	445	-
E Class distributing (Q) share EUR hedged	150,157	3,385	153,542	-
E Class non-distributing share	504,545	4,607	509,152	-
E Class non-distributing share EUR hedged	750,865	12,283	763,148	-
I Class non-distributing share	500	-	500	-
I Class non-distributing share EUR hedged	445	-	445	-
X Class non-distributing share	1,508,021	-	1,508,021	-
Z Class non-distributing share	500	-	500	-
<b>China Fund</b>				
A Class distributing (A) UK reporting fund share GBP hedged	173,709	313	5,290	168,732
A Class distributing (T) share	96,722	82,221	20,435	158,508
A Class non-distributing share	37,490,307	5,339,702	7,605,837	35,224,172
A Class non-distributing share AUD hedged	4,232,277	421,453	432,018	4,221,712
A Class non-distributing share CNH hedged	2,207,114	179,093	176,654	2,209,553
A Class non-distributing share EUR hedged	1,684,923	253,937	276,975	1,661,885
A Class non-distributing share HKD	12,842,206	166,428	1,424,756	11,583,878
A Class non-distributing share SGD hedged	1,718,021	224,209	195,214	1,747,016
AI Class non-distributing share EUR hedged	455	-	-	455
C Class non-distributing share	760,622	47,950	100,859	707,713
D Class distributing (A) UK reporting fund share GBP hedged	16,664	3,409	2,857	17,216
D Class non-distributing share	10,053,899	443,975	797,724	9,700,150
D Class non-distributing share EUR hedged	972,453	180,424	180,665	972,212
D Class non-distributing share HKD	474	-	-	474
D Class non-distributing share SGD hedged	642	-	-	642
D Class non-distributing UK reporting fund share GBP hedged	2,234,345	198,168	548,993	1,883,520
E Class non-distributing share EUR hedged	2,466,822	205,616	269,881	2,402,557
I Class non-distributing share	4,690,488	189,052	630,983	4,248,557
I Class non-distributing share EUR hedged	445	-	-	445
X Class non-distributing share	74,505	23,228	16,731	81,002
<b>China Impact Fund</b>				
A Class non-distributing share	1,278,615	6,325	212,200	1,072,740
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	15,000	-	-	15,000
D Class non-distributing share EUR hedged	6,381	-	-	6,381
E Class non-distributing share EUR hedged	412,191	74,506	64,168	422,529
I Class non-distributing share	4,600	-	-	4,600
I Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share	1,161,142	25,076	708	1,185,510
<b>China Innovation Fund</b>				
A Class non-distributing share	20,519	13,042	6,511	27,050
A Class non-distributing share CNH hedged	4,205	(1)	2,021	2,183
D Class non-distributing UK reporting fund share	23,722	20,156	22,730	21,148
D Class non-distributing UK reporting fund share CNH hedged	318	-	-	318
E Class non-distributing share	2,934	23,146	1,042	25,038
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,998,120	670	5	1,998,785
<b>China Multi-Asset Fund</b>				
A Class distributing (T) share	500	-	-	500
A Class distributing (T) share CNH hedged	362	-	-	362
A Class distributing (T) share HKD hedged	391	-	-	391
A Class non-distributing share	500	-	-	500
E Class non-distributing share EUR hedged	-	466	-	466
I Class non-distributing share	500	-	-	500
X Class non-distributing share	1,997,500	-	-	1,997,500

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

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>China Onshore Bond Fund</b>				
A Class distributing (R) (M) (G) share HKD hedged	109,305	76	69,516	39,865
A Class distributing (R) (M) (G) share USD hedged	71,369	55,827	50,238	76,958
A Class distributing (S) (M) (G) UK reporting fund share	44,645	2	15,665	28,982
A Class non-distributing UK reporting fund share	603	1	257	347
E Class non-distributing share	472	-	-	472
E Class non-distributing share EUR hedged	472	-	-	472
I Class non-distributing share EUR hedged	472	-	-	472
I Class non-distributing UK reporting fund share	347	-	-	347
X Class non-distributing UK reporting fund share	1,434,990	-	300,631	1,134,359
X Class non-distributing UK reporting fund share USD hedged	7,831,361	-	31,647	7,799,714
ZI Class distributing (R) (M) (G) share USD hedged	500	-	-	500
ZI Class non-distributing share	361	-	-	361
<b>Circular Economy Fund</b>				
A Class distributing (A) UK reporting fund share	48,250	-	380	47,870
A Class distributing (Q) (G) share	-	4,049	1	4,048
A Class distributing (T) share	500	-	-	500
A Class distributing (T) share AUD hedged	747	-	-	747
A Class distributing (T) share CNH hedged	343	-	-	343
A Class distributing (T) share HKD hedged	393	-	-	393
A Class non-distributing share	8,821,015	341,660	1,062,041	8,100,634
A Class non-distributing share AUD hedged	77,478	39,310	39,270	77,518
A Class non-distributing share CAD hedged	105,106	269,090	266,329	107,867
A Class non-distributing share CNH hedged	15,928	22,413	10,615	27,726
A Class non-distributing share EUR hedged	278,461	110,151	101,553	287,059
A Class non-distributing share GBP hedged	64,207	7,541	268	71,480
A Class non-distributing share HKD hedged	228,666	37,419	45,957	220,128
A Class non-distributing share NZD hedged	13,130	15,798	7,172	21,756
A Class non-distributing share SGD hedged	70,030	578	14,516	56,092
AI Class non-distributing share	3,454,058	505,097	913,340	3,045,815
C Class non-distributing share	445	-	-	445
D Class non-distributing share	4,759,642	1,385,123	2,625,454	3,519,311
D Class non-distributing UK reporting fund share GBP hedged	568,933	20,484	155,154	434,263
E Class non-distributing share	30,037,974	1,192,075	4,655,562	26,574,487
I Class distributing (A) UK reporting fund share	643,596	-	432,848	210,748
I Class non-distributing share	59,191,825	1,101,782	10,904,136	49,389,471
I Class non-distributing share JPY hedged	29,962,319	-	8,349,095	21,613,224
SR Class distributing (A) UK reporting fund share	83,058	-	18,127	64,931
SR Class non-distributing UK reporting fund share	1,509,422	29,811	363,245	1,175,988
SR Class non-distributing UK reporting fund share EUR hedged	22,363	-	317	22,046
X Class non-distributing share	1,883,587	812,912	275,762	2,420,737
Z Class non-distributing share	500	-	-	500
<b>Climate Action Equity Fund</b>				
A Class non-distributing share	4,760	2,960	1,240	6,480
AI Class non-distributing share	443	-	-	443
C Class non-distributing share	1,832	168	-	2,000
D Class non-distributing share	12,117	5,053	3,727	13,443
E Class non-distributing share	16,134	4,502	1,023	19,613
I Class non-distributing share	500	-	-	500
X Class non-distributing share	496,000	-	-	496,000
<b>Climate Action Multi-Asset Fund</b>				
A Class distributing (R) (M) (G) share USD hedged	564	-	-	564
A Class non-distributing share	14,500	8,107	22,107	500
AI Class non-distributing share	500	-	-	500
C Class non-distributing share	1,448	549	-	1,997
D Class non-distributing share	500	-	-	500
E Class non-distributing share	18,212	591	4,983	13,820
I Class non-distributing share	500	-	-	500
X Class non-distributing share	4,996,500	-	-	4,996,500

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Continental European Flexible Fund</b>				
A Class distributing (A) share	2,274,440	229,787	235,512	2,268,715
A Class distributing (A) UK reporting fund share	1,163,546	41,100	75,011	1,129,635
A Class distributing (A) UK reporting fund share GBP hedged	391,603	51,395	42,462	400,536
A Class non-distributing share	3,403,455	383,087	597,559	3,188,983
A Class non-distributing share USD hedged	11,711,787	440,213	2,666,215	9,485,785
A Class non-distributing UK reporting fund share	24,382,974	2,288,578	3,517,161	23,154,391
AI Class non-distributing share	167,248	7,517	28,434	146,331
C Class non-distributing share	2,777,145	103,986	239,640	2,641,491
D Class distributing (A) UK reporting fund share	9,651,670	1,307,151	1,348,072	9,610,749
D Class distributing (A) UK reporting fund share GBP hedged	2,397,640	168,612	359,452	2,206,800
D Class distributing (A) UK reporting fund share USD hedged	177,107	6,959	11,486	172,580
D Class non-distributing share	22,346,228	1,870,041	4,010,397	20,205,872
D Class non-distributing share USD hedged	3,158,798	115,128	590,404	2,683,522
D Class non-distributing UK reporting fund share	1,173,028	1,837,416	456,025	2,554,419
D Class non-distributing UK reporting fund share GBP hedged	1,236,965	71,448	96,483	1,211,930
E Class non-distributing share	8,720,242	402,830	1,003,702	8,119,370
I Class distributing (A) share	-	81,791	-	81,791
I Class distributing (A) UK reporting fund share	13,048,709	3,052,216	1,542,291	14,558,634
I Class distributing (A) UK reporting fund share USD hedged	32,004	-	9,685	22,319
I Class non-distributing share	29,758,269	5,599,396	6,501,034	28,856,631
I Class non-distributing share USD hedged	2,232,774	201,778	804,383	1,630,169
I Class non-distributing UK reporting fund share	383,938	1,205,478	159,590	1,429,826
I Class non-distributing UK reporting fund share GBP hedged	8,448,778	3,504,125	2,191,569	9,761,334
SR Class distributing (A) UK reporting fund share	616,137	9,038	40,855	584,320
SR Class distributing (A) UK reporting fund share USD hedged	89	-	-	89
SR Class non-distributing UK reporting fund share	6,674,020	395,192	1,523,402	5,545,810
SR Class non-distributing UK reporting fund share USD hedged	409,552	48,442	41,904	416,090
X Class distributing (A) UK reporting fund share	144,171	115,622	73,064	186,729
X Class non-distributing share	1,979,454	849,249	24,458	2,804,245
<b>Developed Markets Sustainable Equity Fund</b>				
A Class non-distributing share	995	-	-	995
D Class non-distributing share	464	-	-	464
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	674	160	52	782
I Class non-distributing share	464	-	-	464
I Class non-distributing UK reporting fund share	490,374	1,833	383,936	108,271
X Class non-distributing share	-	534	-	534
X Class non-distributing UK reporting fund share	1,279,983	-	35,948	1,244,035
ZI Class non-distributing share	1,003	-	-	1,003

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Dynamic High Income Fund</b>				
A Class distributing (R) (M) (G) share AUD hedged	26,668,182	3,715,633	4,830,558	25,553,257
A Class distributing (R) (M) (G) share CNH hedged	6,861,031	1,319,597	2,428,423	5,752,205
A Class distributing (R) (M) (G) share EUR hedged	539	4,754	-	5,293
A Class distributing (R) (M) (G) share NZD hedged	3,135,086	929,606	969,123	3,095,569
A Class distributing (S) (M) (G) share	184,848,724	15,742,562	25,863,433	174,727,853
A Class distributing (S) (M) (G) share CAD hedged	4,240,577	2,766,903	2,405,795	4,601,685
A Class distributing (S) (M) (G) share CHF hedged	-	69,001	-	69,001
A Class distributing (S) (M) (G) share EUR hedged	34,991,116	2,153,146	5,620,698	31,523,564
A Class distributing (S) (M) (G) share GBP hedged	15,451,538	2,279,270	2,734,752	14,996,056
A Class distributing (S) (M) (G) share HKD hedged	27,030,077	6,551,767	8,739,296	24,842,548
A Class distributing (S) (M) (G) share JPY hedged	-	1,712,411	400	1,712,011
A Class distributing (S) (M) (G) share SGD hedged	58,236,103	5,117,622	5,707,635	57,646,090
A Class non-distributing share	10,160,987	241,829	1,855,453	8,547,363
A Class non-distributing share CHF hedged	22,734	-	392	22,342
A Class non-distributing share SGD hedged	1,022,362	22,570	156,750	888,182
AI Class distributing (Q) share EUR hedged	17,489	152	448	17,193
AI Class non-distributing share EUR hedged	15,968	-	344	15,624
D Class distributing (Q) UK reporting fund share GBP hedged	68,536	1,285	28,988	40,833
D Class distributing (S) (M) (G) share	8,526,281	2,212,983	1,553,430	9,185,834
D Class non-distributing share	743,486	131,160	194,975	679,671
D Class non-distributing share CHF hedged	485	-	-	485
D Class non-distributing share EUR hedged	56,843	-	17,388	39,455
E Class distributing (Q) share EUR hedged	664,212	71,304	114,547	620,969
E Class non-distributing share	126,927	39,084	22,859	143,152
E Class non-distributing share EUR hedged	499,462	28,647	35,238	492,871
I Class distributing (S) (M) (G) share	1,122,606	54,981	104,147	1,073,440
I Class non-distributing share	500	-	-	500
I Class non-distributing share BRL hedged	636,386	7,438	108,224	535,600
I Class non-distributing share EUR hedged	55,281	-	20,051	35,230
X Class non-distributing share	3,304,439	135,960	465,294	2,975,105
<b>Emerging Europe Fund</b>				
A Class distributing (A) share	41,415	-	-	41,415
A Class distributing (A) UK reporting fund share	7,206	-	-	7,206
A Class non-distributing share	4,248,968	-	-	4,248,968
A Class non-distributing share SGD hedged	94,143	-	-	94,143
C Class non-distributing share	64,429	-	-	64,429
D Class distributing (A) UK reporting fund share	2,885	-	-	2,885
D Class non-distributing share	340,629	-	-	340,629
D Class non-distributing UK reporting fund share GBP hedged	1,496	-	-	1,496
E Class non-distributing share	199,797	-	-	199,797
I Class non-distributing share	841,082	-	-	841,082
X Class distributing (A) UK reporting fund share	40	-	-	40
X Class non-distributing share	11	-	-	11

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Emerging Markets Bond Fund</b>				
A Class distributing (A) share	5,495,948	27,023	965,800	4,557,171
A Class distributing (D) share	597,977	65,835	61,496	602,316
A Class distributing (M) share	2,426,367	484,279	833,197	2,077,449
A Class distributing (R) (M) (G) share AUD hedged	1,307,790	563,507	794,386	1,076,911
A Class distributing (R) (M) (G) share NZD hedged	319,821	28,909	124,624	224,106
A Class distributing (R) (M) (G) share ZAR hedged	189,107	53,936	29,357	213,686
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	358	6	19	345
A Class distributing (S) (M) (G) share	8,079,234	817,375	1,576,712	7,319,897
A Class distributing (S) (M) (G) share CAD hedged	682,425	54,178	25,355	711,248
A Class distributing (S) (M) (G) share GBP hedged	716,855	25,771	173,237	569,389
A Class distributing (S) (M) (G) share HKD hedged	2,863,853	323,979	623,456	2,564,376
A Class non-distributing share	4,737,763	1,555,266	1,479,297	4,813,732
A Class non-distributing share EUR hedged	4,678,813	21,660	40,975	4,659,498
A Class non-distributing share GBP hedged	1,178,128	8,371	71,513	1,114,986
AI Class distributing (Q) share EUR hedged	14,730	7	5,732	9,005
AI Class non-distributing share EUR hedged	18,624	-	10,423	8,201
C Class distributing (D) share	93,263	1,609	506	94,366
C Class non-distributing share	1,051,910	36,360	69,465	1,018,805
D Class distributing (M) share	1,551,082	1,423,049	1,666,785	1,307,346
D Class non-distributing share	138,329	60,576	22,978	175,927
D Class non-distributing share EUR hedged	3,232,263	1,287,204	1,872,564	2,646,903
D Class non-distributing UK reporting fund share	1,881,793	654,957	513,511	2,023,239
E Class distributing (Q) share EUR hedged	556,380	43,634	45,566	554,448
E Class non-distributing share	2,835,307	135,110	325,080	2,645,337
E Class non-distributing share EUR hedged	780,157	155,402	116,956	818,603
I Class distributing (A) share	88,417	-	373	88,044
I Class distributing (A) UK reporting fund share EUR hedged	509	27	-	536
I Class distributing (A) UK reporting fund share GBP hedged	388	-	-	388
I Class distributing (Q) share EUR hedged	31,851	3	532	31,322
I Class non-distributing share	14,565,213	3,982,417	3,082,820	15,464,810
I Class non-distributing share EUR hedged	6,213,831	8,892	240,477	5,982,246
I Class non-distributing UK reporting fund share CHF hedged	492	-	-	492
I Class non-distributing UK reporting fund share GBP hedged	350	-	-	350
X Class distributing (Q) share CHF hedged	1,554,754	46,416	388	1,600,782
X Class distributing (Q) share EUR hedged	571	18	-	589
X Class non-distributing share	1,207,411	220,918	718,586	709,743
X Class non-distributing share EUR hedged	5,995,555	4,236,356	614,001	9,617,910
<b>Emerging Markets Corporate Bond Fund</b>				
A Class distributing (S) (M) (G) share	-	500	-	500
A Class distributing (S) (M) (G) share SGD hedged	-	666	-	666
A Class non-distributing share	4,802,025	205,614	1,174,660	3,832,979
A Class non-distributing share EUR hedged	118,020	1,453	12,925	106,548
AI Class non-distributing share	440	-	-	440
D Class distributing (M) UK reporting fund share GBP hedged	77,199	2,420	19,143	60,476
D Class distributing (S) (M) (G) share SGD hedged	-	664	-	664
D Class non-distributing share	3,291,820	282,448	537,170	3,037,098
D Class non-distributing share EUR hedged	191,290	-	99,026	92,264
E Class distributing (Q) share EUR hedged	312,546	6,838	29,236	290,148
E Class non-distributing share	910,799	26,981	94,431	843,349
E Class non-distributing share EUR hedged	566,664	14,529	237,973	343,220
I Class distributing (A) share EUR hedged	11,280,893	615,422	321	11,895,994
I Class distributing (Q) share EUR hedged	2,400,463	9	2,400,342	130
I Class non-distributing share	5,877,607	355,129	1,429,952	4,802,784
I Class non-distributing share CHF hedged	491	-	-	491
I Class non-distributing share EUR hedged	3,318,325	83,582	1,104,789	2,297,118
SR Class distributing (M) share	500	-	-	500
SR Class distributing (M) UK reporting fund share GBP hedged	364	-	-	364
SR Class non-distributing UK reporting fund share	682,813	-	385,517	297,296
SR Class non-distributing UK reporting fund share EUR hedged	23,703	-	-	23,703
X Class non-distributing share	21,713,432	771,800	811,304	21,673,928
X Class non-distributing share JPY hedged	14,049,288	-	16,466	14,032,822

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Emerging Markets Equity Income Fund</b>				
A Class distributing (Q) (G) share	374,516	3,851	66,751	311,616
A Class distributing (R) (M) (G) share AUD hedged	134,685	125,266	1,287	258,664
A Class distributing (R) (M) (G) share CNH hedged	487	4	11	480
A Class distributing (R) (M) (G) share NZD hedged	34,850	69	18,994	15,925
A Class distributing (S) (M) (G) share	1,113,017	142,992	211,526	1,044,483
A Class distributing (S) (M) (G) share CAD hedged	65,355	16,585	465	81,475
A Class distributing (S) (M) (G) share EUR hedged	132,969	306	3,035	130,240
A Class distributing (S) (M) (G) share GBP hedged	194,186	62,073	61,892	194,367
A Class distributing (S) (M) (G) share HKD hedged	233,757	11,247	23,728	221,276
A Class distributing (S) (M) (G) share SGD hedged	108,721	6,316	5,348	109,689
A Class non-distributing share	1,386,312	126,476	252,918	1,259,870
A Class non-distributing share EUR hedged	54,831	46	10,135	44,742
AI Class distributing (Q) (G) share EUR hedged	516	9,257	-	9,773
AI Class non-distributing share	448	-	-	448
D Class distributing (Q) (G) UK reporting fund share	502,266	787,390	49,624	1,240,032
D Class non-distributing share	1,725	556	-	2,281
D Class non-distributing share EUR hedged	455	-	-	455
D Class non-distributing UK reporting fund share	4,925,046	213,370	993,633	4,144,783
E Class distributing (Q) (G) share EUR hedged	445,814	32,059	17,352	460,521
E Class non-distributing share EUR hedged	402,221	80,072	161,514	320,779
I Class non-distributing share	733,205	114,129	762,310	85,024
I Class non-distributing share CHF hedged	621	-	-	621
X Class distributing (S) (M) (G) share	15	-	-	15
X Class non-distributing share	2,514,374	-	823,055	1,691,319
<b>Emerging Markets Fund</b>				
A Class distributing (A) share	67,376	13,991	5,156	76,211
A Class non-distributing share	10,992,517	518,601	1,069,301	10,441,817
A Class non-distributing share EUR hedged	160,063	7,912	57,956	110,019
AI Class non-distributing share	87,124	2,666	26,195	63,595
C Class non-distributing share	826,472	23,386	80,316	769,542
D Class non-distributing share	6,098,787	891,397	910,317	6,079,867
D Class non-distributing share EUR hedged	149,150	29,893	49,724	129,319
E Class non-distributing share	2,260,336	173,321	339,776	2,093,881
I Class distributing (A) share	2,196,470	2	-	2,196,472
I Class distributing (Q) UK reporting fund share	13,233,577	82,000	1,423,909	11,891,668
I Class non-distributing share	48,088,731	6,078,574	8,513,526	45,653,779
SI Class non-distributing share	61,504,602	-	368	61,504,234
X Class non-distributing share	25,907,238	4,321,135	5,475,618	24,752,755
<b>Emerging Markets Impact Bond Fund</b>				
A Class non-distributing share	500	-	-	500
D Class non-distributing UK reporting fund share	38,353	86,300	7,653	117,000
D Class non-distributing UK reporting fund share EUR hedged	425	62,441	-	62,866
E Class non-distributing share EUR hedged	641	1,815	-	2,456
I Class non-distributing UK reporting fund share	268,400	727,400	313,050	682,750
I Class non-distributing UK reporting fund share CHF hedged	-	179,956	-	179,956
I Class non-distributing UK reporting fund share EUR hedged	8,110,970	398,440	324,600	8,184,810
I Class non-distributing UK reporting fund share GBP hedged	-	397	-	397
X Class distributing (S) (M) (G) share	3,305	32	3,236	101
X Class non-distributing share EUR hedged	500	-	-	500
X Class non-distributing UK reporting fund share	1,530,800	-	275,634	1,255,166
Z Class non-distributing UK reporting fund share	500	-	-	500
ZI Class non-distributing share	500	-	-	500

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Emerging Markets Local Currency Bond Fund</b>				
A Class distributing (A) share	46,905	15,167	3,332	58,740
A Class distributing (D) share	1,468,592	76,744	91,252	1,454,084
A Class distributing (M) share	6,345,751	873,507	980,826	6,238,432
A Class distributing (M) share AUD hedged	68,007	25	49,686	18,346
A Class distributing (R) (M) (G) share AUD hedged	432,842	438	14,638	418,642
A Class distributing (R) (M) (G) share NZD hedged	36,093	(1)	14,974	21,118
A Class distributing (S) (M) (G) share	2,626,698	23,921	357,751	2,292,868
A Class distributing (S) (M) (G) share CAD hedged	95,409	567	1,284	94,692
A Class distributing (S) (M) (G) share GBP hedged	360,414	6,207	11,387	355,234
A Class distributing (S) (M) (G) share HKD hedged	195,389	-	17,354	178,035
A Class distributing (S) (M) (G) share SGD hedged	925,430	133,321	159,077	899,674
A Class non-distributing share	9,995,204	312,175	957,409	9,349,970
A Class non-distributing share CHF hedged	92,929	-	15,000	77,929
A Class non-distributing share EUR hedged	18,555,897	2,046,312	1,797,816	18,804,393
A Class non-distributing share PLN hedged	849,547	308,451	521,033	636,965
A Class non-distributing share SEK hedged	430	-	-	430
A Class non-distributing share SGD hedged	1,472,685	812,650	2,081,403	203,932
AI Class distributing (Q) share	4,160	18	3,616	562
AI Class non-distributing share	440	2,626	-	3,066
C Class distributing (D) share	126,172	2,561	34,613	94,120
C Class non-distributing share	168,408	10,082	18,949	159,541
D Class distributing (A) share	71,916	4,844	13,942	62,818
D Class distributing (M) share	146,925	38,981	4,649	181,257
D Class distributing (M) share AUD hedged	512	-	-	512
D Class distributing (M) UK reporting fund share GBP hedged	288,826	4,917	91,519	202,224
D Class distributing (Q) UK reporting fund share	4,789	-	4,675	114
D Class non-distributing share	3,022,744	1,405,257	1,754,783	2,673,218
D Class non-distributing share CHF hedged	56,290	-	377	55,913
D Class non-distributing share EUR hedged	3,863,986	298,447	1,022,637	3,139,796
D Class non-distributing share PLN hedged	52,040	-	1,051	50,989
D Class non-distributing share SGD hedged	641	-	-	641
D Class non-distributing UK reporting fund share GBP hedged	65,395	5,830	10,067	61,158
E Class distributing (Q) share EUR hedged	251,522	37,251	15,329	273,444
E Class non-distributing share	759,485	63,775	132,880	690,380
E Class non-distributing share EUR hedged	516,111	16,196	48,474	483,833
I Class distributing (Q) share	4,508,499	291,923	738,631	4,061,791
I Class non-distributing share	29,669,323	2,237,505	3,858,660	28,048,168
I Class non-distributing share EUR hedged	7,659,528	464,576	2,489,068	5,635,036
S Class distributing (M) share	461	2,710	-	3,171
S Class non-distributing share	999	111,308	11,762	100,545
S Class non-distributing share EUR hedged	458	106,813	39,236	68,035
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class distributing (M) UK reporting fund share GBP hedged	360	-	-	360
SR Class non-distributing UK reporting fund share	124,975	-	98,251	26,724
SR Class non-distributing UK reporting fund share EUR hedged	415	-	-	415
X Class distributing (Q) share GBP hedged	380	-	-	380
X Class non-distributing share	25,012,123	5,947,599	1,465,078	29,494,644
X Class non-distributing share GBP hedged	2,494,987	-	6,748	2,488,239
<b>Emerging Markets Sustainable Equity Fund</b>				
A Class non-distributing share	1,278	-	-	1,278
D Class non-distributing share	101,185	898	68,545	33,538
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	4,363	1,759	34	6,088
I Class non-distributing UK reporting fund share	1,057,718	92,166	-	1,149,884
X Class non-distributing share	1,911	24,383,982	205,743	24,180,150
X Class non-distributing share NZD hedged	765	-	-	765
X Class non-distributing UK reporting fund share	8,972,925	1,119,924	842,384	9,250,465
ZI Class non-distributing share	1,003	-	-	1,003

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>ESG Flex Choice Cautious Fund</b>				
A Class distributing (S) (M) (G) share	32,018	2,984	-	35,002
A Class distributing (S) (M) (G) share AUD hedged	1,950	-	-	1,950
A Class distributing (S) (M) (G) share CAD hedged	644	12,893	-	13,537
A Class distributing (S) (M) (G) share CNH hedged	319	-	-	319
A Class distributing (S) (M) (G) share GBP hedged	412	-	-	412
A Class distributing (S) (M) (G) share HKD hedged	3,598	-	-	3,598
A Class distributing (T) share	163,273	153,038	94,075	222,236
A Class distributing (T) share AUD hedged	13,766	-	-	13,766
A Class distributing (T) share CAD hedged	641	-	-	641
A Class distributing (T) share CNH hedged	13,807	52,280	-	66,087
A Class distributing (T) share GBP hedged	411	-	-	411
A Class distributing (T) share HKD hedged	6,909	-	-	6,909
A Class non-distributing share	299,127	641,590	683,995	256,722
A Class non-distributing share AUD hedged	682	-	-	682
A Class non-distributing share CAD hedged	644	-	-	644
A Class non-distributing share CNH hedged	47,369	6,416	24,655	29,130
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	389	-	-	389
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,789	-	-	492,789
<b>ESG Flex Choice Growth Fund</b>				
A Class distributing (S) (M) (G) share	24,156	6,780	19,363	11,573
A Class distributing (S) (M) (G) share AUD hedged	9,932	-	7,197	2,735
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	912	-	-	912
A Class distributing (S) (M) (G) share GBP hedged	411	-	-	411
A Class distributing (S) (M) (G) share HKD hedged	389	-	-	389
A Class distributing (T) share	290,824	680,007	209,633	761,198
A Class distributing (T) share AUD hedged	113,628	-	27,329	86,299
A Class distributing (T) share CAD hedged	641	328	-	969
A Class distributing (T) share CNH hedged	41,617	190,945	3,540	229,022
A Class distributing (T) share GBP hedged	6,246	-	-	6,246
A Class distributing (T) share HKD hedged	220,238	3,396	94,780	128,854
A Class non-distributing share	99,107	491,899	326,790	264,216
A Class non-distributing share AUD hedged	16,933	-	12,383	4,550
A Class non-distributing share CAD hedged	644	48	48	644
A Class non-distributing share CNH hedged	8,728	36,095	1,028	43,795
A Class non-distributing share GBP hedged	412	41	-	453
A Class non-distributing share HKD hedged	11,806	-	553	11,253
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,702	-	-	492,702

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>ESG Flex Choice Moderate Fund</b>				
A Class distributing (S) (M) (G) share	8,282	-	1,079	7,203
A Class distributing (S) (M) (G) share AUD hedged	11,586	-	-	11,586
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	319	-	-	319
A Class distributing (S) (M) (G) share GBP hedged	21,313	-	-	21,313
A Class distributing (S) (M) (G) share HKD hedged	2,428	-	-	2,428
A Class distributing (T) share	310,850	559,350	277,778	592,422
A Class distributing (T) share AUD hedged	13,123	-	-	13,123
A Class distributing (T) share CAD hedged	641	-	-	641
A Class distributing (T) share CNH hedged	38,059	166,318	1,110	203,267
A Class distributing (T) share GBP hedged	411	-	-	411
A Class distributing (T) share HKD hedged	198,170	793	20,310	178,653
A Class non-distributing share	286,855	202,858	442,837	46,876
A Class non-distributing share AUD hedged	682	-	-	682
A Class non-distributing share CAD hedged	644	-	-	644
A Class non-distributing share CNH hedged	15,214	(1)	9,518	5,695
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	389	-	-	389
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,731	-	-	492,731
<b>ESG Global Conservative Income Fund</b>				
A Class distributing (A) (G) share	83,120	1,214	4,592	79,742
A Class distributing (Y) (Q) (G) share	91,984	13	8,186	83,811
A Class non-distributing share	786	3	3	786
AI Class distributing (Q) (G) share	11,079,633	1,125,123	2,721,280	9,483,476
AI Class non-distributing share	4,023,818	508,274	1,139,367	3,392,725
D Class distributing (A) (G) share	580	28	-	608
D Class non-distributing share	500	-	-	500
E Class distributing (Q) (G) share	22,228,020	816,739	5,026,815	18,017,944
E Class distributing (S) (M) (G) share	238,362	86	23,479	214,969
E Class distributing (Y) (Q) (G) share	318,192	92	8,734	309,550
E Class non-distributing share	5,307,713	119,926	1,150,812	4,276,827
I Class non-distributing share	500	-	-	500
X Class non-distributing share	478	-	-	478
<b>ESG Global Multi-Asset Income Fund</b>				
A Class distributing (M) (G) share	477	14	-	491
A Class distributing (S) (M) (G) share	500	-	-	500
A Class distributing (S) (M) (G) share EUR hedged	225,581	4,503	103,704	126,380
A Class distributing (S) (M) (G) share HKD hedged	389	-	-	389
A Class distributing (S) (M) (G) share SGD hedged	673	125	2	796
A Class non-distributing share	1,704	3,083	874	3,913
D Class non-distributing share	500	-	-	500
E Class distributing (Q) (G) share EUR hedged	475	647	-	1,122
E Class non-distributing share EUR hedged	3,418	84	-	3,502
X Class distributing (Q) (G) share GBP hedged	10,995,229	-	10,994,859	370
X Class non-distributing share	4,580,153	-	-	4,580,153

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>ESG Multi-Asset Fund</b>				
A Class distributing (A) share	109,475,703	7,143,643	24,079,384	92,539,962
A Class distributing (R) (M) (G) share SGD hedged	2,979,829	102,282	720,627	2,361,484
A Class distributing (R) (M) (G) share USD hedged	3,917,043	154,988	706,793	3,365,238
A Class distributing (T) share CNH hedged	4,761	24,066	14,476	14,351
A Class distributing (T) share SGD hedged	97,531	2,863,018	132,732	2,827,817
A Class distributing (T) share USD hedged	232,443	1,656,501	353,560	1,535,384
A Class non-distributing share	43,247,901	3,913,659	17,284,433	29,877,127
A Class non-distributing share AUD hedged	843,829	40,849	228,018	656,660
A Class non-distributing share SGD hedged	898,211	47,966	232,259	713,918
A Class non-distributing share USD hedged	4,247,407	286,994	921,722	3,612,679
A Class non-distributing share ZAR hedged	358,539	27,786	154,953	231,372
AI Class non-distributing share	18,152,825	311,986	5,011,172	13,453,639
C Class non-distributing share	62,113,630	1,528,628	9,976,825	53,665,433
C Class non-distributing share USD hedged	510,033	17,259	49,861	477,431
D Class non-distributing share	15,568,922	707,759	4,415,807	11,860,874
D Class non-distributing share USD hedged	2,449,349	16,082	184,003	2,281,428
E Class non-distributing share	95,379,029	2,592,904	18,029,444	79,942,489
E Class non-distributing share USD hedged	2,442,316	132,563	386,307	2,188,572
I Class non-distributing share	48,689,701	4,334,640	10,882,408	42,141,933
I Class non-distributing share BRL hedged	35,825	16,544	6,365	46,004
I Class non-distributing share USD hedged	13,421,008	69,251	1,980,070	11,510,189
<b>Euro Bond Fund</b>				
A Class distributing (A) share	2,889,165	140,144	236,527	2,792,782
A Class distributing (A) UK reporting fund share	4,700	8,621	348	12,973
A Class distributing (D) share	270,636	45,327	35,649	280,314
A Class distributing (M) share	174,330	52,363	23,256	203,437
A Class non-distributing share	13,987,028	3,178,998	2,260,101	14,905,925
A Class non-distributing share JPY hedged	17,348	-	-	17,348
A Class non-distributing share PLN hedged	11,007	10,265	4,068	17,204
A Class non-distributing share USD hedged	110,515	47,926	49,374	109,067
AI Class non-distributing share	53,154	39,936	35,095	57,995
C Class non-distributing share	315,926	46,823	37,176	325,573
D Class distributing (A) share	759,103	55,498	123,435	691,166
D Class distributing (A) UK reporting fund share	7,447	394	1,170	6,671
D Class distributing (A) UK reporting fund share GBP hedged	20,601	5	3,141	17,465
D Class distributing (M) share	81,115	37,386	37,035	81,466
D Class non-distributing share	9,731,097	5,100,363	1,141,557	13,689,903
D Class non-distributing share CHF hedged	203,136	-	-	203,136
D Class non-distributing share USD hedged	437,351	2,084,510	129,597	2,392,264
E Class distributing (Q) share	1,281,572	94,843	106,161	1,270,254
E Class non-distributing share	3,198,877	891,222	422,762	3,667,337
I Class distributing (A) UK reporting fund share	221,503	138	26,823	194,818
I Class distributing (A) UK reporting fund share GBP hedged	347	-	262	85
I Class distributing (A) UK reporting fund share USD hedged	500	-	399	101
I Class non-distributing share	70,343,412	12,314,479	15,758,437	66,899,454
I Class non-distributing share CHF hedged	18,014	-	-	18,014
I Class non-distributing share JPY hedged	548	-	-	548
I Class non-distributing share USD hedged	810,704	-	631,771	178,933
S Class distributing (A) share	698,498	7	83,779	614,726
S Class distributing (M) share	457	5	-	462
S Class non-distributing share	913	439,494	105,733	334,674
SR Class non-distributing UK reporting fund share	659,144	204,522	304	863,362
SR Class non-distributing UK reporting fund share USD hedged	30,432	-	386	30,046
X Class non-distributing share	5,970,858	1,201,994	1,482,160	5,690,692

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Euro Corporate Bond Fund</b>				
A Class distributing (D) share	433,003	107,600	112,466	428,137
A Class distributing (M) share	350,549	120,331	124,899	345,981
A Class non-distributing share	13,058,398	6,332,730	3,106,159	16,284,969
A Class non-distributing share CHF hedged	57,465	251,337	10,022	298,780
A Class non-distributing share GBP hedged	21,797	20,205	4,360	37,642
A Class non-distributing share SEK hedged	120,429	3,248	37,414	86,263
A Class non-distributing share USD hedged	137,683	12,809	4,822	145,670
AI Class non-distributing share	201,806	65,262	31,322	235,746
C Class non-distributing share	529,711	359,102	230,370	658,443
D Class distributing (M) share	1,838,612	164,539	945,970	1,057,181
D Class non-distributing share	31,831,850	5,539,874	7,972,027	29,399,697
D Class non-distributing share CHF hedged	269,395	-	401	268,994
D Class non-distributing share GBP hedged	9,325	-	303	9,022
D Class non-distributing share USD hedged	734,435	571,147	313,458	992,124
E Class distributing (Q) share	3,295,537	256,948	242,692	3,309,793
E Class non-distributing share	7,168,160	2,766,089	765,903	9,168,346
I Class distributing (Q) share	2,738,868	31,773	575,578	2,195,063
I Class non-distributing share	126,253,689	26,594,024	29,234,630	123,613,083
I Class non-distributing share CHF hedged	495	-	-	495
I Class non-distributing share GBP hedged	380	-	-	380
I Class non-distributing share JPY hedged	5,064,029	-	738,392	4,325,637
X Class distributing (Q) share	25,022,073	4	336	25,021,741
X Class non-distributing share	15,794,785	2,158,091	5,992,427	11,960,449
<b>Euro Reserve Fund</b>				
A Class non-distributing share	619,714	411,351	332,667	698,398
C Class non-distributing share	760,728	463,916	176,225	1,048,419
D Class non-distributing share	86,919	25,382	27,914	84,387
E Class non-distributing share	461,446	225,821	169,135	518,132
X Class non-distributing share	46,207	7,791	1,621	52,377
<b>Euro Short Duration Bond Fund</b>				
A Class distributing (A) UK reporting fund share	1,220,323	48,796	174,361	1,094,758
A Class distributing (A) UK reporting fund share GBP hedged	558,472	13,131	38,432	533,171
A Class distributing (A) UK reporting fund share USD hedged	63,731	1	84	63,648
A Class distributing (D) share	1,003,326	157,043	472,765	687,604
A Class distributing (M) share	259,189	51,762	157,061	153,890
A Class non-distributing share	61,862,948	11,412,832	13,117,092	60,158,688
A Class non-distributing share CHF hedged	684,768	122,182	182,759	624,191
A Class non-distributing share USD hedged	4,006,856	89,229	303,000	3,793,085
AI Class non-distributing share	366,588	107,009	178,957	294,640
C Class non-distributing share	917,617	336,624	131,436	1,122,805
D Class distributing (A) UK reporting fund share	1,206,678	18,607	545,770	679,515
D Class distributing (A) UK reporting fund share GBP hedged	363,563	18,373	34,122	347,814
D Class distributing (A) UK reporting fund share USD hedged	115,818	-	10,000	105,818
D Class distributing (M) UK reporting fund share	771,802	21,561	100,793	692,570
D Class distributing (M) UK reporting fund share GBP hedged	96,298	1,453	54,744	43,007
D Class non-distributing share	52,807,594	7,473,628	35,457,437	24,823,785
D Class non-distributing share CHF hedged	1,363,598	16,776	209,249	1,171,125
D Class non-distributing share USD hedged	207,209	96,578	8,564	295,223
E Class non-distributing share	14,216,589	1,600,841	2,419,401	13,398,029
I Class distributing (Q) share	73,535	-	237	73,298
I Class non-distributing share	68,866,826	6,915,708	32,458,122	43,324,412
I Class non-distributing share CHF hedged	32,374	(1)	7,679	24,694
I Class non-distributing share USD hedged	325,654	22,431	210,660	137,425
S Class distributing (A) share	460	1	-	461
S Class distributing (M) share	447	5	-	452
S Class non-distributing share	3,081,167	29,122,380	26,987,859	5,215,688
S Class non-distributing share USD hedged	500	-	-	500
SI Class non-distributing share	112,638,232	44,401,082	35,660,527	121,378,787
SI Class non-distributing share USD hedged	5,292	18,323	405	23,210
X Class non-distributing share	23,178,787	1,739,845	8,853,652	16,064,980

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Euro-Markets Fund</b>				
A Class distributing (A) share	2,823,655	14,856	150,282	2,688,229
A Class distributing (A) UK reporting fund share	6,172	3,312	-	9,484
A Class non-distributing share	15,593,139	680,917	1,755,597	14,518,459
A Class non-distributing share CHF hedged	235,359	2,433	6,673	231,119
A Class non-distributing share GBP hedged	150,693	14,135	7,879	156,949
A Class non-distributing share HKD hedged	31,467	-	-	31,467
A Class non-distributing share SGD hedged	24,363	17	183	24,197
A Class non-distributing share USD hedged	1,622,265	21,392	186,350	1,457,307
AI Class non-distributing share	23,626	13,023	8,374	28,275
C Class non-distributing share	313,684	39,607	58,989	294,302
D Class distributing (A) share	44,872	(1)	6,363	38,508
D Class distributing (A) UK reporting fund share	128,883	724	45,017	84,590
D Class non-distributing share	71,492	266,277	257,842	79,927
D Class non-distributing share USD hedged	464,256	417,294	37,081	844,469
D Class non-distributing UK reporting fund share	5,175,603	352,325	710,345	4,817,583
D Class non-distributing UK reporting fund share CHF hedged	537,831	53,441	68,761	522,511
E Class non-distributing share	2,639,752	41,799	265,698	2,415,853
I Class distributing (A) share	73,904	1,501	26,137	49,268
I Class non-distributing share	2,590,814	278,477	431,045	2,438,246
S Class distributing (A) share	31,474	1	-	31,475
S Class non-distributing share	105,919	-	3,400	102,519
X Class non-distributing share	1,242,625	17,560	1,260,180	5
<b>European Equity Income Fund</b>				
A Class distributing (A) (G) share	17,935,686	544,700	1,166,127	17,314,259
A Class distributing (Q) (G) share	2,725,992	82,569	597,042	2,211,519
A Class distributing (Q) (G) share USD hedged	663,751	34,378	12,791	685,338
A Class distributing (R) (M) (G) share AUD hedged	4,631,916	47,284	1,023,208	3,655,992
A Class distributing (R) (M) (G) share CAD hedged	729,314	2,120	42,542	688,892
A Class distributing (R) (M) (G) share CNH hedged	84,074	4,654	17,748	70,980
A Class distributing (R) (M) (G) share NZD hedged	940,435	201,388	172,396	969,427
A Class distributing (R) (M) (G) share USD hedged	250,471	117,346	74,206	293,611
A Class distributing (S) (M) (G) share	10,311,688	347,499	902,004	9,757,183
A Class distributing (S) (M) (G) share GBP hedged	739,664	35,697	104,625	670,736
A Class distributing (S) (M) (G) share HKD hedged	2,203,947	54,921	96,673	2,162,195
A Class distributing (S) (M) (G) share SGD hedged	11,356,403	419,773	1,142,921	10,633,255
A Class distributing (S) (M) (G) share USD hedged	9,193,157	636,329	1,964,571	7,864,915
A Class non-distributing share	5,772,116	196,363	654,648	5,313,831
A Class non-distributing share USD hedged	2,059,213	182,377	246,804	1,994,786
A Class non-distributing UK reporting fund share	270,589	5,649	53,385	222,853
AI Class distributing (Q) (G) share	485,131	135,716	153,921	466,926
AI Class non-distributing share	439,386	26,570	117,240	348,716
D Class distributing (A) (G) share	3,395,979	159,511	661,064	2,894,426
D Class distributing (A) (G) UK reporting fund share	9,565	-	-	9,565
D Class distributing (M) (G) share	3,073,646	50,963	2,166,602	958,007
D Class distributing (Q) (G) UK reporting fund share	1,156,130	362,961	197,547	1,321,544
D Class distributing (Q) (G) UK reporting fund share GBP hedged	1,136,310	37,635	138,555	1,035,390
D Class distributing (S) (M) (G) share SGD hedged	100,259	21,629	47,559	74,329
D Class distributing (S) (M) (G) share USD hedged	743,748	558	8,155	736,151
D Class non-distributing share	4,248,676	428,935	1,138,635	3,538,976
D Class non-distributing UK reporting fund share	3,153	444	9	3,588
D Class non-distributing UK reporting fund share USD hedged	379,659	5,936	98,864	286,731
E Class distributing (Q) (G) share	8,407,781	642,088	952,378	8,097,491
E Class non-distributing share	4,284,418	169,146	535,022	3,918,542
I Class distributing (A) (G) share	367,188	80	80	367,188
I Class non-distributing share	5,668,949	168,131	848,463	4,988,617
I Class non-distributing UK reporting fund share	632,511	-	-	632,511
SR Class distributing (A) (G) UK reporting fund share	42,047	19	5,125	36,941
SR Class non-distributing UK reporting fund share	557,250	1	247,185	310,066
X Class distributing (Q) (G) UK reporting fund share	4,854,745	652,117	3,624,187	1,882,675
X Class non-distributing share	9,941	772	3,037	7,676

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>European Focus Fund</b>				
A Class non-distributing share	2,667,868	127,227	337,262	2,457,833
A Class non-distributing share SGD hedged	392	-	-	392
A Class non-distributing share USD hedged	266,669	-	17,933	248,736
AI Class non-distributing share	270,558	12,773	11,828	271,503
C Class non-distributing share	494,527	9,483	114,567	389,443
D Class non-distributing share	166,927	50,966	9,502	208,391
D Class non-distributing UK reporting fund share	1,993,162	36,054	1,727,166	302,050
E Class non-distributing share	4,370,165	74,907	436,813	4,008,259
I Class non-distributing share	35,158	1,900,511	89,601	1,846,068
<b>European Fund</b>				
A Class distributing (A) share	35,723	1,050	2,685	34,088
A Class distributing (A) UK reporting fund share	1,878	11	-	1,889
A Class non-distributing share	2,362,127	172,186	254,211	2,280,102
A Class non-distributing share AUD hedged	197,597	17,141	40,269	174,469
A Class non-distributing share CAD hedged	56,365	591	11,618	45,338
A Class non-distributing share CNH hedged	10,790	-	8,418	2,372
A Class non-distributing share GBP hedged	157,367	26,424	11,328	172,463
A Class non-distributing share HKD hedged	3,407,026	42,997	422,758	3,027,265
A Class non-distributing share NZD hedged	58,313	10,050	1,226	67,137
A Class non-distributing share SGD hedged	1,190,752	107,671	747,580	550,843
A Class non-distributing share USD hedged	2,570,445	99,445	404,055	2,265,835
C Class non-distributing share	184,741	6,649	15,200	176,190
D Class distributing (A) UK reporting fund share	7,734	705	701	7,738
D Class non-distributing share	151,680	9,786	15,439	146,027
D Class non-distributing share USD hedged	129,823	1,550	8,124	123,249
D Class non-distributing UK reporting fund share	1,019,689	62,196	349,564	732,321
E Class non-distributing share	468,988	10,188	54,587	424,589
I Class non-distributing share	621,959	384,676	98,721	907,914
I Class non-distributing share USD hedged	101,679	-	2,500	99,179
S Class non-distributing share	3,388,171	1,115,253	328,492	4,174,932
X Class non-distributing share	1,424,473	144,097	255,942	1,312,628
<b>European High Yield Bond Fund</b>				
A Class non-distributing share	4,195,794	2,704,100	2,530,922	4,368,972
A Class non-distributing share CHF hedged	128,879	60,034	17,150	171,763
A Class non-distributing share SEK hedged	68,025	52,257	11,856	108,426
D Class distributing (A) share	2,032,952	859,739	185,492	2,707,199
D Class distributing (A) UK reporting fund share GBP hedged	65,362	69,638	17,631	117,369
D Class non-distributing share	6,338,643	1,444,458	3,065,099	4,718,002
E Class distributing (Q) share	2,042,840	154,675	121,823	2,075,692
E Class non-distributing share	5,396,895	1,119,414	646,724	5,869,585
X Class non-distributing share	405,457	1,583	436	406,604
Z Class non-distributing share	8,277,894	1,665,707	1,607,431	8,336,170
Z Class non-distributing share USD hedged	344,220	-	397	343,823
<b>European Special Situations Fund</b>				
A Class distributing (A) share	272,986	77,448	16,107	334,327
A Class non-distributing share	8,048,366	362,871	784,541	7,626,696
A Class non-distributing share AUD hedged	87,802	148,785	10,618	225,969
A Class non-distributing share CAD hedged	15,214	14,311	-	29,525
A Class non-distributing share CNH hedged	696	-	581	115
A Class non-distributing share GBP hedged	85,682	28,602	32,837	81,447
A Class non-distributing share HKD hedged	86,213	12,529	65,988	32,754
A Class non-distributing share USD hedged	6,360,137	181,972	1,563,984	4,978,125
C Class non-distributing share	289,670	7,438	25,245	271,863
D Class non-distributing share	3,619,140	259,401	483,502	3,395,039
D Class non-distributing share USD hedged	1,049,188	37,863	540,372	546,679
E Class non-distributing share	1,462,893	34,361	157,180	1,340,074
I Class distributing (A) share	465	5	-	470
I Class non-distributing share	13,283,346	1,864,139	1,440,234	13,707,251
X Class non-distributing share	140,248	8,708	10,808	138,148

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>European Sustainable Equity Fund</b>				
A Class non-distributing share	1,175	307	209	1,273
AI Class non-distributing share	425	-	-	425
D Class non-distributing UK reporting fund share	24,566	2,811	2,101	25,276
E Class non-distributing share	9,154	8,360	-	17,514
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
ZI Class non-distributing share	920	-	-	920
<b>European Value Fund</b>				
A Class distributing (A) share	184,140	12,693	34,879	161,954
A Class distributing (A) UK reporting fund share	14,961	637	2,176	13,422
A Class non-distributing share	2,253,837	348,616	445,951	2,156,502
A Class non-distributing share AUD hedged	67,551	5,752	15,277	58,026
A Class non-distributing share CNH hedged	328	1,694	1,694	328
A Class non-distributing share HKD hedged	56,926	310	8,908	48,328
A Class non-distributing share USD hedged	1,978,624	76,325	194,336	1,860,613
C Class non-distributing share	274,967	22,251	76,771	220,447
D Class distributing (A) UK reporting fund share	8,042	485	211	8,316
D Class non-distributing share	1,477,059	149,335	440,986	1,185,408
D Class non-distributing share USD hedged	531,419	82,066	115,538	497,947
E Class non-distributing share	1,045,162	45,062	178,459	911,765
I Class non-distributing share	6,143,233	3,109,215	2,090,527	7,161,921
S Class distributing (A) share	60,138	2	-	60,140
X Class non-distributing share	6,177,859	-	2,315,256	3,862,603
<b>FinTech Fund</b>				
A Class distributing (A) UK reporting fund share	6,700	-	317	6,383
A Class non-distributing share	6,254,427	167,397	1,219,262	5,202,562
A Class non-distributing share EUR hedged	989,934	38,529	256,808	771,655
A Class non-distributing share SGD hedged	805,322	53,675	134,947	724,050
AI Class non-distributing share	256,600	56,636	103,859	209,377
C Class non-distributing UK reporting fund share	400,481	-	139,790	260,691
D Class non-distributing share	683,036	25,026	331,270	376,792
D Class non-distributing share EUR hedged	167,246	122,060	157,251	132,055
D Class non-distributing UK reporting fund share	3,536,384	44,900	918,109	2,663,175
D Class non-distributing UK reporting fund share GBP hedged	598,766	46,691	184,760	460,697
E Class non-distributing share	3,882,003	353,527	558,102	3,677,428
E Class non-distributing share EUR hedged	3,015,079	148,753	438,103	2,725,729
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	818,594	42,823	408,783	452,634
I Class non-distributing share EUR hedged	21,810	-	7,324	14,486
X Class non-distributing share	571,224	81,930	342,374	310,780
Z Class non-distributing UK reporting fund share	927,045	688	181,710	746,023

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Fixed Income Global Opportunities Fund</b>				
A Class distributing (A) share	214,605	24,827	99,359	140,073
A Class distributing (A) share EUR hedged	289,027	9,968	28,292	270,703
A Class distributing (D) share	2,840,348	274,763	611,285	2,503,826
A Class distributing (M) (G) share	500	-	-	500
A Class distributing (M) share	275,238	5,295	3,434	277,099
A Class distributing (Q) share	4,404,871	477,668	376,712	4,505,827
A Class distributing (Q) share EUR hedged	574,940	183,871	59,794	699,017
A Class distributing (Q) share SGD hedged	625,866	76,763	143,247	559,382
A Class distributing (R) (M) (G) share AUD hedged	531,279	77,706	423	608,562
A Class distributing (R) (M) (G) share CNH hedged	308	1	1	308
A Class distributing (S) (M) (G) share	968,888	76,856	94,958	950,786
A Class distributing (S) (M) (G) share HKD hedged	36,182	-	-	36,182
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	31,704,951	2,749,795	3,146,709	31,308,037
A Class non-distributing share CHF hedged	1,856,258	19,006	270,584	1,604,680
A Class non-distributing share EUR hedged	5,812,432	788,794	1,341,237	5,259,989
A Class non-distributing share JPY hedged	566	-	-	566
A Class non-distributing share PLN hedged	5,109,082	4,327,689	3,524,132	5,912,639
A Class non-distributing share SEK hedged	38,667	1,034	34,690	5,011
A Class non-distributing share SGD hedged	4,911,039	671,619	484,895	5,097,763
A Class non-distributing UK reporting fund share GBP hedged	163,043	193,956	18,295	338,704
AI Class non-distributing share	36,449	6,826	4,237	39,038
AI Class non-distributing share EUR hedged	165,269	1	31,091	134,179
C Class distributing (D) share	144,285	1,299	859	144,725
C Class distributing (Q) share	526,352	2,788	25,242	503,898
C Class non-distributing share	4,062,960	166,772	503,728	3,726,004
D Class distributing (A) share	61,437	-	13,442	47,995
D Class distributing (A) share CAD hedged	854,433	142,065	4,938	991,560
D Class distributing (A) share EUR hedged	136,071	19	9,435	126,655
D Class distributing (A) UK reporting fund share GBP hedged	2,407,463	228,884	213,368	2,422,979
D Class distributing (Q) share	11,473,574	742,521	962,738	11,253,357
D Class distributing (Q) share CHF hedged	1,594,655	31,000	30,869	1,594,786
D Class distributing (Q) share EUR hedged	425,625	7,466	26,890	406,201
D Class non-distributing share	35,025,538	3,290,269	5,282,675	33,033,132
D Class non-distributing share CHF hedged	2,239,716	453,915	769,430	1,924,201
D Class non-distributing share EUR hedged	11,730,827	1,588,113	3,301,241	10,017,699
D Class non-distributing share GBP hedged	1,838,661	101,729	266,034	1,674,356
D Class non-distributing share PLN hedged	181,246	20,000	-	201,246
D Class non-distributing share SGD hedged	116,535	97,198	16,385	197,348
E Class non-distributing share	9,102,861	537,969	1,127,300	8,513,530
E Class non-distributing share EUR hedged	19,161,728	669,868	2,718,947	17,112,649
I Class distributing (M) share CAD hedged	20,974,487	342,614	460	21,316,641
I Class distributing (Q) share	3,037,947	3,097,064	194,461	5,940,550
I Class distributing (Q) share EUR hedged	1,196,815	-	61,067	1,135,748
I Class distributing (Q) share GBP hedged	2,050,117	54,300	303,748	1,800,669
I Class distributing (Q) share JPY hedged	695,855	35,696	35,784	695,767
I Class non-distributing share	82,692,828	744,179	8,226,266	75,210,741
I Class non-distributing share AUD hedged	11,115	-	4,375	6,740
I Class non-distributing share CAD hedged	104,670	-	-	104,670
I Class non-distributing share CHF hedged	9,360,018	43,510	72,035	9,331,493
I Class non-distributing share EUR hedged	43,347,401	1,670,224	16,772,147	28,245,478
I Class non-distributing share GBP hedged	11,924,970	41,963	11,007,852	959,081
I Class non-distributing share JPY hedged	46,914,669	1,546,163	1,842,952	46,617,880
J Class distributing (M) share	1,053,318	22,545	47,449	1,028,414
S Class distributing (A) share EUR hedged	97,007	17	33,683	63,341
S Class distributing (Q) share	608,704	236,332	19,635	825,401
S Class non-distributing share	3,884,429	283,401	158,539	4,009,291
S Class non-distributing share CHF hedged	2,284,197	55,902	340,720	1,999,379
S Class non-distributing share EUR hedged	1,759,713	126,222	139,180	1,746,755
X Class distributing (M) share	59,325,599	4,878	59,330,467	10
X Class distributing (M) share AUD hedged	748,799	4,591	753,380	10
X Class distributing (M) share EUR hedged	177,643	1,319	178,955	7
X Class distributing (M) share SGD hedged	-	664	-	664
X Class distributing (Q) share EUR hedged	14,543,322	1,173,711	395	15,716,638

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
X Class distributing (Q) share GBP hedged	2,049,549	-	-	2,049,549
X Class distributing (T) share	-	63,482,292	-	63,482,292
X Class distributing (T) share SGD hedged	-	664	-	664
X Class non-distributing share	105,167,944	73,624	360,039	104,881,529
X Class non-distributing share AUD hedged	5,916,025	9,246	4,844,489	1,080,782
X Class non-distributing share CAD hedged	70,518,699	646,226	39,805,269	31,359,656
X Class non-distributing share CHF hedged	13	-	-	13
X Class non-distributing share EUR hedged	6	-	-	6
X Class non-distributing share GBP hedged	2,337,753	1	2,337,744	10
X Class non-distributing share SEK hedged	115	-	-	115
X Class non-distributing share SGD hedged	-	664	-	664
<b>Future Consumer Fund</b>				
A Class non-distributing share	30,294	6,749	2,186	34,857
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	5,127	1,811	1,134	5,804
D Class non-distributing UK reporting fund share	1,617	471,367	19,722	453,262
E Class non-distributing share	56,700	17,230	10,527	63,403
I Class non-distributing share	491	1,739	-	2,230
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,997,000	-	-	1,997,000
Z Class non-distributing share	500	-	-	500
<b>Future Of Transport Fund</b>				
A Class distributing (A) share	678,369	33,691	73,032	639,028
A Class distributing (A) UK reporting fund share	529,677	14,720	135,396	409,001
A Class distributing (T) share	135,081	44,438	51,963	127,556
A Class non-distributing share	23,477,894	1,007,204	5,798,368	18,686,730
A Class non-distributing share CNH hedged	1,297,480	19,615	230,998	1,086,097
A Class non-distributing share EUR hedged	3,055,075	146,752	750,785	2,451,042
A Class non-distributing share SGD hedged	645,423	30,761	50,823	625,361
AI Class non-distributing share	2,354,035	256,162	477,733	2,132,464
C Class non-distributing share	445	-	-	445
D Class non-distributing share EUR hedged	1,095,795	43,640	331,917	807,518
D Class non-distributing UK reporting fund share	8,393,676	810,800	2,547,945	6,656,531
D Class non-distributing UK reporting fund share GBP hedged	672,951	19,537	145,034	547,454
E Class non-distributing share	25,251,817	1,570,959	4,103,767	22,719,009
E Class non-distributing share EUR hedged	18,544,086	654,364	2,871,833	16,326,617
I Class distributing (A) UK reporting fund share	26,984	-	-	26,984
I Class non-distributing share	23,270,713	640,516	6,646,803	17,264,426
I Class non-distributing share EUR hedged	999,188	15,923	637,833	377,278
X Class non-distributing share	24,644	3,350	9,089	18,905
Z Class non-distributing UK reporting fund share	7,062,061	-	4,113,129	2,948,932

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Allocation Fund</b>				
A Class distributing (A) share	17,240,457	827,393	1,080,490	16,987,360
A Class distributing (A) share EUR hedged	1,115,283	18,203	136,140	997,346
A Class distributing (T) share	500	431,717	11,851	420,366
A Class distributing (T) share AUD hedged	725	22,467	-	23,192
A Class distributing (T) share CNH hedged	357	881,325	58,766	822,916
A Class distributing (T) share EUR hedged	447	8,042	-	8,489
A Class distributing (T) share HKD hedged	391	14,974	-	15,365
A Class distributing (T) share SGD hedged	661	-	-	661
A Class distributing (T) share ZAR hedged	897	-	-	897
A Class distributing (Y) (Q) (G) share	500	6,200	-	6,700
A Class distributing (Y) (Q) (G) share AUD hedged	659	-	-	659
A Class distributing (Y) (Q) (G) share SGD hedged	671	-	-	671
A Class non-distributing share	91,618,403	3,845,955	9,531,178	85,933,180
A Class non-distributing share AUD hedged	9,041,456	248,682	318,820	8,971,318
A Class non-distributing share CHF hedged	1,819,970	45,777	154,362	1,711,385
A Class non-distributing share CNH hedged	1,260,788	463,324	377,504	1,346,608
A Class non-distributing share EUR hedged	19,331,498	851,985	2,411,035	17,772,448
A Class non-distributing share GBP hedged	2,091,098	93,772	199,329	1,985,541
A Class non-distributing share HKD hedged	11,570,282	8,691,125	12,554,563	7,706,844
A Class non-distributing share PLN hedged	1,583,169	201,466	281,605	1,503,030
A Class non-distributing share SGD hedged	5,347,279	267,476	485,444	5,129,311
AI Class non-distributing share	542,802	427,170	172,191	797,781
AI Class non-distributing share EUR hedged	234,629	10,536	49,109	196,056
C Class non-distributing share	6,820,999	177,210	445,479	6,552,730
C Class non-distributing share EUR hedged	1,510,165	17,491	136,975	1,390,681
D Class distributing (A) share	478,466	262,974	58,305	683,135
D Class distributing (A) share EUR hedged	201,446	14,704	46,895	169,255
D Class non-distributing share	4,640,354	296,716	1,629,579	3,307,491
D Class non-distributing share AUD hedged	302,066	1,481	13,479	290,068
D Class non-distributing share CHF hedged	236,188	1,641	20,590	217,239
D Class non-distributing share EUR hedged	5,813,966	226,241	1,460,995	4,579,212
D Class non-distributing share GBP hedged	1,073,093	116,678	79,732	1,110,039
D Class non-distributing share PLN hedged	13,196	-	-	13,196
D Class non-distributing share SGD hedged	138,780	2,070	13,782	127,068
D Class non-distributing UK reporting fund share	9,851,632	748,247	1,162,816	9,437,063
E Class non-distributing share	20,684,827	1,632,384	1,774,600	20,542,611
E Class non-distributing share EUR hedged	9,972,849	224,182	1,101,047	9,095,984
E Class non-distributing share PLN hedged	248,712	-	42,377	206,335
I Class non-distributing share	8,004,924	925,911	1,009,389	7,921,446
I Class non-distributing share EUR hedged	2,701,757	127,397	388,508	2,440,646
I Class non-distributing share SGD hedged	15	-	-	15
J Class non-distributing share	157,568	(1)	2,457	155,110
S Class non-distributing share	4,741	12,428,617	1,991,235	10,442,123
S Class non-distributing share EUR hedged	458	3,968,844	920,797	3,048,505
X Class distributing (A) share	35,621,941	3,165,094	4,199,683	34,587,352
X Class distributing (T) share	-	500	-	500
X Class non-distributing share	8,277,327	137,753	610,581	7,804,499
X Class non-distributing share AUD hedged	3,331,100	68,383	183,269	3,216,214
X Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share JPY hedged	2,492,710	7,372	285,282	2,214,800

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Corporate Bond Fund</b>				
A Class distributing (A) share EUR hedged	173,687	37,714	1,866	209,535
A Class distributing (M) (G) share	500	-	-	500
A Class distributing (M) share AUD hedged	178,327	2,232	8,729	171,830
A Class distributing (M) share CAD hedged	154,054	-	28,846	125,208
A Class distributing (M) share GBP hedged	80,014	18,652	7,948	90,718
A Class distributing (M) share NZD hedged	328,855	373	17,170	312,058
A Class distributing (Q) share	72,077	10,691	6,624	76,144
A Class distributing (R) (M) (G) share AUD hedged	2,328,252	405,069	412,662	2,320,659
A Class distributing (R) (M) (G) share CNH hedged	12,188,724	3,015,243	3,111,012	12,092,955
A Class distributing (R) (M) (G) share NZD hedged	148,967	57	-	149,024
A Class distributing (S) (M) (G) share	16,014,886	2,646,522	1,823,031	16,838,377
A Class distributing (S) (M) (G) share HKD hedged	364,635	47,147	32,488	379,294
A Class distributing (S) (M) (G) share JPY hedged	-	726	-	726
A Class distributing (S) (M) (G) share SGD hedged	3,058,444	2,319,265	614,397	4,763,312
A Class distributing (T) share	-	500	-	500
A Class distributing (T) share CNH hedged	-	365	-	365
A Class distributing (T) share ZAR hedged	-	953	-	953
A Class non-distributing share	8,402,138	2,812,530	1,577,890	9,636,778
A Class non-distributing share EUR hedged	2,560,489	43,838	249,633	2,354,694
A Class non-distributing share SEK hedged	2,244	-	-	2,244
D Class distributing (Q) share GBP hedged	370	-	-	370
D Class non-distributing share	3,004,366	175,261	265,079	2,914,548
D Class non-distributing share EUR hedged	3,644,209	157,476	717,728	3,083,957
D Class non-distributing UK reporting fund share GBP hedged	2,107,442	134,992	1,276,758	965,676
E Class non-distributing share	452,094	112,868	73,065	491,897
E Class non-distributing share EUR hedged	825,301	300,906	191,169	935,038
I Class distributing (A) UK reporting fund share GBP hedged	48,321	-	4,451	43,870
I Class non-distributing share	8,672,505	429,965	187,898	8,914,572
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	5,405,813	8,265	2,387,329	3,026,749
X Class distributing (A) UK reporting fund share GBP hedged	7	-	-	7
X Class non-distributing share	1,375,712	1,162,098	81,057	2,456,753
X Class non-distributing share EUR hedged	4,996,666	1,648,918	42,949	6,602,635
X Class non-distributing share NOK hedged	729,649	159,156	297	888,508

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Equity Income Fund</b>				
A Class distributing (A) (G) share	1,004,333	13,321	72,011	945,643
A Class distributing (A) (G) share EUR hedged	81,958	2	-	81,960
A Class distributing (Q) (G) share	4,070,705	27,830	279,695	3,818,840
A Class distributing (Q) (G) share EUR hedged	745,439	1,758	58,927	688,270
A Class distributing (Q) (G) share SGD hedged	1,082,001	76,301	54,584	1,103,718
A Class distributing (Q) (G) UK reporting fund share	1,556,504	56,154	133,643	1,479,015
A Class distributing (R) (M) (G) share AUD hedged	1,655,359	113,803	101,239	1,667,923
A Class distributing (R) (M) (G) share CNH hedged	64,202	128	15,143	49,187
A Class distributing (R) (M) (G) share ZAR hedged	223,616	29,169	71,933	180,852
A Class distributing (S) (M) (G) share	4,687,707	261,853	705,420	4,244,140
A Class distributing (S) (M) (G) share CNH hedged	133,161	26,764	12,077	147,848
A Class distributing (S) (M) (G) share HKD hedged	59,309	524	2,197	57,636
A Class distributing (S) (M) (G) share SGD hedged	4,674,566	50,238	222,158	4,502,646
A Class distributing (T) share	17,746	25,499	10,191	33,054
A Class non-distributing share	10,661,649	285,699	1,134,557	9,812,791
A Class non-distributing share CHF hedged	406,537	6,672	17,059	396,150
A Class non-distributing share EUR hedged	1,143,541	48,196	153,401	1,038,336
A Class non-distributing share PLN hedged	1,928,392	2,590,937	2,449,262	2,070,067
A Class non-distributing share SGD hedged	722,278	31,351	77,794	675,835
AI Class distributing (Q) (G) share EUR hedged	411,629	70,642	76,368	405,903
AI Class non-distributing share	239,673	165,162	93,195	311,640
AI Class non-distributing share EUR hedged	68,388	3,092	37,685	33,795
C Class distributing (Q) (G) share	1,072,609	5,252	88,456	989,405
C Class non-distributing share	1,792,856	8,384	161,400	1,639,840
D Class distributing (A) (G) share	614,491	27,723	91,847	550,367
D Class distributing (Q) (G) share	651,974	20,061	70,849	601,186
D Class distributing (Q) (G) share EUR hedged	193,233	14,936	18,375	189,794
D Class distributing (Q) (G) UK reporting fund share	193,371	2,245	17,015	178,601
D Class distributing (Q) (G) UK reporting fund share GBP hedged	98,492	11,006	5,693	103,805
D Class non-distributing share	3,544,154	88,793	811,824	2,821,123
D Class non-distributing share CHF hedged	241,643	-	6,080	235,563
D Class non-distributing share EUR hedged	161,707	106,713	106,045	162,375
D Class non-distributing share PLN hedged	1,397	-	-	1,397
D Class non-distributing share SGD hedged	9,473	-	-	9,473
E Class distributing (Q) (G) share	1,214,130	100,788	104,481	1,210,437
E Class distributing (Q) (G) share EUR hedged	1,000,410	33,508	136,284	897,634
E Class non-distributing share	1,061,641	110,827	120,729	1,051,739
E Class non-distributing share EUR hedged	89,412	48,232	16,777	120,867
I Class non-distributing share	6,211,538	592,140	10,097	6,793,581
I Class non-distributing UK reporting fund share	4,818,675	136,760	189,805	4,765,630
SR Class distributing (S) (M) (G) share	500	-	-	500
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	9	-	-	9

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Government Bond Fund</b>				
A Class distributing (D) share	37,865	3,757	16,534	25,088
A Class distributing (D) share EUR hedged	68,593	48,815	469	116,939
A Class distributing (M) share	401,666	118,268	145,212	374,722
A Class distributing (M) share EUR hedged	80,382	10,064	6,657	83,789
A Class distributing (M) share GBP hedged	88,237	30,671	8,778	110,130
A Class distributing (M) share HKD hedged	390	1,343	-	1,733
A Class non-distributing share	4,112,870	1,744,405	2,020,030	3,837,245
A Class non-distributing share EUR hedged	8,429,623	6,351,340	8,480,163	6,300,800
C Class distributing (D) share	6,190	42	42	6,190
C Class distributing (D) share EUR hedged	1,740	12	1,752	-
C Class distributing (M) share	6	-	-	6
C Class non-distributing share	115,846	32,800	20,599	128,047
C Class non-distributing share EUR hedged	275,599	99,141	67,356	307,384
D Class distributing (M) share	23,985	2,756	9,468	17,273
D Class distributing (M) share EUR hedged	4	-	-	4
D Class non-distributing share	645,218	228,425	102,906	770,737
D Class non-distributing share EUR hedged	7,842,746	2,689,527	4,127,024	6,405,249
E Class non-distributing share	522,890	72,825	41,533	554,182
E Class non-distributing share EUR hedged	4,468,557	796,679	767,414	4,497,822
I Class distributing (A) share EUR hedged	1,890,011	80,789	789,288	1,181,512
I Class non-distributing share	6,154,590	4,362,958	305,469	10,212,079
I Class non-distributing share EUR hedged	8,542,306	1,144,459	1,329,444	8,357,321
X Class non-distributing share EUR hedged	1,675,812	373,296	-	2,049,108
X Class non-distributing share NOK hedged	735,465	168,545	290	903,720
X Class non-distributing share SEK hedged	19,992,111	275,651	5,689,526	14,578,236
X Class non-distributing UK reporting fund share	32,934	2,833	95	35,672

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global High Yield Bond Fund</b>				
A Class distributing (D) UK reporting fund share	1,008,226	96,420	203,984	900,662
A Class distributing (D) UK reporting fund share EUR hedged	610,323	161,241	47,084	724,480
A Class distributing (M) share	7,143,408	915,327	1,154,671	6,904,064
A Class distributing (M) share EUR hedged	2,202,316	156,811	366,822	1,992,305
A Class distributing (Q) share	272,049	103,695	42,198	333,546
A Class distributing (R) (M) (G) share AUD hedged	7,374,512	101,674	519,456	6,956,730
A Class distributing (R) (M) (G) share ZAR hedged	2,880,536	108,432	223,167	2,765,801
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	36,316	1,948	2,593	35,671
A Class distributing (S) (M) (G) share	33,750,841	1,144,938	2,708,871	32,186,908
A Class distributing (S) (M) (G) share HKD hedged	1,438,441	13,809	89,739	1,362,511
A Class distributing (S) (M) (G) share JPY hedged	-	726	-	726
A Class distributing (S) (M) (G) share SGD hedged	1,032,781	76,651	58,473	1,050,959
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	7,239,812	1,313,125	1,507,112	7,045,825
A Class non-distributing share EUR hedged	2,454,347	130,172	1,036,619	1,547,900
A Class non-distributing share GBP hedged	760,757	27,369	74,851	713,275
A Class non-distributing share PLN hedged	2,134,698	210,860	205,904	2,139,654
A Class non-distributing share SEK hedged	2,609,394	359,766	674,229	2,294,931
AI Class distributing (Q) share EUR hedged	46,337	5,745	15,441	36,641
AI Class non-distributing share EUR hedged	19,256	23,851	3,264	39,843
C Class distributing (D) share	268,837	8,048	33,743	243,142
C Class non-distributing share	569,869	2,994	65,426	507,437
C Class non-distributing share EUR hedged	715,363	20,335	205,858	529,840
D Class distributing (M) share	6,164,949	2,872,053	4,246,647	4,790,355
D Class distributing (M) share EUR hedged	652,153	51,742	24,716	679,179
D Class distributing (Q) share GBP hedged	1,123,417	168,793	60,775	1,231,435
D Class non-distributing share	4,955,231	797,843	2,026,882	3,726,192
D Class non-distributing UK reporting fund share EUR hedged	4,680,302	1,375,172	2,537,394	3,518,080
D Class non-distributing UK reporting fund share GBP hedged	200,052	181,176	12,680	368,548
E Class distributing (Q) share EUR hedged	5,361,417	166,631	441,943	5,086,105
E Class non-distributing share	2,170,971	211,322	208,103	2,174,190
E Class non-distributing share EUR hedged	2,327,892	111,296	327,926	2,111,262
I Class distributing (M) share	14,523,085	2,005,710	940,820	15,587,975
I Class non-distributing share	9,290,749	1,607,807	1,050,665	9,847,891
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	11,258,767	7,373,110	4,210,086	14,421,791
I Class non-distributing UK reporting fund share CHF hedged	457	-	-	457
X Class distributing (A) share EUR hedged	2,961,505	-	-	2,961,505
X Class non-distributing share	9,511	699,480	30	708,961
X Class non-distributing share EUR hedged	2,130,160	-	-	2,130,160
<b>Global Inflation Linked Bond Fund</b>				
A Class distributing (M) share	73,051	4,103	12,372	64,782
A Class non-distributing share	2,760,221	174,448	547,711	2,386,958
A Class non-distributing share EUR hedged	621,305	34,164	104,932	550,537
C Class distributing (M) share	28,828	-	-	28,828
C Class non-distributing share	201,322	1	71,426	129,897
D Class distributing (M) share	1,737	-	608	1,129
D Class non-distributing share	1,161,787	244,399	335,617	1,070,569
D Class non-distributing share EUR hedged	3,030,143	90,878	734,310	2,386,711
E Class non-distributing share EUR hedged	10,609,327	55,656	2,303,181	8,361,802
I Class non-distributing share	192,792	-	122,654	70,138
X Class non-distributing share EUR hedged	346,712	21,472	67,342	300,842
<b>Global Listed Infrastructure Fund<sup>(2)</sup></b>				
A Class non-distributing share	-	500	-	500
D Class non-distributing share	-	500	-	500
I Class non-distributing share	-	500	-	500
X Class non-distributing share	-	998,000	-	998,000
Z Class non-distributing share	-	500	-	500

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



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Global Long-Horizon Equity Fund</b>				
A Class distributing (A) share	17,768	57	2,820	15,005
A Class distributing (A) UK reporting fund share	891,759	8,201	52,706	847,254
A Class non-distributing share	9,167,662	765,627	999,222	8,934,067
A Class non-distributing share SGD hedged	3,942	10	352	3,600
AI Class non-distributing share	150,765	10,238	49,002	112,001
C Class non-distributing share	444,323	13,818	159,416	298,725
D Class distributing (A) UK reporting fund share	1,772,471	421,350	26,289	2,167,532
D Class non-distributing share	2,918,882	51,277	517,536	2,452,623
E Class non-distributing share	1,864,094	95,412	279,175	1,680,331
I Class non-distributing share	1,662,627	-	887,757	774,870
X Class non-distributing share	2,541,023	125,384	86,467	2,579,940
<b>Global Multi-Asset Income Fund</b>				
A Class distributing (A) (G) share	2,565,167	331,319	226,858	2,669,628
A Class distributing (A) (G) share CHF hedged	54,851	-	364	54,487
A Class distributing (A) (G) share EUR hedged	3,543,260	152,958	433,646	3,262,572
A Class distributing (M) (G) share	103,220,598	3,010,339	8,385,146	97,845,791
A Class distributing (Q) (G) share	6,062,049	82,936	810,904	5,334,081
A Class distributing (Q) (G) share AUD hedged	649,786	9,589	6,597	652,778
A Class distributing (Q) (G) share SGD hedged	1,067,720	7,629	56,954	1,018,395
A Class distributing (R) (M) (G) share AUD hedged	16,261,942	129,757	1,177,116	15,214,583
A Class distributing (R) (M) (G) share CAD hedged	2,156,645	132,361	479,874	1,809,132
A Class distributing (R) (M) (G) share CNH hedged	654,141	36,251	225,287	465,105
A Class distributing (R) (M) (G) share GBP hedged	4,399,684	187,170	520,649	4,066,205
A Class distributing (R) (M) (G) share NZD hedged	4,392,775	167,716	471,936	4,088,555
A Class distributing (S) (M) (G) share	126,029,584	3,325,529	12,822,959	116,532,154
A Class distributing (S) (M) (G) share CHF hedged	-	5,800	-	5,800
A Class distributing (S) (M) (G) share EUR hedged	24,871,816	687,970	3,252,156	22,307,630
A Class distributing (S) (M) (G) share HKD hedged	5,981,060	53,751	1,125,961	4,908,850
A Class distributing (S) (M) (G) share JPY hedged	-	832,118	-	832,118
A Class distributing (S) (M) (G) share SGD hedged	74,056,724	2,533,446	7,245,639	69,344,531
A Class non-distributing share	23,817,026	1,043,641	3,450,202	21,410,465
A Class non-distributing share CHF hedged	62,516	6,850	5,000	64,366
A Class non-distributing share EUR hedged	2,805,580	71,322	719,282	2,157,620
AI Class distributing (Q) (G) share EUR hedged	164,848	9,135	65,734	108,249
AI Class non-distributing share EUR hedged	57,022	7,700	15,440	49,282
C Class distributing (S) (M) (G) share	1,521,991	13,398	130,143	1,405,246
C Class non-distributing share	1,366,843	19,359	181,639	1,204,563
D Class distributing (A) (G) share CHF hedged	156,890	-	40,900	115,990
D Class distributing (A) (G) share EUR hedged	1,570,981	12,803	156,446	1,427,338
D Class distributing (S) (M) (G) share	98,493,699	7,531,377	7,979,635	98,045,441
D Class distributing (S) (M) (G) share GBP hedged	359,789	9,792	88,787	280,794
D Class distributing (S) (M) (G) share SGD hedged	695	-	-	695
D Class non-distributing share	5,634,414	415,854	1,239,978	4,810,290
D Class non-distributing share CHF hedged	3,680	-	1,000	2,680
D Class non-distributing share EUR hedged	1,851,145	72,929	357,440	1,566,634
E Class distributing (Q) (G) share EUR hedged	42,939,450	942,946	5,557,155	38,325,241
E Class distributing (Y) (Q) (G) share EUR hedged	4,944,736	49,960	796,278	4,198,418
E Class non-distributing share	7,185,602	451,806	1,053,937	6,583,471
E Class non-distributing share EUR hedged	6,159,656	61,746	689,881	5,531,521
I Class distributing (Q) (G) share EUR hedged	309,970	4,719	-	314,689
I Class non-distributing share	10,584,372	298,760	1,300,205	9,582,927
I Class non-distributing share EUR hedged	3,414,805	215,027	675,575	2,954,257
X Class distributing (Q) (G) share GBP hedged	380	-	-	380
X Class distributing (R) (M) (G) share AUD hedged	1,602,437	108,715	606,350	1,104,802
X Class non-distributing share	84,364	3,429	11,606	76,187

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Impact Bond Fund</b>				
A Class non-distributing UK reporting fund share	500	-	-	500
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	468	-	-	468
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	7,497,000	-	-	7,497,000
X Class non-distributing UK reporting fund share USD hedged	488	-	-	488
Z Class non-distributing UK reporting fund share	500	-	-	500
ZI Class non-distributing UK reporting fund share	500	-	-	500
<b>India Fund</b>				
A Class distributing (A) UK reporting fund share	41,327	3,002	1,105	43,224
A Class non-distributing share	5,264,711	1,043,095	1,044,594	5,263,212
C Class non-distributing share	219,782	30,242	24,760	225,264
D Class distributing (A) UK reporting fund share	155,702	27,787	20,343	163,146
D Class non-distributing share	237,099	149,966	46,162	340,903
E Class non-distributing share	771,763	198,809	89,890	880,682
I Class non-distributing share	13,263,634	1,207,356	1,732,375	12,738,615
X Class non-distributing share	1,359,875	149,215	399,059	1,110,031
<b>Japan Flexible Equity Fund</b>				
A Class distributing (A) UK reporting fund share	78,002	12,112	255	89,859
A Class distributing (T) share HKD hedged	-	390	-	390
A Class distributing (T) share USD hedged	-	500	-	500
A Class non-distributing share	3,578,214	5,959,866	4,711,047	4,827,033
A Class non-distributing share EUR hedged	248,353	415,000	139,763	523,590
A Class non-distributing share USD hedged	683,679	1,003,250	671,867	1,015,062
C Class non-distributing share	791,557	206,456	220,696	777,317
D Class distributing (A) UK reporting fund share	55,170	34,702	10,636	79,236
D Class non-distributing share	1,606,091	653,870	848,218	1,411,743
D Class non-distributing share EUR hedged	1,401,415	497,437	314,341	1,584,511
E Class non-distributing share	1,124,792	2,296,196	1,928,654	1,492,334
E Class non-distributing share EUR hedged	1,636,873	367,733	317,410	1,687,196
I Class non-distributing share	3,192,138	4,114,942	1,459,485	5,847,595
X Class non-distributing share	303,731	2,018,662	85,259	2,237,134
X Class non-distributing share EUR hedged	448	-	-	448
<b>Japan Small &amp; MidCap Opportunities Fund</b>				
A Class distributing (A) UK reporting fund share	1,283	302	157	1,428
A Class distributing (T) share HKD hedged	-	390	-	390
A Class distributing (T) share USD hedged	-	500	-	500
A Class non-distributing share	1,646,403	579,640	517,292	1,708,751
A Class non-distributing share EUR hedged	30,072	13,911	9,388	34,595
A Class non-distributing share USD hedged	555,383	512,875	485,139	583,119
C Class non-distributing share	22,286	387	1,170	21,503
D Class distributing (A) UK reporting fund share	2,252	4,076	1,114	5,214
D Class non-distributing share	268,904	12,549	54,813	226,640
D Class non-distributing share EUR hedged	3,985	427	1,517	2,895
E Class non-distributing share	140,438	18,175	31,628	126,985
I Class non-distributing share	478	-	-	478
I Class non-distributing share EUR hedged	430	-	-	430
X Class non-distributing share	3	-	-	3

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Latin American Fund</b>				
A Class distributing (A) share	29,238	1,680	1,564	29,354
A Class distributing (A) UK reporting fund share	9,350	764	268	9,846
A Class non-distributing share	10,992,172	757,106	2,815,931	8,933,347
A Class non-distributing share AUD hedged	518,052	203,355	296,267	425,140
A Class non-distributing share CHF hedged	22,561	-	19,240	3,321
A Class non-distributing share HKD hedged	178,314	35,734	64,519	149,529
A Class non-distributing share PLN hedged	2,883,033	2,370,898	3,933,357	1,320,574
A Class non-distributing share SGD hedged	836,008	258,621	407,217	687,412
C Class non-distributing share	83,825	28,836	19,764	92,897
D Class distributing (A) share	1,203	5	-	1,208
D Class distributing (A) UK reporting fund share	41,310	21,495	28,106	34,699
D Class non-distributing share	1,082,526	387,091	1,003,319	466,298
D Class non-distributing share CHF hedged	39,917	-	-	39,917
D Class non-distributing share EUR hedged	19,709	8,674	20,574	7,809
D Class non-distributing share PLN hedged	1,592	-	-	1,592
D Class non-distributing share SGD hedged	790	-	-	790
D Class non-distributing UK reporting fund share GBP hedged	37,873	20,206	37,769	20,310
E Class non-distributing share	324,929	42,574	81,137	286,366
I Class non-distributing share	593,315	213,675	182,527	624,463
J Class non-distributing share	132,992	2,717	9,287	126,422
X Class distributing (A) UK reporting fund share	64	-	-	64
X Class non-distributing share	425	12	2	435
<b>Multi-Theme Equity Fund</b>				
A Class non-distributing share	3,061,334	98,360	578,715	2,580,979
A Class non-distributing share EUR hedged	422	-	-	422
AI Class non-distributing share	726,994	803,363	340,697	1,189,660
C Class non-distributing share	55,217	7,996	4,071	59,142
D Class non-distributing share EUR hedged	19,242	-	341	18,901
D Class non-distributing UK reporting fund share	815,581	93,897	116,736	792,742
E Class non-distributing share	2,198,108	233,528	465,332	1,966,304
X Class non-distributing share	332	-	-	332
X Class non-distributing share GBP hedged	2,273,036	1,677,422	665,498	3,284,960
Z Class non-distributing share	3,636,604	23,034	20,323	3,639,315
<b>Natural Resources Fund</b>				
A Class distributing (A) (G) share	331,400	16,170	97,612	249,958
A Class distributing (M) (G) share	33,724	5,542	31,984	7,282
A Class distributing (Q) (G) share	737,574	67,372	123,523	681,423
A Class non-distributing share	10,542,868	503,473	3,272,224	7,774,117
A Class non-distributing share EUR hedged	959,886	79,338	196,016	843,208
D Class non-distributing share	442,244	130,504	103,590	469,158
D Class non-distributing share EUR hedged	308,496	73,060	26,805	354,751
E Class distributing (Q) (G) share EUR hedged	1,636,269	109,529	229,577	1,516,221
E Class non-distributing share	5,995,793	572,241	1,165,743	5,402,291
I Class distributing (A) (G) share	7,684,421	189,401	839,582	7,034,240
S Class distributing (M) (G) UK reporting fund share	403	9,328	-	9,731
S Class distributing (M) (G) UK reporting fund share GBP hedged	11,648	-	-	11,648
S Class distributing (Q) (G) share	196,326	36,836	5,686	227,476
S Class non-distributing share	1,435,236	139,815	287,013	1,288,038
S Class non-distributing UK reporting fund share	416,194	164,883	142,693	438,384
S Class non-distributing UK reporting fund share GBP hedged	12,175	-	1,900	10,275
<b>Next Generation Health Care Fund</b>				
A Class non-distributing share	58,608	10,351	16,544	52,415
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	36,256	45,896	56,913	25,239
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	24,723	11,143	3,297	32,569
D Class non-distributing UK reporting fund share	885	491,103	43,911	448,077
E Class non-distributing share	87,151	63,477	69,025	81,603
I Class non-distributing share	485	-	-	485
I Class non-distributing UK reporting fund share	500	1,281	-	1,781
X Class non-distributing UK reporting fund share	1,996,000	-	-	1,996,000
Z Class non-distributing share	500	-	-	500

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Next Generation Technology Fund</b>				
A Class distributing (A) share	1,041,763	263,269	61,949	1,243,083
A Class distributing (A) UK reporting fund share	11,277	28,559	6,422	33,414
A Class distributing (T) share	500	-	-	500
A Class non-distributing share	48,077,137	5,081,372	9,187,681	43,970,828
A Class non-distributing share AUD hedged	672	243,368	59,181	184,859
A Class non-distributing share CNH hedged	307,681	191,445	242,472	256,654
A Class non-distributing share EUR hedged	7,477,850	735,493	1,551,502	6,661,841
A Class non-distributing share HKD hedged	501,421	328,200	567,901	261,720
A Class non-distributing share NZD hedged	731	-	-	731
A Class non-distributing share SGD hedged	3,081,869	324,575	364,652	3,041,792
A Class non-distributing UK reporting fund share CHF hedged	166,160	60,374	32,496	194,038
A Class non-distributing UK reporting fund share GBP hedged	352,092	293,329	386,243	259,178
AI Class non-distributing share	2,552,890	113,606	672,562	1,993,934
C Class non-distributing share	445	-	-	445
D Class non-distributing share	3,695,967	448,724	935,812	3,208,879
D Class non-distributing share CNH hedged	323	-	-	323
D Class non-distributing share EUR hedged	666,710	74,092	114,520	626,282
D Class non-distributing share SGD hedged	925,752	350,621	215,843	1,060,530
D Class non-distributing UK reporting fund share	6,069,460	515,710	1,461,479	5,123,691
D Class non-distributing UK reporting fund share GBP hedged	2,690,522	164,011	482,440	2,372,093
E Class non-distributing share	30,635,884	1,744,362	3,813,305	28,566,941
E Class non-distributing share EUR hedged	17,584,426	817,334	2,212,289	16,189,471
I Class distributing (A) UK reporting fund share	82,863	-	217	82,646
I Class non-distributing share	15,700,668	5,091,790	2,650,573	18,141,885
I Class non-distributing share EUR hedged	2,175,907	2,650	125,539	2,053,018
I Class non-distributing UK reporting fund share	769,343	365,337	290,214	844,466
S Class non-distributing UK reporting fund share	18,745,218	433,691	1,422,332	17,756,577
S Class non-distributing UK reporting fund share CHF hedged	646,989	77,851	82,884	641,956
S Class non-distributing UK reporting fund share EUR hedged	2,687,612	201,334	448,000	2,440,946
S Class non-distributing UK reporting fund share GBP hedged	155,386	49,335	226	204,495
SR Class distributing (A) UK reporting fund share	80,807	1	36,295	44,513
SR Class non-distributing UK reporting fund share	1,000	67,185	346	67,839
SR Class non-distributing UK reporting fund share EUR hedged	409	-	-	409
X Class non-distributing share	147,725	24,135	22,203	149,657
Z Class non-distributing UK reporting fund share	1,289,150	550	1,206,170	83,530
Z Class non-distributing UK reporting fund share CHF hedged	10,363	1,000	2,309	9,054
<b>Nutrition Fund</b>				
A Class distributing (A) share EUR hedged	20,443	162	5,406	15,199
A Class distributing (A) UK reporting fund share	700	-	-	700
A Class distributing (A) UK reporting fund share GBP hedged	47,432	788	1,594	46,626
A Class non-distributing share	2,146,756	142,845	313,173	1,976,428
A Class non-distributing share EUR hedged	558,478	70,520	92,818	536,180
A Class non-distributing share HKD	234,556	5,199	34,095	205,660
A Class non-distributing share PLN hedged	577,904	18,102	141,577	454,429
A Class non-distributing share SGD hedged	881,558	31,467	123,576	789,449
AI Class non-distributing share	305,348	3,584	60,631	248,301
C Class non-distributing share	636,243	20,110	101,431	554,922
D Class distributing (A) share EUR hedged	14,407	-	342	14,065
D Class distributing (A) UK reporting fund share GBP hedged	47,342	655	4,548	43,449
D Class non-distributing share	3,036,477	329,280	1,196,652	2,169,105
D Class non-distributing share EUR hedged	85,331	94	10,291	75,134
D Class non-distributing share SGD hedged	92,308	20,921	57,079	56,150
D Class non-distributing UK reporting fund share GBP hedged	29,842	1,301	10,563	20,580
E Class non-distributing share	7,728,344	276,666	1,413,316	6,591,694
I Class distributing (A) UK reporting fund share	500	1,745	-	2,245
I Class non-distributing share	4,208,856	8,433	968,756	3,248,533
I Class non-distributing share JPY hedged	553	-	-	553
X Class non-distributing share	758,048	299,513	487,976	569,585

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Sustainable Asian Bond Fund</b>				
A Class distributing (S) (M) (G) share	878	10	10	878
A Class non-distributing share	929	57	233	753
D Class non-distributing share	18,903	-	-	18,903
D Class non-distributing share EUR hedged	500	-	-	500
E Class non-distributing share EUR hedged	11,768	-	-	11,768
I Class non-distributing share	11,033,225	7,551	-	11,040,776
I Class non-distributing share SEK hedged	500	-	-	500
X Class non-distributing share	2,000,591	60	867,581	1,133,070
Z Class non-distributing share	500	-	-	500
ZI Class distributing (S) (M) (G) share	500	-	-	500
ZI Class non-distributing share	500	-	-	500
<b>Sustainable Emerging Markets Blended Bond Fund</b>				
A Class non-distributing share	1,220	776	-	1,996
A Class non-distributing share EUR hedged	4,101	1,274	616	4,759
AI Class non-distributing share	470	-	-	470
AI Class non-distributing share EUR hedged	460	-	-	460
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	8,461	34	1,160	7,335
D Class non-distributing UK reporting fund share	941	-	-	941
E Class distributing (Q) share EUR hedged	42,901	702	5,212	38,391
E Class non-distributing share EUR hedged	925,850	1,200	144,236	782,814
I Class non-distributing share	1,002	-	-	1,002
I Class non-distributing share EUR hedged	430	79,624	-	80,054
X Class non-distributing share	2,185,825	-	-	2,185,825
Z Class non-distributing UK reporting fund share	890,446	33,681	113,327	810,800
ZI Class non-distributing share	500	-	-	500
ZI Class non-distributing UK reporting fund share	-	406	-	406
<b>Sustainable Emerging Markets Bond Fund</b>				
A Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	663	-	-	663
A Class non-distributing share	1,020,222	10,970	466,466	564,726
A Class non-distributing share EUR hedged	148,970	544,075	1,061	691,984
AI Class non-distributing share	3,199	-	-	3,199
AI Class non-distributing share EUR hedged	8,202	1,977	362	9,817
D Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
D Class non-distributing share CHF hedged	3,094,444	416,841	977,296	2,533,989
D Class non-distributing share EUR hedged	494,509	42,234	111,806	424,937
D Class non-distributing UK reporting fund share	274,107	132,639	32,121	374,625
D Class non-distributing UK reporting fund share GBP hedged	1,334	2,958	1,047	3,245
E Class distributing (Q) share EUR hedged	464,090	38,539	100,251	402,378
E Class non-distributing share EUR hedged	606,340	26,739	77,616	555,463
I Class non-distributing share	4,297	45,542	1,041	48,798
I Class non-distributing share EUR hedged	3,277,607	64,587	681,333	2,660,861
I Class non-distributing share NOK hedged	1,750,381	55,178	-	1,805,559
X Class non-distributing share	435,640	28,994	52,904	411,730
X Class non-distributing share AUD hedged	740	-	-	740
X Class non-distributing share EUR hedged	10,807,398	69,565	68,365	10,808,598
ZI Class non-distributing share	500	126,133	8,325	118,308
<b>Sustainable Emerging Markets Corporate Bond Fund</b>				
A Class non-distributing share	1,743	769	535	1,977
A Class non-distributing share EUR hedged	69,709	3	60,432	9,280
A Class non-distributing share SEK hedged	148,963	323,314	5,119	467,158
AI Class non-distributing share	2,664	-	-	2,664
AI Class non-distributing share EUR hedged	460	-	-	460
D Class non-distributing share CHF hedged	249,146	-	51,332	197,814
D Class non-distributing share EUR hedged	732,015	31,396	708,591	54,820
D Class non-distributing UK reporting fund share	40,494	2,848	4,264	39,078
E Class distributing (Q) share EUR hedged	57,673	3,106	2,943	57,836
E Class non-distributing share EUR hedged	575,464	47,054	54,683	567,835
I Class non-distributing share	330,184	275,000	215,519	389,665
I Class non-distributing share EUR hedged	566,716	7,997	101,681	473,032
X Class non-distributing share	2,204,430	4,381	682,877	1,525,934
ZI Class non-distributing share	500	-	-	500

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Sustainable Emerging Markets Local Currency Bond Fund</b>				
A Class non-distributing share	361,589	98,696	172,239	288,046
A Class non-distributing share EUR hedged	2,256	1,717	1,741	2,232
AI Class non-distributing share	9,055	32,797	439	41,413
AI Class non-distributing share EUR hedged	14,699	1,130	2,725	13,104
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	244,325	86,773	299,422	31,676
D Class non-distributing UK reporting fund share	134,938	190,304	49,307	275,935
E Class distributing (Q) share EUR hedged	7,153	30,885	1,154	36,884
E Class non-distributing share EUR hedged	130,471	27,346	17,841	139,976
I Class non-distributing share	16,654,672	222,289	802,679	16,074,282
I Class non-distributing share EUR hedged	435	-	-	435
X Class non-distributing share	29,450,031	3,318,944	7,971,797	24,797,178
ZI Class non-distributing share	500	-	-	500
<b>Sustainable Energy Fund</b>				
A Class distributing (A) share	8,053,761	603,079	1,647,533	7,009,307
A Class distributing (A) UK reporting fund share	1,853,079	92,691	353,786	1,591,984
A Class distributing (T) share	64,819	99,010	20,995	142,834
A Class non-distributing share	170,056,027	9,801,732	28,883,143	150,974,616
A Class non-distributing share AUD hedged	662,543	55,610	155,964	562,189
A Class non-distributing share CAD hedged	185,404	177,966	227,199	136,171
A Class non-distributing share CNH hedged	1,427,156	25,593	266,388	1,186,361
A Class non-distributing share EUR hedged	5,572,829	516,741	3,055,507	3,034,063
A Class non-distributing share GBP hedged	271,260	2,942	72,969	201,233
A Class non-distributing share HKD hedged	845,898	145,280	268,166	723,012
A Class non-distributing share NZD hedged	30,399	28,025	28,551	29,873
A Class non-distributing share SGD hedged	5,629,334	449,647	601,818	5,477,163
AI Class non-distributing share	6,559,028	478,888	1,312,315	5,725,601
C Class non-distributing share	13,983,554	745,865	1,659,756	13,069,663
D Class distributing (A) share	5,954,704	459,592	1,189,027	5,225,269
D Class distributing (A) UK reporting fund share	11,871,836	965,959	2,727,595	10,110,200
D Class non-distributing share	41,216,085	4,527,550	11,992,398	33,751,237
D Class non-distributing share SGD hedged	64,569	18,805	19,068	64,306
E Class non-distributing share	96,236,685	5,299,798	14,289,386	87,247,097
E Class non-distributing share EUR hedged	3,443,820	179,528	739,422	2,883,926
I Class distributing (A) UK reporting fund share	2,926,873	90,618	177,705	2,839,786
I Class distributing (Q) share	1,796,998	-	371	1,796,627
I Class non-distributing share	15,245,573	966,288	2,889,727	13,322,134
I Class non-distributing UK reporting fund share	22,326,411	3,444,508	6,618,403	19,152,516
S Class distributing (A) share	447	-	-	447
S Class non-distributing share	525,827	5,424	50,163	481,088
X Class distributing (T) share	69,060	35,480	10,855	93,685
X Class non-distributing share	4,709,348	296,714	543,272	4,462,790
X Class non-distributing share EUR hedged	2,222,869	862,112	775,949	2,309,032

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Sustainable Fixed Income Global Opportunities Fund</b>				
A Class non-distributing share	465	33	3	495
AI Class non-distributing share	6,470	3,997	4,365	6,102
D Class non-distributing share	136,866	12,569	13,215	136,220
D Class non-distributing share CHF hedged	485	5,202	-	5,687
D Class non-distributing UK reporting fund share USD hedged	500	-	-	500
E Class non-distributing share	275,439	48,798	47,907	276,330
I Class non-distributing share	1,976,222	236,867	1,547,565	665,524
I Class non-distributing share JPY hedged	2,022,885	-	484	2,022,401
I Class non-distributing share SEK hedged	3,507,451	13,045	298	3,520,198
I Class non-distributing UK reporting fund share USD hedged	1,455,873	201,613	170,395	1,487,091
X Class distributing (M) share	19,871,305	3	19,871,197	111
X Class distributing (Q) share	8,035,709	1,098,903	386	9,134,226
X Class non-distributing share	7,694,696	1,132,186	4,227,217	4,599,665
X Class non-distributing share CHF hedged	490	-	-	490
X Class non-distributing share GBP hedged	1,366,065	-	-	1,366,065
X Class non-distributing share JPY hedged	538	-	-	538
X Class non-distributing share SEK hedged	11,352,634	1,505,177	348,845	12,508,966
X Class non-distributing share USD hedged	500	-	-	500
ZI Class non-distributing share	516	-	-	516
ZI Class non-distributing share USD hedged	500	-	-	500
<b>Sustainable Global Allocation Fund</b>				
A Class distributing (A) UK reporting fund share	516	3	-	519
A Class non-distributing share SEK hedged	528	19	-	547
A Class non-distributing UK reporting fund share	1,013	4,264,917	132,563	4,133,367
A Class non-distributing UK reporting fund share EUR hedged	516	4,046,018	87,635	3,958,899
D Class non-distributing UK reporting fund share	1,013	-	-	1,013
D Class non-distributing UK reporting fund share EUR hedged	516	-	-	516
E Class non-distributing UK reporting fund share	516	-	-	516
E Class non-distributing UK reporting fund share EUR hedged	516	-	-	516
I Class non-distributing UK reporting fund share	980,152	1	163,881	816,272
I Class non-distributing UK reporting fund share EUR hedged	516	-	-	516
X Class non-distributing UK reporting fund share	7,493,500	-	-	7,493,500
ZI Class non-distributing UK reporting fund share	500	-	-	500
ZI Class non-distributing UK reporting fund share EUR hedged	516	-	-	516

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Sustainable Global Bond Income Fund</b>				
A Class distributing (M) (G) share	500	-	-	500
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	344	-	-	344
A Class distributing (S) (M) (G) share	146,880	17,050	12,504	151,426
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	131,491	-	-	131,491
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	673	85,000	-	85,673
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	1,552,809	269	103,760	1,449,318
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	385	-	-	385
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	394	3,800	3,800	394
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	14,160	-	-	14,160
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	31,053	13,518	2,248	42,323
A Class distributing (T) share	-	500	-	500
A Class distributing (T) share HKD hedged	-	391	-	391
A Class distributing (T) share SGD hedged	-	671	-	671
A Class non-distributing share	39,427	2,389	-	41,816
AI Class distributing (Q) share EUR hedged	45,317	88,346	31,629	102,034
AI Class non-distributing share	7,828	29,355	4,733	32,450
AI Class non-distributing share EUR hedged	5,847	22,584	9,089	19,342
D Class non-distributing share	47,886	12,633	1,152	59,367
D Class non-distributing share CHF hedged	503	-	-	503
D Class non-distributing share EUR hedged	430	-	-	430
D Class non-distributing UK reporting fund share GBP hedged	43,175	3,909	2,419	44,665
E Class distributing (Q) share EUR hedged	198,440	288,037	103,478	382,999
E Class non-distributing share EUR hedged	298,426	180,861	115,524	363,763
I Class distributing (S) (M) (G) share EUR hedged	2,112,818	14	-	2,112,832
I Class non-distributing share	1,005	-	-	1,005
I Class non-distributing share BRL hedged	1,751,664	456,786	448,870	1,759,580
I Class non-distributing share EUR hedged	435	-	-	435
X Class distributing (S) (M) (G) share	-	500	-	500
X Class distributing (S) (M) (G) share EUR hedged	515	16	-	531
X Class distributing (T) share	-	3,815,646	-	3,815,646
X Class distributing (T) share HKD hedged	-	390	-	390
X Class non-distributing share	4,577,625	-	-	4,577,625
Z Class non-distributing share	119,142	1	1,914	117,229
Z Class non-distributing share CHF hedged	35,000	-	10,000	25,000
Z Class non-distributing share EUR hedged	38,635	-	2,500	36,135
ZI Class non-distributing share	500	-	-	500
ZI Class non-distributing share EUR hedged	509	-	-	509
<b>Sustainable Global Dynamic Equity Fund<sup>(4)</sup></b>				
A Class distributing (A) share	55,398	605	2,775	53,228
A Class non-distributing share	6,428,242	1,154,928	826,085	6,757,085
A Class non-distributing share CNH hedged	3,615	-	-	3,615
A Class non-distributing share EUR hedged	317,043	5,735	66,800	255,978
C Class non-distributing share	1,141,989	35,063	59,458	1,117,594
C Class non-distributing share EUR hedged	161,981	12,119	22,825	151,275
D Class distributing (A) share	379,214	17,575	40,427	356,362
D Class non-distributing share	1,834,748	63,887	161,643	1,736,992
D Class non-distributing share EUR hedged	52,815	7,721	10,521	50,015
E Class non-distributing share	1,984,626	225,190	212,817	1,996,999
E Class non-distributing share EUR hedged	183,317	12,525	18,904	176,938
I Class non-distributing share	5,163,923	-	1,133,209	4,030,714
X Class non-distributing share	7	-	-	7
<b>Sustainable Global Infrastructure Fund</b>				
A Class non-distributing share	6,940	181	292	6,829
AI Class non-distributing share	3,105	-	-	3,105
D Class non-distributing share	984	7	-	991
E Class non-distributing share	174,046	57,636	38,245	193,437
I Class non-distributing share	425	-	-	425
X Class non-distributing share	998,500	-	-	998,500
Z Class non-distributing share	500	-	-	500

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



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Sustainable World Bond Fund</b>				
A Class distributing (D) share	28,171	5,066	709	32,528
A Class distributing (M) share	210,919	4,694	20,595	195,018
A Class distributing (R) (M) (G) share CNH hedged	8,380	47	2,663	5,764
A Class distributing (S) (M) (G) share SGD hedged	22,334	5	521	21,818
A Class non-distributing share	874,040	71,948	117,809	828,179
A Class non-distributing share EUR hedged	110,094	13,927	1,833	122,188
A Class non-distributing UK reporting fund share GBP hedged	397,667	35,325	51,846	381,146
C Class distributing (D) share	12,986	151	74	13,063
D Class distributing (M) share	70,579	904	77	71,406
D Class non-distributing share	1,447,605	84,667	133,556	1,398,716
D Class non-distributing share CHF hedged	497,410	1,775	-	499,185
D Class non-distributing share EUR hedged	84,462	3,752	7,527	80,687
D Class non-distributing UK reporting fund share GBP hedged	2,235,260	94,266	470,896	1,858,630
E Class non-distributing share	507,476	51,023	47,535	510,964
I Class distributing (A) share EUR hedged	2,947,513	869,677	374	3,816,816
I Class non-distributing share	1,127,633	14,544	55,352	1,086,825
X Class non-distributing share	2,472,338	343,781	12,195	2,803,924
X Class non-distributing share CHF hedged	8	-	-	8
X Class non-distributing share DKK hedged	5	-	-	5
X Class non-distributing share EUR hedged	258,164	10,311	1,575	266,900
X Class non-distributing share GBP hedged	16,325,743	1,404,311	1,355,494	16,374,560
X Class non-distributing share NOK hedged	46,101,771	10,199,203	-	56,300,974
X Class non-distributing share NZD hedged	795	-	-	795
<b>Swiss Small &amp; MidCap Opportunities Fund</b>				
A Class non-distributing share	346,643	6,799	38,826	314,616
D Class distributing (M) UK reporting fund share	125,411	7,626	49,259	83,778
D Class non-distributing UK reporting fund share	269,875	12,609	41,343	241,141
I Class non-distributing share	6,395,004	100,887	2,162,257	4,333,634
<b>Systematic China A-Share Opportunities Fund</b>				
A Class non-distributing share	5,815,012	7,048,076	7,335,625	5,527,463
A Class non-distributing share SGD hedged	361,418	53,532	55,561	359,389
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	9,560,250	489,098	2,306,035	7,743,313
D Class non-distributing share EUR hedged	447,755	1,344	57,319	391,780
D Class non-distributing UK reporting fund share	1,848,056	272,970	387,192	1,733,834
E Class non-distributing share EUR hedged	187,357	22,857	30,484	179,730
I Class non-distributing share	19,255,733	4,124,430	5,524,412	17,855,751
I Class non-distributing share EUR hedged	73,235	1,980,268	351	2,053,152
S Class non-distributing share	1,453,524	36,552	600,890	889,186
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	8,397,904	732,802	508,710	8,621,996
Z Class non-distributing share	2,433,306	-	401,086	2,032,220
<b>Systematic China Environmental Tech Fund</b>				
A Class non-distributing share	1,001	-	-	1,001
D Class non-distributing share	500	1,025	-	1,525
D Class non-distributing share EUR hedged	465	-	-	465
E Class non-distributing share EUR hedged	-	466	-	466
I Class non-distributing share	500	-	-	500
X Class non-distributing UK reporting fund share	1,651,089	36,228	-	1,687,317
Z Class non-distributing share	500	-	-	500
ZI Class non-distributing share	500	-	-	500

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup></b>				
A Class non-distributing share	500	-	-	500
AI Class non-distributing share EUR hedged	425	-	-	425
D Class non-distributing share EUR hedged	425	-	-	425
E Class non-distributing share EUR hedged	5,663	726	2,321	4,068
I Class non-distributing share	577,867	820,896	-	1,398,763
I Class non-distributing share AUD hedged	665	-	-	665
I Class non-distributing share EUR hedged	661,199	-	-	661,199
X Class non-distributing share	500	-	-	500
X Class non-distributing share AUD hedged	12,952,829	847,585	514,955	13,285,459
X Class non-distributing share EUR hedged	826,113	91,490	48,719	868,884
<b>Systematic Global Equity High Income Fund</b>				
A Class distributing (A) (G) share	275,970	87,090	21,997	341,063
A Class distributing (A) (G) share CHF hedged	30,859	28,023	372	58,510
A Class distributing (Q) (G) share	16,470,766	539,559	1,581,197	15,429,128
A Class distributing (Q) (G) share EUR hedged	4,036,138	962,486	360,405	4,638,219
A Class distributing (Q) (G) UK reporting fund share CHF hedged	529,338	12,247	44,857	496,728
A Class distributing (R) (M) (G) share AUD hedged	46,844,215	10,419,229	18,813,366	38,450,078
A Class distributing (R) (M) (G) share CAD hedged	9,471,944	3,118,936	4,055,750	8,535,130
A Class distributing (R) (M) (G) share CNH hedged	50,744,265	14,820,467	10,911,940	54,652,792
A Class distributing (R) (M) (G) share NZD hedged	5,204,970	1,454,148	1,741,656	4,917,462
A Class distributing (R) (M) (G) share ZAR hedged	1,284,644	378,565	395,060	1,268,149
A Class distributing (S) (M) (G) share	272,521,500	228,604,712	200,647,265	300,478,947
A Class distributing (S) (M) (G) share CHF hedged	-	7,650	-	7,650
A Class distributing (S) (M) (G) share EUR hedged	453	19	-	472
A Class distributing (S) (M) (G) share HKD hedged	61,089,114	15,955,618	22,944,661	54,100,071
A Class distributing (S) (M) (G) share JPY hedged	-	5,394,854	52,888	5,341,966
A Class distributing (S) (M) (G) share SGD hedged	1,124,171	851,104	56,715	1,918,560
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	10,071,786	1,747,595	2,673,076	9,146,305
A Class non-distributing share	10,086,105	1,659,658	5,307,189	6,438,574
A Class non-distributing share EUR hedged	1,704,730	217,869	733,484	1,189,115
A Class non-distributing share HKD hedged	49,706	4,886	47,598	6,994
A Class non-distributing share SGD hedged	400,131	7,758	13,673	394,216
A Class non-distributing UK reporting fund share CHF hedged	120,371	11,434	8,121	123,684
C Class distributing (Q) (G) share	316,687	353	13,624	303,416
C Class non-distributing share	80,502	1,612	11,631	70,483
D Class distributing (A) (G) share	148,326	44,535	400	192,461
D Class distributing (A) (G) share CHF hedged	210,004	164,254	11,199	363,059
D Class distributing (Q) (G) share	11,132,538	615,726	709,496	11,038,768
D Class distributing (Q) (G) UK reporting fund share CHF hedged	6,462,722	306,010	681,195	6,087,537
D Class distributing (Q) (G) UK reporting fund share EUR hedged	2,543,968	688,406	843,157	2,389,217
D Class distributing (Q) (G) UK reporting fund share GBP hedged	695,102	79,115	120,661	653,556
D Class distributing (S) (M) (G) share	1,983,608	2,122,306	-	4,105,914
D Class distributing (S) (M) (G) share SGD hedged	784,460	152,537	6,988	930,009
D Class non-distributing share EUR hedged	572,672	166,278	187,567	551,383
D Class non-distributing UK reporting fund share	1,767,114	301,846	118,966	1,949,994
D Class non-distributing UK reporting fund share CHF hedged	1,399,310	73,616	172,203	1,300,723
E Class distributing (Q) (G) share EUR hedged	1,079,880	235,521	201,412	1,113,989
E Class non-distributing share	70,136	3,544,893	39,228	3,575,801
E Class non-distributing share EUR hedged	74,430	6,924	3,145	78,209
I Class distributing (A) (G) share	65,162,623	17,758,822	20,718,118	62,203,327
I Class distributing (M) (G) share	1,894,249	100	374	1,893,975
I Class distributing (Q) (G) share	8,551,143	508,864	7,671,125	1,388,882
I Class distributing (Q) UK reporting fund share CHF hedged	1,549,031	424,914	536,566	1,437,379
I Class distributing (Q) UK reporting fund share EUR hedged	299,590	60,911	61,278	299,223
I Class non-distributing share	153,792	-	-	153,792
SR Class distributing (S) (M) (G) share	500	-	-	500
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	536,125	2,166	68,633	469,658

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



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>Systematic Global Sustainable Income &amp; Growth Fund</b>				
A Class distributing (Q) (G) UK reporting fund share	855	11	-	866
A Class distributing (S) (M) (G) share AUD hedged	-	782	-	782
A Class distributing (S) (M) (G) share GBP hedged	-	401	-	401
A Class distributing (S) (M) (G) UK reporting fund share	500	137,760	92,054	46,206
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	54,616	142,428	126,329	70,715
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	6,626	41,657	19,108	29,175
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	6,389	14,332	76	20,645
A Class non-distributing UK reporting fund share	9,857	45,597	54,224	1,230
D Class distributing (S) (M) (G) share	399,034	664,431	-	1,063,465
D Class non-distributing UK reporting fund share	500	-	-	500
D Class non-distributing UK reporting fund share EUR hedged	504	-	-	504
E Class non-distributing share EUR hedged	468	-	-	468
I Class non-distributing UK reporting fund share	500	-	-	500
I Class non-distributing UK reporting fund share EUR hedged	504	-	-	504
X Class non-distributing UK reporting fund share	1,494,500	-	-	1,494,500
ZI Class non-distributing UK reporting fund share	500	-	-	500
<b>Systematic Sustainable Global SmallCap Fund</b>				
A Class non-distributing share	1,495,085	80,471	114,879	1,460,677
A Class non-distributing share AUD hedged	438,933	4,316	362,974	80,275
C Class non-distributing share	62,789	6,378	4,479	64,688
D Class non-distributing share	128,458	10,417	14,623	124,252
E Class non-distributing share	106,938	43,075	8,890	141,123
X Class non-distributing share GBP hedged	588,851	-	375,223	213,628
<b>United Kingdom Fund</b>				
A Class distributing (A) UK reporting fund share	195,543	1,525	9,990	187,078
A Class non-distributing share	899,669	31,808	107,079	824,398
C Class non-distributing share	40,928	1,764	4,556	38,136
D Class distributing (A) UK reporting fund share	78,003	703	10,810	67,896
D Class non-distributing share	28,809	7,686	7,664	28,831
D Class non-distributing UK reporting fund share	116,392	49,180	46,997	118,575
E Class non-distributing share	309,529	10,194	67,808	251,915
I Class distributing (A) UK reporting fund share	778,108	16,174	135,422	658,860
I Class non-distributing share	849,348	6,204	320,152	535,400
X Class non-distributing share	10,456	205	1,310	9,351
<b>US Basic Value Fund</b>				
A Class distributing (A) share	16,797	200	520	16,477
A Class distributing (A) UK reporting fund share	2,870	108	52	2,926
A Class distributing (T) share	5,482	77,550	77,148	5,884
A Class non-distributing share	3,346,218	181,261	439,746	3,087,733
A Class non-distributing share CNH hedged	1,521	1,893	1,031	2,383
A Class non-distributing share EUR hedged	51,375	2,894	6,165	48,104
A Class non-distributing share SGD hedged	13,169	1	1,774	11,396
C Class non-distributing share	213,099	5,181	41,022	177,258
C Class non-distributing share EUR hedged	10,843	626	784	10,685
D Class distributing (A) share	70,457	1,488	445	71,500
D Class distributing (A) UK reporting fund share	9,986	857	1,316	9,527
D Class non-distributing share	1,852,321	167,086	1,178,712	840,695
D Class non-distributing share EUR hedged	193,663	10,362	373	203,652
E Class non-distributing share	525,676	32,283	36,610	521,349
E Class non-distributing share EUR hedged	81,479	23,117	26,931	77,665
I Class non-distributing share	1,258,348	83,697	205,196	1,136,849
X Class non-distributing share	8,014	-	3,968	4,046

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>US Dollar Bond Fund</b>				
A Class distributing (D) share	480,725	16,722	35,216	462,231
A Class distributing (M) share	980,218	496,443	458,280	1,018,381
A Class non-distributing share	2,485,017	863,955	785,923	2,563,049
A Class non-distributing share SGD hedged	-	3,477	-	3,477
C Class distributing (D) share	396,989	4,354	55,538	345,805
C Class non-distributing share	195,399	7,505	20,787	182,117
D Class distributing (M) share	3,150,940	54,269	268,330	2,936,879
D Class non-distributing share	7,034,473	830,481	1,866,210	5,998,744
D Class non-distributing UK reporting fund share GBP hedged	6,964	1,153	238	7,879
E Class non-distributing share	317,476	13,348	31,277	299,547
I Class distributing (Q) share	276,012	4,519	131,048	149,483
I Class non-distributing share	11,356,407	556,001	2,123,695	9,788,713
I Class non-distributing share EUR hedged	2,897,460	935,555	373	3,832,642
X Class distributing (Q) share	500	-	-	500
X Class non-distributing share	164,948	1,554	20,035	146,467
<b>US Dollar High Yield Bond Fund</b>				
A Class distributing (A) UK reporting fund share GBP hedged	107,135	1,408	5,546	102,997
A Class distributing (D) share	7,935,526	4,083,019	1,440,206	10,578,339
A Class distributing (M) share	13,275,536	1,421,837	1,164,583	13,532,790
A Class distributing (M) share AUD hedged	1,449,464	357,321	611,859	1,194,926
A Class distributing (M) share CAD hedged	658,585	27,074	40,280	645,379
A Class distributing (M) share EUR hedged	361,381	31,380	63,279	329,482
A Class distributing (M) share GBP hedged	486,117	2,953	18,225	470,845
A Class distributing (M) share NZD hedged	307,054	110,276	52,139	365,191
A Class distributing (M) share SGD hedged	1,182,505	25,131	94,426	1,113,210
A Class distributing (R) (M) (G) share AUD hedged	7,680,427	168,442	454,693	7,394,176
A Class distributing (R) (M) (G) share ZAR hedged	1,519,401	183,503	155,176	1,547,728
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	101,898	8,974	54,191	56,681
A Class distributing (S) (M) (G) share	129,979,206	7,776,440	38,904,791	98,850,855
A Class distributing (S) (M) (G) share HKD hedged	5,873,525	1,330,938	875,665	6,328,798
A Class distributing (S) (M) (G) share JPY hedged	-	726	-	726
A Class distributing (S) (M) (G) share SGD hedged	1,324,582	11,301	47,816	1,288,067
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	7,729,114	2,198,363	2,858,390	7,069,087
A Class non-distributing share AUD hedged	188,985	19,401	15,529	192,857
A Class non-distributing share CHF hedged	70,484	50	10,516	60,018
A Class non-distributing share EUR hedged	50,218	813	13,384	37,647
A Class non-distributing share SGD hedged	78,610	215,059	236,802	56,867
C Class distributing (D) share	555,770	11,083	76,834	490,019
C Class non-distributing share	266,427	8,428	67,189	207,666
D Class distributing (A) UK reporting fund share GBP hedged	294,551	13,126	16,116	291,561
D Class distributing (M) share	9,766,823	1,113,311	3,564,513	7,315,621
D Class distributing (M) share SGD hedged	264,548	-	17,469	247,079
D Class non-distributing share AUD hedged	71,080	-	10,250	60,830
D Class non-distributing share CHF hedged	253,047	60,450	20,600	292,897
D Class non-distributing share EUR hedged	73,241	137,525	155,229	55,537
D Class non-distributing share SGD hedged	14,468	-	-	14,468
D Class non-distributing UK reporting fund share	5,027,063	1,597,963	1,509,087	5,115,939
E Class non-distributing share	402,421	57,297	49,635	410,083
E Class non-distributing share EUR hedged	14,371	10,914	-	25,285
I Class distributing (A) UK reporting fund share GBP hedged	992,358	107,912	72,927	1,027,343
I Class distributing (M) share	4,714,050	14,402,917	2,174,104	16,942,863
I Class non-distributing share	22,034,766	1,033,808	1,682,501	21,386,073
I Class non-distributing share EUR hedged	251,219	4,494	54,930	200,783
I Class non-distributing UK reporting fund share CHF hedged	449	-	-	449
I Class non-distributing UK reporting fund share GBP hedged	382	-	-	382
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class non-distributing UK reporting fund share	115,927	-	398	115,529
SR Class non-distributing UK reporting fund share EUR hedged	15,051	(1)	4,192	10,858
X Class distributing (S) (M) (G) share	4,997,769	1,655,101	864,118	5,788,752
X Class non-distributing share	382,909	1,401	35,310	349,000

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>US Dollar Reserve Fund</b>				
A Class non-distributing share	2,718,808	2,488,794	2,486,150	2,721,452
A Class non-distributing share GBP hedged	61,137	7,971	11,535	57,573
C Class non-distributing share	89,694	7,855	20,972	76,577
D Class non-distributing share GBP hedged	340	-	12	328
E Class non-distributing share	141,301	8,497	15,692	134,106
E Class non-distributing share GBP hedged	19,246	9,516	1,608	27,154
X Class non-distributing share	778,889	281,730	222,769	837,850
<b>US Dollar Short Duration Bond Fund</b>				
A Class distributing (D) share	3,436,570	1,025,438	1,136,358	3,325,650
A Class distributing (M) (G) share	500	-	-	500
A Class distributing (M) share	2,739,054	1,386,453	1,055,436	3,070,071
A Class distributing (M) share CNH hedged	360	17,491	-	17,851
A Class distributing (M) share SGD hedged	189,312	161,874	4,278	346,908
A Class distributing (T) share	-	500	-	500
A Class distributing (T) share CNH hedged	-	365	-	365
A Class distributing (T) share SGD hedged	-	572,713	105,156	467,557
A Class non-distributing share	31,815,711	4,925,507	6,323,811	30,417,407
A Class non-distributing share EUR hedged	19,313,093	960,821	4,673,923	15,599,991
AI Class non-distributing share	117,600	16,314	27,310	106,604
C Class distributing (D) share	74,847	11,125	1,661	84,311
C Class non-distributing share	2,692,773	311,323	652,831	2,351,265
D Class distributing (M) share	10,414,542	379,152	1,320,781	9,472,913
D Class non-distributing share	30,911,507	3,146,091	5,672,911	28,384,687
D Class non-distributing share EUR hedged	3,436,763	128,726	2,541,677	1,023,812
E Class non-distributing share	5,125,212	294,204	726,286	4,693,130
I Class distributing (Q) share	500	-	-	500
I Class non-distributing share	8,072,848	11,205,669	2,660,675	16,617,842
I Class non-distributing share EUR hedged	2,217,727	2,229,414	2,773,525	1,673,616
S Class distributing (M) share	500	-	-	500
S Class non-distributing share	1,003	-	-	1,003
S Class non-distributing share EUR hedged	460	-	-	460
X Class non-distributing share	10,303,615	135,585	410,685	10,028,515
<b>US Flexible Equity Fund</b>				
A Class distributing (A) share	90,670	23,584	27,329	86,925
A Class distributing (A) share EUR hedged	34,641	9,610	8,789	35,462
A Class distributing (A) UK reporting fund share	203,497	2,534	4,011	202,020
A Class non-distributing share	10,947,295	828,305	1,092,853	10,682,747
A Class non-distributing share CNH hedged	8,493	32,871	21,718	19,646
A Class non-distributing share CZK hedged	1,061	-	-	1,061
A Class non-distributing share EUR hedged	1,259,353	70,215	146,323	1,183,245
A Class non-distributing share JPY hedged	555	-	-	555
A Class non-distributing share SGD hedged	-	697	-	697
AI Class non-distributing share	28,617	47,211	25,774	50,054
C Class non-distributing share	520,809	15,594	37,749	498,654
C Class non-distributing share EUR hedged	42,571	863	1,600	41,834
D Class distributing (A) share	309	-	20	289
D Class distributing (A) UK reporting fund share	1,792,167	18,821	1,714,624	96,364
D Class non-distributing share	1,670,932	781,189	366,914	2,085,207
D Class non-distributing share EUR hedged	871,720	241,464	124,659	988,525
E Class non-distributing share	847,501	210,100	187,920	869,681
E Class non-distributing share EUR hedged	404,195	65,111	72,778	396,528
I Class non-distributing share	19,357,374	2,734,218	3,538,633	18,552,959
I Class non-distributing share EUR hedged	3,292,771	1,211,304	393,923	4,110,152
X Class non-distributing share	656,001	1,352,463	343,856	1,664,608
X Class non-distributing share EUR hedged	448	-	-	448
X Class non-distributing share GBP hedged	389	7,603,699	595,563	7,008,525

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>US Government Mortgage Impact Fund</b>				
A Class distributing (D) share	531,209	8,110	90,149	449,170
A Class distributing (M) share	253,926	2,199	13,689	242,436
A Class non-distributing share	1,417,882	74,383	140,235	1,352,030
A Class non-distributing UK reporting fund share EUR hedged	-	461	-	461
C Class distributing (D) share	42,535	361	168	42,728
C Class non-distributing share	191,208	11,112	8,273	194,047
D Class distributing (M) share	397,949	1,047	63,234	335,762
D Class non-distributing share	1,495,904	197,436	225,487	1,467,853
E Class non-distributing share	374,705	84,855	42,764	416,796
I Class distributing (M) share	500	-	-	500
I Class distributing (Q) UK reporting fund share GBP hedged	-	267,974	9,324	258,650
I Class non-distributing share	1,700,500	256,127	8,796	1,947,831
I Class non-distributing UK reporting fund share EUR hedged	-	132,556	24,778	107,778
SR Class distributing (Q) UK reporting fund share	-	500	-	500
SR Class distributing (Q) UK reporting fund share EUR hedged	-	462	-	462
SR Class non-distributing UK reporting fund share	-	500	-	500
SR Class non-distributing UK reporting fund share EUR hedged	-	461	-	461
X Class distributing (M) share	500	-	-	500
ZI Class non-distributing share	500	-	-	500
ZI Class non-distributing share EUR hedged	509	-	-	509
SR Class distributing (Q) UK reporting fund share GBP hedged	-	396	-	396
<b>US Growth Fund</b>				
A Class distributing (A) share	26,579	39,727	3,918	62,388
A Class non-distributing share	899,336	668,441	377,119	1,190,658
A Class non-distributing share EUR hedged	703,614	161,372	120,851	744,135
A Class non-distributing UK reporting fund share	3,872,511	1,154,488	1,413,974	3,613,025
AI Class non-distributing share	99,135	112,683	75,839	135,979
C Class non-distributing share	649,453	78,444	53,897	674,000
D Class distributing (A) share	595,613	47,220	56,913	585,920
D Class non-distributing share	611,894	233,556	302,189	543,261
D Class non-distributing UK reporting fund share	948,409	75,275	118,826	904,858
E Class non-distributing share	1,830,639	438,874	332,471	1,937,042
I Class non-distributing share	1,728,070	332,166	558,728	1,501,508
X Class non-distributing share	500	-	-	500
<b>US Mid-Cap Value Fund</b>				
A Class non-distributing share	524,287	63,742	89,099	498,930
A Class non-distributing share AUD hedged	102,982	42,110	22,085	123,007
C Class non-distributing share	31,931	3,198	5,298	29,831
D Class non-distributing share	99,218	16,738	25,140	90,816
E Class non-distributing share	73,109	44,687	38,886	78,910
I Class non-distributing share	242,090	17,420	99,580	159,930
<b>US Sustainable Equity Fund</b>				
A Class non-distributing share	500	-	-	500
D Class non-distributing share	471	-	-	471
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	8,966	8,638	433	17,171
I Class non-distributing share	471	-	-	471
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
ZI Class non-distributing share	1,003	-	-	1,003

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>World Energy Fund</b>				
A Class distributing (A) share	844,776	112,683	315,885	641,574
A Class distributing (A) UK reporting fund share	383,526	106,704	197,289	292,941
A Class distributing (T) share	92,781	375,714	285,839	182,656
A Class non-distributing share	72,112,483	26,223,247	32,767,342	65,568,388
A Class non-distributing share AUD hedged	1,695,156	510,676	713,651	1,492,181
A Class non-distributing share CHF hedged	373,548	49,564	39,642	383,470
A Class non-distributing share EUR hedged	9,223,462	2,073,240	3,400,949	7,895,753
A Class non-distributing share HKD hedged	3,870,703	1,692,034	2,731,021	2,831,716
A Class non-distributing share SGD hedged	14,137,551	4,968,087	6,744,918	12,360,720
AI Class non-distributing share	196,484	69,051	94,817	170,718
C Class non-distributing share	1,241,029	247,173	339,520	1,148,682
C Class non-distributing share EUR hedged	1,116,033	132,907	182,070	1,066,870
D Class distributing (A) share	85,836	2,382	27,594	60,624
D Class distributing (A) UK reporting fund share	3,837,414	843,777	1,713,835	2,967,356
D Class non-distributing share	5,922,405	2,216,845	2,435,873	5,703,377
D Class non-distributing share CHF hedged	226,490	1,840	5,129	223,201
D Class non-distributing share EUR hedged	1,589,652	636,891	960,411	1,266,132
E Class non-distributing share	5,507,066	1,020,580	1,347,625	5,180,021
E Class non-distributing share EUR hedged	3,166,569	551,612	649,690	3,068,491
I Class distributing (Q) UK reporting fund share	36,012,952	-	36,012,452	500
I Class non-distributing share	4,981,600	2,385,254	2,488,564	4,878,290
I Class non-distributing share EUR hedged	7,256,934	1,015,759	5,382,892	2,889,801
S Class non-distributing share	435,335	664,967	633,594	466,708
S Class non-distributing share EUR hedged	89,513	168,647	76,121	182,039
X Class distributing (T) share	500	-	-	500
X Class non-distributing share	707,485	3,929	202,335	509,079
<b>World Financials Fund</b>				
A Class distributing (A) share	1,014,549	26,358	108,474	932,433
A Class distributing (T) share	18,152	87,154	79,365	25,941
A Class non-distributing share HKD hedged	279,046	9,714	86,312	202,448
A Class non-distributing share SGD hedged	5,133,392	214,070	1,069,130	4,278,332
A Class non-distributing UK reporting fund share	22,038,450	2,553,177	7,469,158	17,122,469
AI Class non-distributing share	3,952,805	131,040	1,625,834	2,458,011
C Class non-distributing share	1,644,990	69,644	392,944	1,321,690
D Class non-distributing UK reporting fund share	5,577,438	1,110,064	3,075,405	3,612,097
E Class non-distributing share	7,812,882	307,281	2,268,177	5,851,986
I Class non-distributing share	19,166,052	4,333,287	5,113,920	18,385,419
S Class non-distributing share	967	368,523	77,375	292,115
S Class non-distributing share EUR hedged	465	753,511	183,219	570,757
X Class distributing (T) share	432,522	145,029	84,584	492,967
X Class non-distributing share	206,752	5,613	44,317	168,048

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>World Gold Fund</b>				
A Class distributing (A) share	257,874	34,621	35,504	256,991
A Class distributing (A) UK reporting fund share	1,786,872	53,780	228,906	1,611,746
A Class distributing (T) share	161,579	823,239	670,564	314,254
A Class distributing (T) share CNH hedged	-	357	-	357
A Class non-distributing share	18,471,910	1,279,746	2,009,869	17,741,787
A Class non-distributing share AUD hedged	2,834,520	511,496	489,645	2,856,371
A Class non-distributing share CHF hedged	2,047,175	40,967	113,082	1,975,060
A Class non-distributing share CNH hedged	-	357	-	357
A Class non-distributing share EUR hedged	24,798,232	2,569,296	4,408,304	22,959,224
A Class non-distributing share HKD hedged	11,896,286	3,847,723	3,382,102	12,361,907
A Class non-distributing share PLN hedged	322,564	24,756	22,651	324,669
A Class non-distributing share SGD hedged	15,720,227	4,248,204	3,575,377	16,393,054
A Class non-distributing UK reporting fund share	65,542,880	15,815,765	17,840,568	63,518,077
AI Class non-distributing share	108,086	19,393	15,580	111,899
AI Class non-distributing share EUR hedged	68,809	9,791	16,346	62,254
C Class non-distributing share	1,514,513	126,835	198,915	1,442,433
C Class non-distributing share EUR hedged	3,444,753	507,826	296,826	3,655,753
D Class distributing (A) share	104,381	25	6,051	98,355
D Class non-distributing share	6,598,715	546,032	1,324,791	5,819,956
D Class non-distributing share CHF hedged	869,122	26,730	123,917	771,935
D Class non-distributing share EUR hedged	6,298,767	1,836,175	2,009,747	6,125,195
D Class non-distributing share SGD hedged	597,143	-	10,694	586,449
D Class non-distributing UK reporting fund share GBP hedged	427,601	72,444	117,907	382,138
E Class non-distributing share	7,101,931	1,479,742	1,781,137	6,800,536
E Class non-distributing share EUR hedged	12,459,940	1,022,199	1,601,139	11,881,000
I Class non-distributing share	6,294,844	703,545	1,054,158	5,944,231
I Class non-distributing share EUR hedged	4,358,763	1,754,722	4,033,376	2,080,109
S Class non-distributing share	12,085	-	1,777	10,308
X Class distributing (T) share	500	-	-	500
X Class non-distributing share	265,709	6,230	60,333	211,606
<b>World Healthscience Fund</b>				
A Class distributing (A) share	66,514,016	2,373,106	8,115,115	60,772,007
A Class distributing (T) share	118,789	147,566	66,312	200,043
A Class non-distributing share	103,583,106	11,278,067	15,567,886	99,293,287
A Class non-distributing share AUD hedged	3,763,316	183,811	526,511	3,420,616
A Class non-distributing share CNH hedged	2,838,766	1,994,374	812,784	4,020,356
A Class non-distributing share HKD hedged	924,785	76,556	155,762	845,579
A Class non-distributing share JPY hedged	146,276	22,757	36,776	132,257
A Class non-distributing share SGD hedged	8,451,785	901,870	1,275,520	8,078,135
A Class non-distributing UK reporting fund share EUR hedged	8,191,409	771,391	2,122,246	6,840,554
AI Class non-distributing share	3,421,805	800,610	800,570	3,421,845
C Class non-distributing share	7,431,508	518,387	768,204	7,181,691
D Class distributing (A) share	3,083,084	484,859	450,797	3,117,146
D Class distributing (Q) UK reporting fund share	3,417,404	164,382	457,541	3,124,245
D Class non-distributing share	18,868,912	3,742,016	5,760,301	16,850,627
D Class non-distributing share EUR hedged	2,788,541	946,563	1,207,978	2,527,126
E Class non-distributing share	36,909,031	2,705,562	4,806,419	34,808,174
E Class non-distributing share EUR hedged	1,380,151	414,347	273,000	1,521,498
I Class distributing (A) UK reporting fund share	500	164,154	-	164,654
I Class non-distributing share	94,663,684	17,071,636	14,962,779	96,772,541
I Class non-distributing share EUR hedged	2,394,799	3,857,691	541,403	5,711,087
S Class non-distributing share	2,670,336	2,090,593	745,899	4,015,030
S Class non-distributing share EUR hedged	829,702	299,703	337,185	792,220
X Class distributing (T) share	326,682	142,087	49,630	419,139
X Class non-distributing share	964,209	94,487	492,430	566,266

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>World Mining Fund</b>				
A Class distributing (A) share	1,093,593	58,525	96,447	1,055,671
A Class distributing (A) UK reporting fund share	345,501	29,250	64,125	310,626
A Class distributing (T) share	44,284	120,914	56,400	108,798
A Class non-distributing share	65,681,696	4,144,708	8,519,156	61,307,248
A Class non-distributing share AUD hedged	2,976,298	475,874	503,716	2,948,456
A Class non-distributing share CHF hedged	937,306	38,638	149,017	826,927
A Class non-distributing share EUR hedged	15,222,896	698,951	2,056,396	13,865,451
A Class non-distributing share HKD hedged	1,152,306	66,872	137,212	1,081,966
A Class non-distributing share PLN hedged	4,949,050	1,460,934	2,038,847	4,371,137
A Class non-distributing share SGD hedged	10,084,236	716,975	1,463,704	9,337,507
AI Class non-distributing share	25,060	6,774	2,603	29,231
AI Class non-distributing share EUR hedged	30,391	-	16,141	14,250
C Class non-distributing share	770,608	52,775	111,915	711,468
C Class non-distributing share EUR hedged	3,485,812	127,259	436,982	3,176,089
D Class distributing (A) UK reporting fund share	2,008,054	231,714	410,015	1,829,753
D Class non-distributing share	3,586,603	326,856	1,089,491	2,823,968
D Class non-distributing share CHF hedged	691,155	21,665	32,952	679,868
D Class non-distributing share EUR hedged	4,858,316	102,622	777,959	4,182,979
D Class non-distributing share PLN hedged	1,796	-	-	1,796
D Class non-distributing share SGD hedged	88,630	14,659	12,390	90,899
D Class non-distributing UK reporting fund share GBP hedged	273,413	21,709	106,959	188,163
E Class non-distributing share	4,232,547	453,488	870,994	3,815,041
E Class non-distributing share EUR hedged	8,433,575	312,451	1,117,347	7,628,679
I Class distributing (A) UK reporting fund share	320,544	24,176	31,744	312,976
I Class non-distributing share	5,228,355	1,436,182	2,713,537	3,951,000
I Class non-distributing share EUR hedged	962,291	192,425	472,270	682,446
I Class non-distributing UK reporting fund share	662,522	73,740	14,674	721,588
S Class non-distributing share	109,520	17,515	34,675	92,360
S Class non-distributing share EUR hedged	462,738	-	359,274	103,464
X Class distributing (T) share	39,148	15,262	11,415	42,995
X Class non-distributing share	271,910	7,841	71,603	208,148
X Class non-distributing share EUR hedged	537	-	-	537
<b>World Real Estate Securities Fund</b>				
A Class distributing (R) (M) (G) share CNH hedged	30,321	2,400	2,935	29,786
A Class distributing (S) (M) (G) share	344,177	9,646	62,119	291,704
A Class distributing (S) (M) (G) share HKD hedged	498	1,089	416	1,171
A Class distributing (S) (M) (G) share SGD hedged	38,122	6,283	10,026	34,379
A Class distributing (T) share	4,130	5,452	1,251	8,331
A Class non-distributing share	8,628,918	288,069	5,121,036	3,795,951
D Class distributing (S) (M) (G) share	500	15,057	15,057	500
D Class non-distributing share	1,671,423	121,846	372,159	1,421,110
D Class non-distributing share CHF hedged	52,980	-	389	52,591
E Class non-distributing share	897,309	26,116	97,072	826,353
X Class distributing (Q) share	5,542	110	52	5,600
X Class distributing (T) share	196,119	66,492	36,576	226,035
X Class non-distributing share	2,927,942	578,258	237,430	3,268,770
X Class non-distributing share AUD hedged	196,094	(1)	55,526	140,567

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Statement of Changes in Shares Outstanding

For the Period From 1 September 2023 to 29 February 2024 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
<b>World Technology Fund</b>				
A Class distributing (A) share	1,049,322	434,034	66,020	1,417,336
A Class distributing (A) UK reporting fund share	255,094	88,078	106,947	236,225
A Class distributing (T) share	1,125,219	3,416,406	2,076,957	2,464,668
A Class non-distributing share	82,917,984	13,828,334	17,547,604	79,198,714
A Class non-distributing share AUD hedged	5,032,132	2,172,473	3,063,758	4,140,847
A Class non-distributing share CNH hedged	4,712,551	3,080,134	2,841,467	4,951,218
A Class non-distributing share JPY hedged	104,784	231,792	75,475	261,101
A Class non-distributing share SGD hedged	18,439,491	4,339,001	2,800,517	19,977,975
A Class non-distributing UK reporting fund share EUR hedged	2,600,559	488,292	664,535	2,424,316
AI Class non-distributing share	2,369,718	597,195	830,523	2,136,390
C Class non-distributing share	4,172,294	312,739	550,993	3,934,040
D Class non-distributing share	16,180,299	1,994,309	3,003,608	15,171,000
D Class non-distributing share EUR hedged	777,763	142,597	178,868	741,492
E Class non-distributing share	26,281,998	2,058,326	3,567,625	24,772,699
E Class non-distributing share EUR hedged	1,651,059	789,655	563,881	1,876,833
I Class distributing (A) UK reporting fund share	78,244	2,537	374	80,407
I Class distributing (Q) UK reporting fund share GBP hedged	136,726	440	10,575	126,591
I Class non-distributing share	23,268,130	1,357,297	3,056,049	21,569,378
I Class non-distributing share BRL hedged	33,165	27,420	6,828	53,757
I Class non-distributing share EUR hedged	4,000,737	347,307	117,564	4,230,480
I Class non-distributing UK reporting fund share	8,089,982	1,022,922	589,306	8,523,598
X Class distributing (T) share	579,893	167,861	127,611	620,143
X Class non-distributing share	293,679	32,602	67,591	258,690



# Asian Dragon Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Cayman Islands</b>							
3,162,000	China Mengniu Dairy	7,949,780	1.09	1,871,400	Oversea-Chinese Banking	18,083,939	2.47
3,358,666	China Resources Land	10,340,749	1.41	5,848,900	Singapore Telecommunications	10,232,783	1.39
1,989,500	CK Hutchison	10,102,973	1.38			28,316,722	3.86
1,003,800	ENN Energy	8,252,088	1.13	<b>South Korea</b>			
587,100	NetEase	13,215,577	1.80	150,563	Kia	14,077,120	1.92
1,183,480	Tencent	41,910,446	5.72	19,558	Samsung Biologics	11,368,197	1.55
		91,771,613	12.53	471,262	Samsung Electronics	25,976,742	3.54
				714,280	Samsung Electronics	34,115,505	4.65
				26,285	Samsung SDI	7,441,758	1.02
						92,979,322	12.68
				<b>Taiwan</b>			
				418,000	Accton Technology	6,863,188	0.94
				386,000	Advantech	4,762,491	0.65
				1,257,000	Delta Electronics	11,711,239	1.60
				85,000	eMemory Technology	7,287,364	0.99
				257,000	Lotes	8,333,726	1.13
				570,000	Phison Electronics	11,324,440	1.55
				3,151,952	Taiwan Semiconductor Manufacturing	68,803,565	9.39
						119,086,013	16.25
				<b>Thailand</b>			
				5,690,900	CP ALL	9,123,841	1.25
				<b>United Kingdom</b>			
				1,013,415	Prudential	10,094,206	1.38
				<b>United States</b>			
				230,286	Air Lease	9,179,200	1.25
				42,320	Albemarle*	5,840,160	0.80
				155,122	Cognizant Technology Solutions	12,341,506	1.68
						27,360,866	3.73
				Total Common / Preferred Stocks (Shares)		688,261,335	93.90
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						688,261,335	93.90
				<b>Other Transferable Securities</b>			
				<b>COMMON STOCKS (SHARES)</b>			
				<b>Hong Kong</b>			
				9,828,600	Euro-Asia Agricultural**	-	0.00
				Total Common Stocks (Shares)		-	0.00
				Total Other Transferable Securities		-	0.00
				Total Portfolio		688,261,335	93.91
				Other Net Assets		44,667,298	6.09
				Total Net Assets (USD)		732,928,633	100.00
<b>China</b>							
426,800	Asymchem Laboratories Tianjin	6,018,368	0.82				
2,251,000	China Merchants Bank	8,785,265	1.20				
20,990,000	China Petroleum & Chemical	11,610,969	1.58				
2,381,864	China Yangtze Power	8,281,048	1.13				
5,199,000	CMOC	3,214,647	0.44				
6,596,300	CMOC	5,630,360	0.77				
3,066,100	NARI Technology	9,864,165	1.35				
437,148	Shenzhen Transsion	9,628,664	1.31				
3,174,000	Zijin Mining	5,133,443	0.70				
2,408,142	Zijin Mining	4,381,728	0.59				
		72,548,657	9.89				
<b>Hong Kong</b>							
2,771,600	AIA	22,519,348	3.07				
4,366,500	BOC Hong Kong	11,519,183	1.57				
1,804,000	Galaxy Entertainment	9,852,372	1.35				
9,972,000	Guangdong Investment	5,936,580	0.81				
		49,827,483	6.80				
<b>India</b>							
1,276,972	Axis Bank	16,557,344	2.26				
5,105,090	Bharat Electronics	12,627,852	1.72				
422,983	Cipla	7,551,753	1.03				
601,203	HDFC Bank	10,175,670	1.39				
942,769	Infosys	19,032,473	2.60				
2,118,888	Mahindra & Mahindra Financial Services	7,242,163	0.99				
746,639	Reliance Industries	26,308,243	3.59				
1,077,478	SBI Cards & Payment Services	9,351,691	1.27				
		108,847,189	14.85				
<b>Indonesia</b>							
32,408,600	Astra International	10,775,369	1.47				
27,012,900	Bank Central Asia	16,974,379	2.32				
35,259,000	Bank Mandiri Persero	15,705,567	2.14				
26,660,200	Bank Negara Indonesia Persero	10,178,886	1.39				
		53,634,201	7.32				
<b>Malaysia</b>							
8,014,700	Public Bank	7,431,165	1.01				
<b>Philippines</b>							
2,569,020	Bank of the Philippine Islands	5,717,058	0.78				
4,233,760	BDO Unibank	11,522,999	1.57				
		17,240,057	2.35				

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Dragon Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	1,985,336	USD	3,048,931	BNY Mellon	15/3/2024	5,262
USD	125,486	AUD	81,812	BNY Mellon	15/3/2024	(115)
Net unrealised appreciation						5,147
<b>CHF Hedged Share Class</b>						
CHF	2,151,646	USD	1,864,489	BNY Mellon	15/3/2024	(27,474)
USD	101,206	CHF	114,840	BNY Mellon	15/3/2024	(460)
Net unrealised depreciation						(27,934)
<b>EUR Hedged Share Class</b>						
EUR	19,181,840	USD	17,807,004	BNY Mellon	15/3/2024	146,177
USD	686,203	EUR	741,157	BNY Mellon	15/3/2024	(3,660)
Net unrealised appreciation						142,517
<b>PLN Hedged Share Class</b>						
PLN	5,079,369	USD	20,466,879	BNY Mellon	15/3/2024	63,999
USD	391,182	PLN	97,773	BNY Mellon	15/3/2024	(532)
Net unrealised appreciation						63,467
<b>SGD Hedged Share Class</b>						
SGD	71,710,899	USD	96,345,895	BNY Mellon	15/3/2024	53,077
USD	3,250,492	SGD	2,417,266	BNY Mellon	15/3/2024	(3,885)
Net unrealised appreciation						49,192
Total net unrealised appreciation						232,389

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
TRS	USD 38,800	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 55 basis points>	HSBC Bank	10/2/2028	709	374,456
Total					709	374,456

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:  
SGD - Overnight Rate Average (SORA)

TRS: Total Return Swaps

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Financials	27.47
Technology	26.85
Communications	9.36
Consumer Cyclical	7.01
Consumer Non-cyclical	5.87
Industrial	5.80
Energy	5.17
Basic Materials	3.30
Utilities	3.08
Other Net Assets	6.09
	100.00

# Asian Growth Leaders Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Bermuda</b>							
16,159,000	Pacific Basin Shipping*	4,727,354	0.96	32,147,400	Bank Central Asia	20,200,799	4.12
<b>Cayman Islands</b>							
2,472,700	Alibaba	23,028,577	4.69	<b>Philippines</b>			
2,061,000	China Mengniu Dairy	5,181,687	1.06	1,160,210	Jollibee Foods	5,650,904	1.15
2,689,500	China Resources Land	8,280,503	1.69	<b>Singapore</b>			
496,300	NetEase	11,171,676	2.28	987,300	Oversea-Chinese Banking	9,540,597	1.95
989,800	Shenzhen International	8,162,286	1.66	<b>South Korea</b>			
872,600	Tencent	30,901,287	6.30	41,876	Hansol Chemical	5,355,574	1.09
695,806	Tencent Music Entertainment	7,281,610	1.49	57,074	Kia	5,336,222	1.09
		94,007,626	19.17	11,891	Samsung Biologics	6,911,710	1.41
<b>China</b>				622,378	Samsung Electronics	34,306,506	6.99
15,978,000	China Petroleum & Chemical	8,838,498	1.80	16,967	Samsung SDI	4,803,664	0.98
341,007	Shenzhen Transsion	7,511,053	1.53	71,294	SK Hynix	8,362,964	1.70
7,144,000	Zijin Mining	11,554,291	2.35			65,076,640	13.26
		27,903,842	5.68	<b>Taiwan</b>			
<b>Hong Kong</b>				595,000	Accton Technology	9,769,370	1.99
2,664,400	AIA	21,648,344	4.41	1,234,000	Delta Electronics	11,496,952	2.34
1,566,000	Galaxy Entertainment*	8,552,558	1.74	66,000	eMemory Technology	5,658,424	1.15
		30,200,902	6.15	651,000	Phison Electronics	12,933,703	2.64
<b>India</b>				2,143,000	Taiwan Semiconductor Manufacturing	46,779,278	9.53
4,344,626	Aditya Birla Capital	9,622,851	1.96	1,271,000	Wistron	4,644,188	0.95
644,841	Axis Bank	8,361,071	1.70			91,281,915	18.60
2,418,832	Bharat Electronics	5,983,176	1.22	<b>Thailand</b>			
552,173	Cipla	9,858,254	2.01	6,578,600	CP ALL	10,547,031	2.15
2,388,873	GAIL India	5,250,746	1.07	<b>United Kingdom</b>			
478,039	Global Health	7,865,055	1.60	515,934	Prudential	5,139,004	1.05
702,982	Godrej Consumer Products	10,663,056	2.17	<b>United States</b>			
755,240	HDFC Bank	12,782,826	2.61	136,653	Air Lease	5,446,989	1.11
37,981	Maruti Suzuki India	5,170,795	1.05	26,409	Albemarle*	3,644,442	0.74
1,913,393	NTPC	7,744,378	1.58	112,748	Cognizant Technology Solutions	8,970,231	1.83
213,607	PB Fintech	3,007,430	0.61			18,061,662	3.68
270,769	Tata Consultancy Services	13,372,847	2.73	<b>Total Common Stocks (Shares)</b>			
34,132	UltraTech Cement	4,072,151	0.83			486,092,912	99.06
		103,754,636	21.14	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
						486,092,912	99.06
				<b>Total Portfolio</b>			
						486,092,912	99.06
				<b>Other Net Assets</b>			
						4,619,977	0.94
				<b>Total Net Assets (USD)</b>			
						490,712,889	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	6,418,854	USD	9,857,382	BNY Mellon	15/3/2024	16,877
USD	293,713	AUD	191,064	BNY Mellon	15/3/2024	(696)
Net unrealised appreciation						16,181

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Growth Leaders Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CHF Hedged Share Class</b>						
CHF	17,077,131	USD	14,800,003	BNY Mellon	15/3/2024	(215,822)
USD	911,988	CHF	1,038,422	BNY Mellon	15/3/2024	(567)
Net unrealised depreciation						(216,389)
<b>EUR Hedged Share Class</b>						
EUR	18,965,020	USD	17,606,378	BNY Mellon	15/3/2024	145,235
USD	8,099,967	EUR	8,785,583	BNY Mellon	15/3/2024	(6,284)
Net unrealised appreciation						138,951
<b>GBP Hedged Share Class</b>						
GBP	2,629,446	USD	2,090,383	BNY Mellon	15/3/2024	19,778
USD	61,492	GBP	77,604	BNY Mellon	15/3/2024	(328)
Net unrealised appreciation						19,450
<b>SGD Hedged Share Class</b>						
SGD	18,300,016	USD	24,586,675	BNY Mellon	15/3/2024	13,556
USD	998,693	SGD	742,337	BNY Mellon	15/3/2024	(1,546)
Net unrealised appreciation						12,010
Total net unrealised depreciation						(29,797)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Technology	30.41
Financials	20.60
Communications	16.00
Consumer Cyclical	9.82
Consumer Non-cyclical	8.25
Industrial	5.35
Basic Materials	4.18
Utilities	2.65
Energy	1.80
Other Net Assets	0.94
	100.00

# Asian High Yield Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 6,200,000	Huarong Finance 2017 4.25% 7/11/2027	5,747,555	0.38
<b>FUNDS</b>				USD 4,855,000	Huarong Finance 2017 4.75% 27/4/2027	4,624,630	0.30
<b>Singapore</b>				USD 1,446,000	Huarong Finance 2019 3.375% 24/2/2030*	1,246,864	0.08
4,400,000	iShares USD Asia High Yield Bond Index ETF <sup>~</sup>	28,776,000	1.90	USD 8,810,000	Huarong Finance 2019 4.25% 30/9/2025*	8,430,069	0.56
<b>Total Funds</b>				USD 3,743,000	Huarong Finance 2019 4.5% 29/5/2029	3,433,173	0.23
<b>BONDS</b>				USD 3,619,000	LS Finance 2017 4.8% 18/6/2026*	3,181,210	0.21
<b>Bermuda</b>				USD 3,131,000	LS Finance 2025 4.5% 26/6/2025	2,937,082	0.19
USD 4,294,000	China Oil & Gas 4.7% 30/6/2026	4,063,629	0.27	USD 6,641,000	New Metro Global 4.5% 2/5/2026	1,853,968	0.12
USD 6,351,000	China Water Affairs 4.85% 18/5/2026*	5,623,176	0.37	USD 5,122,000	New Metro Global 4.625% 15/10/2025	1,715,870	0.11
USD 6,840,000	Li & Fung 5.25% 3/5/2024	3,283,200	0.22	USD 6,256,000	New Metro Global 4.8% 15/12/2024	3,159,280	0.21
USD 1,183,000	Luye Pharma 6.25% 6/7/2028	1,001,323	0.07	USD 10,918,000	NWD Finance BVI 4.125% 10/3/2028	5,991,253	0.39
				USD 1,874,000	NWD Finance BVI 4.8% 1/4/2024	793,873	0.05
				USD 11,811,000	NWD Finance BVI 5.25% 22/3/2026*	7,973,193	0.53
<b>British Virgin Islands</b>				USD 3,162,000	NWD Finance BVI 6.15% 16/3/2025	2,561,220	0.17
USD 11,004,000	CAS Capital No 1 4% 12/7/2026	9,935,676	0.65	USD 2,000,000	NWD Finance BVI 6.25% 7/9/2024*	1,070,000	0.07
USD 1,125,000	Central Plaza Development 3.85% 14/7/2025	1,020,004	0.07	USD 6,469,000	NWD MTN 4.125% 18/7/2029*	4,968,612	0.33
USD 1,826,000	Central Plaza Development 4.65% 19/1/2026*	1,573,519	0.10	USD 3,492,000	NWD MTN 4.5% 19/5/2030*	2,615,106	0.17
USD 4,600,000	Central Plaza Development 5.75% 14/11/2024	4,419,381	0.29	USD 4,500,000	Oriental Capital 7% 28/9/2025	4,395,960	0.29
USD 5,484,000	Champion Path 4.5% 27/1/2026*	5,226,170	0.34	USD 7,971,000	Peak RE Bvi 5.35% 28/10/2025	7,508,682	0.50
USD 7,507,000	Champion Path 4.85% 27/1/2028*	6,794,398	0.45	USD 5,311,000	RKPF Overseas 2020 A 5.125% 26/7/2026	1,566,745	0.10
USD 2,000,000	Chang Development International 7% 13/6/2026	1,985,000	0.13	USD 8,695,000	RKPF Overseas 2020 A 5.2% 12/1/2026	2,806,746	0.19
USD 2,158,000	China Great Wall International IV 3.95% 31/7/2024	2,134,294	0.14	HKD 8,000,000	Smart Insight International 4.5% 5/12/2023***	100,812	0.01
USD 12,571,000	Elect Global Investments 4.1% 3/6/2025	11,031,053	0.73	USD 7,987,191	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	8,016,624	0.53
USD 4,705,000	Estate Sky 5.45% 21/7/2025	4,062,273	0.27	USD 14,784,000	Studio City 7% 15/2/2027*	14,775,056	0.97
USD 3,048,000	Expand Lead 4.95% 22/7/2026*	2,843,083	0.19	USD 16,604,000	Studio City Finance 5% 15/1/2029*	14,570,010	0.96
HKD 48,000,000	Farsail Goldman International 7% 24/11/2026	1,379,723	0.09	USD 3,712,000	Studio City Finance 6% 15/7/2025	3,657,563	0.24
EUR 15,111,000	Fortune Star BVI 3.95% 2/10/2026	13,640,341	0.90	USD 5,869,000	Studio City Finance 6.5% 15/1/2028*	5,548,993	0.37
USD 1,687,000	Fortune Star BVI 5% 18/5/2026	1,460,830	0.09	USD 4,573,000	Sun Hung Kai & BVI 5% 7/9/2026*	4,100,565	0.27
USD 6,070,000	Fortune Star BVI 5.05% 27/1/2027*	4,981,042	0.33	USD 4,218,000	Wanda Properties Global 11% 13/2/2026*	2,804,970	0.19
USD 2,770,000	Franshion Brilliant 3.2% 9/4/2026*	2,435,398	0.16				
USD 7,593,000	Franshion Brilliant 4.25% 23/7/2029	5,281,691	0.35	<b>Cayman Islands</b>			
USD 5,451,000	Fuqing Investment Management 3.25% 23/6/2025	4,919,991	0.33	USD 2,039,000	AC Energy Finance International 5.1% 25/11/2025	1,621,005	0.11
USD 2,000,000	Hanrui Overseas Investment 6.5% 7/4/2025	1,970,349	0.13	USD 2,404,000	ACEN Finance 4% 8/3/2025	1,564,030	0.10
USD 4,000,000	Hejun Shunze Investment 8.85% 10/1/2022***	30,000	0.00	USD 3,215,000	Agile 5.5% 21/4/2025	508,838	0.03
USD 3,300,000	Huantaihu International Investment 7.3% 16/2/2026	3,329,899	0.22				
SGD 22,500,000	Huarong Finance 2017 3.8% 7/11/2025	16,034,822	1.06				
				<b>238,644,621 15.74</b>			

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

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,400,000	Agile 5.5% 17/5/2026	312,852	0.02	USD 2,890,000	Longfor 3.375% 13/4/2027 <sup>*</sup>	1,626,882	0.11
USD 2,833,000	Agile 5.75% 2/1/2025	500,209	0.03	USD 10,346,000	Longfor 3.85% 13/1/2032 <sup>*</sup>	4,012,179	0.26
USD 2,997,000	Agile 6.05% 13/10/2025	413,406	0.03	USD 11,262,000	Longfor 3.95% 16/9/2029	4,940,921	0.33
USD 5,750,000	Agile 13.476% 2/4/2024	230,000	0.02	USD 5,602,000	Longfor 4.5% 16/1/2028 <sup>*</sup>	3,010,515	0.20
USD 8,450,000	Alinma Tier 1 Sukuk 6.5% 6/3/2029	8,443,663	0.55	USD 5,317,000	Maldives Sukuk Issuance 9.875% 8/4/2026	4,509,162	0.30
USD 7,330,000	AYC Finance 3.9% 23/9/2026	4,671,629	0.31	USD 3,500,000	Meituan 0% 27/4/2027	3,246,250	0.21
HKD 84,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	11,378,349	0.75	USD 7,606,000	Melco Resorts Finance 4.875% 6/6/2025	7,430,111	0.49
USD 9,173,000	China Aoyuan 0% 13/9/2022 <sup>***</sup>	229,325	0.01	USD 3,793,000	Melco Resorts Finance 5.25% 26/4/2026 <sup>*</sup>	3,656,205	0.24
USD 4,087,000	China Aoyuan 0% 19/2/2023 <sup>***</sup>	102,175	0.01	USD 13,601,000	Melco Resorts Finance 5.375% 4/12/2029 <sup>*</sup>	12,324,614	0.81
USD 1,402,000	China Aoyuan 7.95% 21/6/2024	35,050	0.00	USD 7,700,000	Melco Resorts Finance 5.625% 17/7/2027 <sup>*</sup>	7,342,373	0.48
USD 3,303,000	Country Garden 2.7% 12/7/2026	268,369	0.02	USD 7,059,000	Melco Resorts Finance 5.75% 21/7/2028	6,635,778	0.44
USD 3,214,000	Country Garden 3.125% 22/10/2025	261,138	0.02	USD 8,164,000	MGM China 4.75% 1/2/2027 <sup>*</sup>	7,709,306	0.51
USD 3,604,000	Country Garden 3.3% 12/1/2031	292,825	0.02	USD 6,418,000	MGM China 5.25% 18/6/2025 <sup>*</sup>	6,297,951	0.42
USD 2,995,000	Country Garden 3.875% 22/10/2030	243,344	0.02	USD 9,000,000	MGM China 5.875% 15/5/2026 <sup>*</sup>	8,862,750	0.58
USD 3,214,000	Country Garden 5.125% 17/1/2025	261,138	0.02	USD 2,701,000	New World China Land 4.75% 23/1/2027 <sup>*</sup>	2,367,089	0.16
USD 3,257,000	Country Garden 5.125% 14/1/2027	264,631	0.02	USD 7,421,000	PCGI Intermediate III 4.5% 23/8/2026	6,689,496	0.44
USD 3,238,000	Country Garden 5.4% 27/5/2025	263,088	0.02	USD 9,000,000	PCPD Capital 5.125% 18/6/2026 <sup>*</sup>	7,438,410	0.49
USD 2,378,000	Country Garden 5.625% 15/12/2026	193,213	0.01	USD 1,839,862	Pearl II 6% 2/4/2024	56,373	0.00
USD 2,642,000	Country Garden 5.625% 14/1/2030	214,663	0.01	USD 1,465,280	Pearl III 9% 22/10/2025	63,205	0.01
USD 2,846,000	Country Garden 6.15% 17/9/2025	231,238	0.02	CNH 1,000,000	QNB Finance 3.15% 4/2/2026	138,234	0.01
USD 4,404,000	Country Garden 7.25% 8/4/2026	357,825	0.02	USD 7,669,000	Sands China 5.125% 8/8/2025	7,564,433	0.50
USD 5,388,000	eHi Car Services 7% 21/9/2026 <sup>*</sup>	4,381,548	0.29	USD 4,550,000	Seazen 4.45% 13/7/2025	1,547,000	0.10
SGD 4,500,000	ESR 5.65% 2/3/2026	3,257,497	0.21	USD 2,048,000	Seazen 6% 12/8/2024 <sup>*</sup>	1,556,480	0.10
USD 5,000,000	Fantasia 0% 5/7/2022 <sup>***</sup>	137,500	0.01	USD 5,130,000	Shui On Development 5.5% 3/3/2025 <sup>*</sup>	3,743,874	0.25
USD 5,800,000	Fantasia 0% 18/10/2022 <sup>***</sup>	159,500	0.01	USD 4,194,000	Shui On Development 5.5% 29/6/2026 <sup>*</sup>	2,599,273	0.17
USD 4,000,000	Fantasia 6.95% 17/12/2021 <sup>***</sup>	110,000	0.01	USD 2,272,222	Sunac China 1% 30/9/2032	147,694	0.01
USD 5,600,000	Fantasia 9.25% 28/7/2023 <sup>***</sup>	154,000	0.01	USD 1,838,167	Sunac China 6% 30/9/2025	225,175	0.01
USD 9,860,000	Fantasia 9.875% 19/10/2023 <sup>***</sup>	271,150	0.02	USD 1,838,167	Sunac China 6.25% 30/9/2026	207,410	0.01
USD 3,400,000	Fantasia 10.875% 2/3/2024	93,500	0.01	USD 11,676,339	Sunac China 6.5% 30/9/2027	1,148,134	0.08
USD 4,500,000	Fantasia 11.75% 17/4/2022 <sup>***</sup>	123,750	0.01	USD 17,183,511	Sunac China 6.75% 30/9/2028	1,587,327	0.10
USD 6,440,000	Fantasia 11.875% 1/6/2023 <sup>***</sup>	177,100	0.01	USD 5,514,511	Sunac China 7% 30/9/2029	419,103	0.03
USD 1,800,000	FWD 6.375% 13/9/2024	1,700,901	0.11	USD 2,590,397	Sunac China 7.25% 30/9/2030	180,162	0.01
USD 7,900,000	FWD 7.784% 6/12/2033	8,405,877	0.55	USD 5,820,000	Times China 5.55% 4/6/2024	203,700	0.01
USD 7,822,000	FWD 8.045% 15/6/2024	7,497,700	0.49	USD 1,115,000	Times China 6.2% 22/3/2026	39,025	0.00
USD 1,164,000	Geely Automobile 4% 9/12/2024	1,142,332	0.08	USD 2,102,000	Times China 6.6% 2/3/2023 <sup>***</sup>	73,570	0.00
USD 6,452,000	Greentown China 4.7% 29/4/2025 <sup>*</sup>	5,848,061	0.39	USD 3,868,000	Times China 6.75% 16/7/2023 <sup>***</sup>	135,380	0.01
USD 4,823,000	Greentown China 5.65% 13/7/2025	4,364,815	0.29	USD 5,270,000	Times China 6.75% 8/7/2025	184,450	0.01
USD 994,000	KWG 5.875% 10/11/2024	89,460	0.01	USD 10,796,000	Wynn Macau 4.5% 7/3/2029	11,106,110	0.73
USD 1,058,000	KWG 5.95% 10/8/2025	95,220	0.01	USD 7,707,000	Wynn Macau 5.125% 15/12/2029 <sup>*</sup>	6,952,215	0.46
USD 1,651,000	KWG 6% 14/8/2026	148,590	0.01	USD 7,525,000	Wynn Macau 5.5% 15/1/2026 <sup>*</sup>	7,318,062	0.48
USD 1,313,000	KWG 6.3% 13/2/2026	124,472	0.01	USD 5,920,000	Wynn Macau 5.5% 1/10/2027	5,633,176	0.37
USD 858,000	KWG 7.4% 5/3/2024	77,220	0.01	USD 6,422,000	Wynn Macau 5.625% 26/8/2028 <sup>*</sup>	6,055,946	0.40
USD 1,060,000	KWG 7.875% 30/8/2024	98,050	0.01	USD 2,000,000	Yuzhou 7.7% 20/2/2025	140,000	0.01
USD 1,420,000	Logan 6.5% 16/7/2023 <sup>***</sup>	161,064	0.01	USD 3,000,000	Yuzhou 7.813% 21/1/2023 <sup>***</sup>	210,000	0.01

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Asian High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,500,000	Yuzhou 8.3% 27/5/2025	175,000	0.01	CNH 20,000,000	Zibo City Asset Operation 5.8% 18/1/2027	2,791,790	0.18
USD 1,000,000	Yuzhou 8.375% 30/10/2024	70,000	0.00	CNY 50,000,000	Zijin Mining 3.67% 21/6/2030	7,218,987	0.48
USD 2,500,000	Yuzhou 8.5% 26/2/2024***	175,000	0.01			81,934,844	5.37
USD 1,500,000	Yuzhou 9.95% 8/6/2023***	105,000	0.01				
		229,341,813	15.12				
	<b>China</b>				<b>Hong Kong</b>		
CNY 2,000,000	Bank of Chengdu 0.4% 3/3/2028	327,358	0.02	USD 6,800,000	Bank of East Asia 5.825% 21/10/2025*	6,382,650	0.42
CNY 2,000,000	Bank of Hangzhou 0.8% 29/3/2027	310,178	0.02	USD 1,000,000	Chiyu Banking 5.75% 7/4/2032	934,190	0.06
CNY 2,000,000	Bank of Nanjing 0.7% 15/6/2027	313,214	0.02	USD 2,985,000	Chong Hing Bank 5.5% 3/8/2025	2,888,868	0.19
CNY 10,000,000	Beijing Capital Development 3.74% 12/4/2028	1,411,100	0.09	USD 11,983,000	GLP China 2.95% 29/3/2026*	9,404,198	0.62
CNY 10,000,000	Beijing Capital Development 3.76% 22/9/2027	1,408,208	0.09	CNH 10,000,000	Jiantou International Hong Kong 5.2% 19/12/2026	1,409,372	0.09
CNY 10,000,000	Beijing Capital Development 4.4% 10/3/2026	1,428,714	0.09	CNH 10,000,000	Jinan Urban Construction International Investment 4% 8/12/2026	1,398,421	0.09
CNY 30,000,000	CCB Life Insurance 4.3% 1/2/2031	4,305,739	0.28	USD 5,171,000	Lai Sun MTN 5% 28/7/2026	3,429,045	0.23
CNY 30,000,000	China Datang 3.1% 26/7/2026	4,200,634	0.28	USD 2,849,000	Nanyang Commercial Bank 6.5% 28/4/2027	2,839,242	0.19
CNY 50,000,000	China Development Bank 3.66% 1/3/2031	7,474,448	0.49	USD 1,427,000	Nanyang Commercial Bank 7.35% 7/3/2028	1,447,074	0.10
CNY 50,000,000	China Development Bank 3.7% 20/10/2030	7,483,597	0.49	USD 2,500,000	Ping'an Real Estate Capital 2.75% 29/7/2024	2,443,750	0.16
CNH 9,100,000	Chongqing Fuling Industrial Development 4.2% 5/3/2027	1,265,838	0.08	USD 6,188,000	Ping'an Real Estate Capital 3.45% 29/7/2026*	5,083,968	0.34
CNH 10,000,000	Fujian Zhangzhou City Investment 4.3% 12/12/2026	1,394,847	0.09	USD 886,000	Shanghai Hong Kong International Investments 5% 16/6/2025	839,578	0.06
CNY 10,000,000	Haitong 3.14% 29/7/2024	1,395,237	0.09	CNH 57,000,000	Swire Properties MTN Financing 3.3% 25/7/2025	7,871,519	0.52
CNH 10,000,000	Hengyang Urban Construction Investment Development 4.86% 24/1/2027	1,391,933	0.09	USD 4,622,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	3,433,406	0.23
CNY 30,000,000	Huai An Traffic 4% 19/8/2027	4,262,244	0.28	USD 3,257,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029	1,498,220	0.10
CNY 12,000,000	Industrial Bank 1% 27/12/2027	1,732,632	0.11	USD 10,811,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	5,973,078	0.39
USD 1,600,000	Kunming Rail Transit 3.9% 12/12/2024	1,512,816	0.10	USD 10,434,000	Yanlord Land HK 5.125% 20/5/2026	8,034,180	0.53
USD 2,000,000	Kunming Rail Transit 8.5% 7/12/2025	1,911,499	0.13			65,310,759	4.32
CNY 30,000,000	Luneng 3.15% 13/7/2025	4,192,345	0.28		<b>India</b>		
USD 1,900,000	Pharmaron Beijing 0% 18/6/2026	1,838,250	0.12	USD 3,544,000	Adani Electricity Mumbai 3.949% 12/2/2030	3,047,840	0.20
CNY 10,000,000	Shenwan Hongyuan 3.04% 28/7/2024	1,394,532	0.09	USD 15,149,000	Adani Green Energy 4.375% 8/9/2024	14,976,529	0.99
CNY 10,000,000	Shudao Investments 2.99% 31/10/2025	1,398,088	0.09	USD 4,435,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024	4,430,277	0.29
CNY 50,000,000	Shudao Investments 3.04% 12/10/2025	7,006,079	0.46	USD 5,000,000	Adani Ports & Special Economic Zone 4% 30/7/2027	4,598,575	0.31
CNY 20,000,000	State Power Investment 3.19% 1/8/2026	2,817,585	0.18	USD 2,000,000	Adani Ports & Special Economic Zone 4.2% 4/8/2027	1,839,000	0.12
CNH 9,000,000	Xinyang Dingxin Industrial Investment 7.5% 31/1/2025	1,248,717	0.08	USD 5,096,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029	4,564,156	0.30
USD 857,000	Zhenjiang Transportation Industry 6.9% 26/10/2025	852,797	0.06	USD 3,136,975	Adani Renewable Energy RJ/Kodangal Solar Parks Pvt/Wardha Solar Maharashtra 4.625% 15/10/2039	2,631,436	0.17
USD 2,375,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	2,252,177	0.15	USD 2,998,000	Axis Bank 4.1% 8/9/2026*	2,778,711	0.19
USD 5,762,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	5,393,261	0.36	USD 1,815,000	Delhi International Airport 6.125% 31/10/2026*	1,798,638	0.12

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 9,275,000	Delhi International Airport 6.45% 4/6/2029*	9,140,930	0.60		<b>Mauritius</b>		
USD 3,713,000	GMR Hyderabad International Airport 4.25% 27/10/2027	3,433,615	0.22	USD 8,626,362	Azure Power Energy 3.575% 19/8/2026*	8,041,365	0.53
USD 3,094,000	GMR Hyderabad International Airport 4.75% 2/2/2026	2,996,848	0.20	USD 10,431,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	10,339,885	0.68
USD 13,747,000	HDFC Bank 3.7% 25/8/2026	12,621,465	0.83	USD 15,668,000	CA Magnum 5.375% 31/10/2026*	14,997,488	0.99
USD 4,397,000	JSW Infrastructure 4.95% 21/1/2029*	4,111,855	0.27	USD 3,629,700	Clean Renewable Power Mauritius 4.25% 25/3/2027	3,378,434	0.22
USD 5,539,000	JSW Steel 3.95% 5/4/2027*	5,137,450	0.34	USD 7,196,400	Greenko Power II 4.3% 13/12/2028*	6,611,685	0.44
USD 7,358,000	JSW Steel 5.05% 5/4/2032*	6,472,428	0.43	USD 3,070,000	Greenko Solar Mauritius 5.55% 29/1/2025	3,033,467	0.20
USD 2,690,000	ReNew Pvt 5.875% 5/3/2027*	2,635,299	0.18	USD 4,555,000	Greenko Solar Mauritius 5.95% 29/7/2026	4,477,542	0.30
USD 5,849,000	ReNew Wind Energy AP2 / ReNew Power Pvt other 9 Subsidiaries 4.5% 14/7/2028	5,365,726	0.35	USD 6,841,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	6,743,071	0.44
USD 4,271,000	Shriram Finance 4.15% 18/7/2025	4,139,218	0.27	USD 5,931,000	India Airport Infra 6.25% 25/10/2025	5,901,256	0.39
		96,719,996	6.38	USD 8,348,000	India Clean Energy 4.5% 18/4/2027*	7,627,985	0.51
	<b>Indonesia</b>			USD 2,771,477	India Cleantech Energy 4.7% 10/8/2026	2,600,408	0.17
USD 2,434,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	2,326,356	0.15	USD 6,086,983	India Green Power 4% 22/2/2027*	5,649,329	0.37
USD 12,014,000	Bank Negara Indonesia Persero 4.3% 24/3/2027*	11,020,382	0.73	USD 9,528,000	Network i2i 3.975% 3/3/2026	9,059,937	0.60
USD 6,660,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	6,546,214	0.43	USD 10,814,000	Network i2i 5.65% 15/1/2025	10,725,379	0.70
USD 3,920,000	Japfa Comfeed Indonesia 5.375% 23/3/2026*	3,616,298	0.24	USD 3,156,000	UPL 4.5% 8/3/2028*	2,755,803	0.18
USD 4,114,000	Pakuwon Jati 4.875% 29/4/2028*	3,847,639	0.25	USD 2,510,000	UPL 4.625% 16/6/2030	2,083,300	0.14
USD 2,124,000	Saka Energi Indonesia 4.45% 5/5/2024	2,113,306	0.14	USD 2,922,000	UPL 5.25% 27/2/2025*	2,192,494	0.14
		29,470,195	1.94			106,218,828	7.00
	<b>Japan</b>				<b>Mongolia</b>		
JPY 130,000,000	Daiwa House Industry 0% 30/3/2029	869,438	0.06	USD 16,931,000	Mongolia Government International Bond 3.5% 7/7/2027	15,042,008	0.99
USD 21,200,000	Nissan Motor 4.81% 17/9/2030*	19,518,732	1.29	USD 8,751,000	Mongolia Government International Bond 5.125% 7/4/2026	8,446,772	0.56
JPY 700,000,000	Rakuten 0.8% 1/12/2028	3,793,389	0.25	USD 3,783,000	Mongolia Government International Bond 7.875% 5/6/2029	3,872,846	0.25
EUR 11,200,000	Rakuten 4.25% 22/4/2027	9,067,827	0.60	USD 5,768,000	Mongolia Government International Bond 8.65% 19/1/2028*	6,014,895	0.40
USD 4,500,000	Rakuten 5.125% 22/4/2026*	3,881,571	0.25			33,376,521	2.20
USD 1,000,000	Rakuten 6.25% 22/4/2031	730,101	0.05		<b>Netherlands</b>		
USD 12,180,000	Rakuten 11.25% 15/2/2027*	13,011,557	0.86	USD 11,456,125	Greenko Dutch 3.85% 29/3/2026	10,808,338	0.71
EUR 10,000,000	SoftBank 2.875% 6/1/2027*	10,353,955	0.68	USD 6,125,000	Minejesa Capital 5.625% 10/8/2037	5,360,386	0.36
EUR 180,000	SoftBank 3.125% 19/9/2025*	191,241	0.01	USD 15,784,077	Mong Duong Finance 5.125% 7/5/2029	15,040,884	0.99
EUR 750,000	SoftBank 3.875% 6/7/2032*	733,909	0.05			31,209,608	2.06
USD 5,714,000	SoftBank 4% 6/7/2026	5,449,730	0.36		<b>Pakistan</b>		
EUR 3,308,000	SoftBank 5% 15/4/2028	3,608,734	0.24	USD 17,353,000	Pakistan Government International Bond 6% 8/4/2026*	13,925,782	0.92
USD 3,950,000	SoftBank 5.125% 19/9/2027	3,810,881	0.25	USD 13,345,000	Pakistan Government International Bond 6.875% 5/12/2027	10,275,650	0.68
		75,021,065	4.95				
	<b>Jersey</b>						
USD 6,200,000	West China Cement 4.95% 8/7/2026*	4,801,125	0.32				
	<b>Luxembourg</b>						
USD 11,036,000	Puma International Financing 5% 24/1/2026	10,511,735	0.69				
	<b>Marshall Islands</b>						
USD 2,149,000	Seaspan 5.5% 1/8/2029	1,831,109	0.12				

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



# Asian High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,142,000	Pakistan Government International Bond 7.375% 8/4/2031	5,801,175	0.38	USD 7,555,000	Medco Bell 6.375% 30/1/2027*	7,349,629	0.48
USD 615,000	Pakistan Government International Bond 7.875% 31/3/2036	435,113	0.03	USD 7,545,000	Medco Laurel Tree 6.95% 12/11/2028	7,322,234	0.48
USD 7,914,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	4,746,026	0.31	USD 15,977,000	Medco Maple Tree 8.96% 27/4/2029*	16,633,575	1.10
		35,183,746	2.32	USD 2,121,000	Medco Oak Tree 7.375% 14/5/2026*	2,125,825	0.14
				USD 6,599,186	Modernland Overseas 5% 30/4/2027	2,169,482	0.14
	<b>Papua New Guinea</b>			USD 428,198	Modernland Overseas 5% 30/4/2027	113,472	0.01
USD 310,000	Papua New Guinea Government International Bond 8.375% 4/10/2028	291,217	0.02	SGD 4,500,000	Olam 5.375% 18/7/2026	2,914,530	0.19
				SGD 1,250,000	Olam International 4% 24/2/2026	867,392	0.06
				SGD 1,000,000	OUE Treasury 3.5% 21/9/2026	719,344	0.05
	<b>Philippines</b>			SGD 500,000	Singapore Technologies Telemedia 4.1% 2/7/2027	362,283	0.02
USD 6,316,000	Globe Telecom 4.2% 2/8/2026*	6,079,150	0.40	SGD 2,500,000	Singapore Technologies Telemedia 4.2% 3/5/2029	1,815,537	0.12
USD 8,555,000	Petron 5.95% 19/4/2026	8,236,711	0.54	SGD 2,000,000	Singapore Technologies Telemedia 5% 17/7/2024	1,481,466	0.10
USD 8,786,000	Rizal Commercial Banking 6.5% 27/8/2025	8,645,819	0.57	SGD 4,500,000	Singapore Technologies Telemedia 5.5% 11/7/2030	3,434,188	0.23
USD 7,126,000	San Miguel 5.5% 29/7/2025	6,890,807	0.45	SGD 1,000,000	SingPost Treasury 4.35% 6/4/2027	731,941	0.05
USD 7,577,000	SMC Global Power 5.45% 9/12/2026	6,288,910	0.42	SGD 13,750,000	Straits Trading 3.25% 13/2/2028	9,612,138	0.63
USD 6,670,000	SMC Global Power 5.7% 21/1/2026*	5,886,275	0.39	SGD 2,000,000	STT GDC 3.59% 26/9/2024	1,485,069	0.10
USD 3,200,000	SMC Global Power 5.95% 5/5/2025	3,025,248	0.20	SGD 5,500,000	STT GDC 5.7% 15/1/2030	4,200,597	0.28
USD 8,282,000	SMC Global Power 7% 21/10/2025	7,747,687	0.51	USD 4,539,000	TML 4.35% 9/6/2026	4,342,711	0.29
		52,800,607	3.48	USD 9,561,000	Trafigura 5.875% 24/6/2027*	8,867,827	0.59
				SGD 3,000,000	Vertex Venture 3.3% 28/7/2028	2,160,646	0.14
						164,028,095	10.82
	<b>Singapore</b>				<b>Sri Lanka</b>		
SGD 1,000,000	CapitalLand China Trust 3.375% 27/10/2025	712,867	0.05	USD 16,700,000	Sri Lanka Government International Bond 0% 31/12/2049	9,233,096	0.61
SGD 2,750,000	City Developments 3.9% 21/3/2024	2,047,815	0.13	USD 4,250,000	Sri Lanka Government International Bond 6.125% 3/6/2025	2,377,429	0.16
USD 9,805,000	Continuum Energy Aura 9.5% 24/2/2027	10,233,969	0.68	USD 11,658,000	Sri Lanka Government International Bond 6.35% 28/6/2024	6,366,608	0.42
USD 12,207,572	Continuum Energy Levanter 4.5% 9/2/2027	11,727,997	0.77	USD 9,455,000	Sri Lanka Government International Bond 6.85% 14/3/2024*	5,157,088	0.34
SGD 1,000,000	GLL IHT 3.29% 26/10/2026	723,402	0.05	USD 11,677,000	Sri Lanka Government International Bond 6.85% 3/11/2025	6,539,120	0.43
SGD 7,000,000	GLL IHT 4.4% 27/7/2028	5,194,407	0.34			29,673,341	1.96
SGD 2,500,000	GLL IHT 4.6% 23/7/2024	1,831,676	0.12		<b>Switzerland</b>		
USD 9,413,000	GLP 3.875% 4/6/2025	8,068,965	0.53	SGD 8,000,000	UBS 5.75% 21/8/2029	5,978,752	0.39
USD 9,187,000	GLP 4.5% 17/5/2026	4,041,132	0.27		<b>Thailand</b>		
USD 3,243,000	GLP 4.6% 29/6/2027	1,452,767	0.10	USD 11,444,000	Bangkok Bank 3.733% 25/9/2034	10,168,051	0.67
SGD 14,250,000	Housing & Development Board 2.505% 27/6/2024	10,576,239	0.70	USD 11,716,000	Bangkok Bank 5% 23/9/2025*	11,393,400	0.75
USD 7,081,119	JGC Ventures 5% 30/6/2025	2,655,420	0.17	USD 4,161,000	Kasikornbank 3.343% 2/10/2031	3,854,355	0.25
USD 563,031	JGC Ventures 5% 30/6/2025	180,170	0.01	USD 16,348,000	Kasikornbank 4% 10/2/2027*	15,047,595	0.99
USD 12,837,000	Jollibee Worldwide 3.9% 23/1/2025*	12,561,711	0.83	USD 6,722,000	Krung Thai Bank 4.4% 25/3/2026*	6,357,668	0.42
SGD 3,500,000	Jurong Shipyard 3.85% 10/9/2029	2,530,629	0.17			46,821,069	3.08
SGD 1,750,000	Keppel 3% 7/5/2024	1,302,406	0.08				
SGD 3,000,000	Keppel Infrastructure Trust 3% 1/12/2026	2,164,308	0.14				
USD 6,794,379	LLPL Capital 6.875% 4/2/2039	6,584,535	0.43				
SGD 1,000,000	Mapletree North Asia Commercial Trust 3.5% 8/6/2026	727,794	0.05				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>United Kingdom</b>				<b>Other Transferable Securities</b>			
GBP 900,000	Barclays 7.125% 15/6/2025	1,115,399	0.07	<b>BONDS</b>			
GBP 9,300,000	United Kingdom Gilt 0.5% 22/10/2061	3,498,327	0.23	<b>Cayman Islands</b>			
USD 1,692,000	Vedanta Resources 13.875% 9/12/2028	1,525,719	0.10	USD 4	Modern Land China 10% 30/12/2024	-	0.00
USD 3,079,440	Vedanta Resources Finance II 13.875% 21/1/2027	2,942,867	0.20	USD 3	Modern Land China 11% 30/12/2025	-	0.00
USD 33,656,280	Vedanta Resources Finance II 13.875% 9/12/2028*	31,110,182	2.05	USD 3	Modern Land China 9% 28/12/2024	-	0.00
		40,192,494	2.65			-	0.00
<b>United States</b>				<b>China</b>			
USD 16,047,000	Nissan Motor Acceptance 2.45% 15/9/2028	13,742,758	0.91	USD 2,080,000	Tianfeng 6.5% 5/3/2026**	2,082,600	0.14
USD 2,650,000	Nissan Motor Acceptance 7.05% 15/9/2028*	2,762,466	0.18	<b>Total Bonds</b>		2,082,600	0.14
USD 7,941,000	Periama 5.95% 19/4/2026*	7,834,590	0.52	<b>Total Other Transferable Securities</b>		2,082,600	0.14
CNH 54,000,000	Prologis 3.5% 6/2/2027	7,523,182	0.50	<b>Total Portfolio</b>		1,468,649,236	96.84
USD 2,700,000	Resorts World Las Vegas / RWLVCapital 4.625% 16/4/2029	2,439,707	0.16	<b>Other Net Assets</b>		47,874,861	3.16
USD 2,200,000	Resorts World Las Vegas / RWLVCapital 8.45% 27/7/2030	2,342,065	0.15	<b>Total Net Assets (USD)</b>		1,516,524,097	100.00
		36,644,768	2.42				
<b>Vietnam</b>							
USD 2,000,000	Vingroup JSC 3% 20/4/2026	2,005,000	0.13				
USD 6,600,000	Vinpearl JSC 3.25% 21/9/2026	5,808,000	0.39				
		7,813,000	0.52				
<b>Total Bonds</b>		1,437,790,636	94.80				
<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
		1,466,566,636	96.70				

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

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNY	18,461,323	USD	131,500,000	BNY Mellon	20/5/2024	70,940
USD	3,200,000	GBP	4,086,255	Morgan Stanley	20/5/2024	29,196
USD	94,357,254	SGD	70,519,114	Goldman Sachs	20/5/2024	24,290
USD	84,028,272	HKD	10,773,111	Citigroup	20/5/2024	13,976
USD	42,260,000	JPY	289,322	BNY Mellon	20/5/2024	3,062
USD	480,000	GBP	605,507	UBS	20/5/2024	(3,052)
USD	1,480,000	EUR	1,602,106	HSBC Bank	20/5/2024	(8,753)
USD	508,000	SGD	379,596	Deutsche Bank	20/5/2024	67
USD	568,303,000	CNY	79,689,043	BNY Mellon	20/5/2024	(401,759)
USD	30,100,565	EUR	32,571,806	Barclays	20/5/2024	(190,192)
USD	796,450,000	JPY	5,450,751	Deutsche Bank	20/5/2024	55,776
USD	252,714,900	CNH	35,217,217	Citigroup	20/5/2024	(33,684)
USD	72,755,100	CNH	10,186,537	HSBC Bank	20/5/2024	38,015
USD	700,000	EUR	752,077	Morgan Stanley	20/5/2024	(9,816)
USD	31,000,000	HKD	3,972,932	HSBC Bank	20/5/2024	3,636
USD	26,800,000	SGD	20,003,564	HSBC Bank	20/5/2024	(18,864)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,000,000	EUR	2,174,116	RBS	20/5/2024	(2,720)
USD	10,000,000	CNH	1,394,712	Deutsche Bank	20/5/2024	(176)
Net unrealised depreciation						(430,058)
<b>AUD Hedged Share Class</b>						
AUD	13,468,917	USD	20,685,016	BNY Mellon	15/3/2024	36,008
USD	99,134	AUD	64,714	BNY Mellon	15/3/2024	(10)
Net unrealised appreciation						35,998
<b>CNH Hedged Share Class</b>						
CNY	7,799,494	USD	56,150,166	BNY Mellon	15/3/2024	(492)
USD	1,712,728	CNY	238,011	BNY Mellon	15/3/2024	121
Net unrealised depreciation						(371)
<b>EUR Hedged Share Class</b>						
EUR	132,199,457	USD	122,707,096	BNY Mellon	15/3/2024	988,862
USD	2,126,525	EUR	2,295,747	BNY Mellon	15/3/2024	(12,422)
Net unrealised appreciation						976,440
<b>GBP Hedged Share Class</b>						
GBP	26,347,044	USD	20,946,222	BNY Mellon	15/3/2024	198,916
USD	181,579	GBP	229,444	BNY Mellon	15/3/2024	(678)
Net unrealised appreciation						198,238
<b>HKD Hedged Share Class</b>						
HKD	20,942,698	USD	163,585,937	BNY Mellon	15/3/2024	(37,040)
USD	2,259,075	HKD	289,099	BNY Mellon	15/3/2024	397
Net unrealised depreciation						(36,643)
<b>SGD Hedged Share Class</b>						
SGD	100,089,093	USD	134,474,563	BNY Mellon	15/3/2024	75,314
USD	781,973	SGD	581,619	BNY Mellon	15/3/2024	(841)
Net unrealised appreciation						74,473
Total net unrealised appreciation						818,077

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
(90)	EUR	Euro Bund	June 2024	1,953
96	USD	US Treasury 10 Year Note (CBT)	June 2024	52,500
159	USD	US Ultra 10 Year Note	June 2024	65,642
125	USD	US Ultra Bond (CBT)	June 2024	256,238
415	USD	US Treasury 2 Year Note (CBT)	June 2024	71,546
221	USD	US Treasury 5 Year Note (CBT)	June 2024	59,848
Total				507,727

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
CDS	USD 19,800,000	Fund receives default protection on CDX HY CDSI S41 5Y 12/20/2028; and pays Fixed 5%	Bank of America	20/12/2028	(836,560)	(1,274,196)
CDS	JPY 460,000,000	Fund receives default protection on Softbank; and pays Fixed 1%	JP Morgan	20/12/2028	(16,974)	92,864
Total					(853,534)	(1,181,332)

CDS: Credit Default Swaps

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian High Yield Bond Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
37	Call	FTSE China A50 Index	Citibank	USD 12,600	28/3/2024	(2,103)	355
Total						(2,103)	355

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(37)	Call	FTSE China A50 Index	Citibank	USD 13,800	28/3/2024	289	(44)
Total						289	(44)

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 100,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(789,876)	12,024
Total				(789,876)	12,024

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (100,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	JP Morgan	20/3/2024	347,367	(10,023)
Total				347,367	(10,023)

# Asian Multi-Asset Income Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				46,000	Geely Automobile	50,304	0.07
				7,524	Grab	23,287	0.03
				35,000	Greentown Management	22,044	0.03
				34,000	Greentown Service	12,249	0.02
				7,000	Haidilao International	12,824	0.02
				5,500	Hengan International	17,004	0.02
				1,930	Himax Technologies	10,634	0.01
				34,495	JD.com	392,426	0.50
				1,500	Jinxin Fertility	466	0.00
				1,426	KE	19,479	0.02
				1,000	Kingdee International Software	1,081	0.00
				10,000	Kingsoft Cloud	2,031	0.00
				10,200	Kuaishou Technology	57,987	0.07
				17,400	Li Auto	394,118	0.50
				1,152	Lufax	3,583	0.00
				56,480	Meituan	575,792	0.73
				22,000	Mintih	37,436	0.05
				36,678	NagaCorp	16,775	0.02
				19,955	NetEase	449,186	0.57
				4,776	New Oriental Education & Technology	45,303	0.06
				4,401	NIO*	25,196	0.03
				3,792	PDD	477,830	0.61
				1,000	Sany Heavy Equipment International	777	0.00
				759	Sea	36,933	0.05
				63	Silicon Motion Technology	4,462	0.01
				576,000	SUNeVision	195,001	0.25
				5,200	Sunny Optical Technology	33,747	0.04
				658	TAL Education	9,765	0.01
				46,400	Tencent	1,643,158	2.08
				132	Tencent Music Entertainment	1,381	0.00
				60,000	Tingyi Cayman Islands	66,917	0.08
				600	Trip.com	27,349	0.03
				3,000	Uni-President China	1,801	0.00
				87,000	Wharf Real Estate Investment	290,643	0.37
				13,000	Wisdom Marine Lines	25,252	0.03
				8,500	Wuxi Biologics Cayman	20,675	0.03
				12,000	Xiabuxiabu Catering Management China	2,989	0.00
				26,800	Xiaomi	45,262	0.06
				3,000	Xinyi Glass	3,066	0.01
				27,500	Xtep International	15,212	0.02
				8,500	Zhongsheng	15,593	0.02
				459	ZTO Express Cayman	9,028	0.01
						7,473,975	9.47
				<b>China</b>			
				3,700	360 Security Technology	4,504	0.01
				41,000	Agricultural Bank of China	16,866	0.02
				2,700	Avary Shenzhen	7,899	0.01
				79,000	BAIC Motor	23,616	0.03
				766,000	Bank of China	301,403	0.38
				27,000	Bank of Communications	17,730	0.02
				37,400	Baoshan Iron & Steel	34,622	0.05
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Australia</b>							
12,453	ANZ	231,226	0.29				
74,074	APA	379,503	0.48				
14,678	BHP	420,832	0.54				
5,798	Commonwealth Bank of Australia	440,503	0.56				
2,278	CSL	425,563	0.54				
40,414	Dexus	194,128	0.25				
308,689	GDI Property Partnership	121,887	0.15				
10,334	Goodman	201,660	0.25				
66,973	GPT	190,138	0.24				
212,148	National Storage REIT	312,916	0.40				
18,017	NEXTDC	207,543	0.26				
2,845	Rio Tinto	229,833	0.29				
105,722	Transurban	934,253	1.19				
19,087	Westpac Banking	328,245	0.42				
8,645	Woolworths	184,047	0.23				
		4,802,277	6.09				
<b>Bermuda</b>							
50,000	China Gas	45,799	0.06				
60,500	CK Infrastructure*	355,921	0.45				
2,027	Genpact	70,377	0.09				
1,700	Jardine Matheson	71,247	0.09				
4,000	Kunlun Energy	3,419	0.00				
1,000	Luk Fook International	2,676	0.00				
		549,439	0.69				
<b>Cayman Islands</b>							
6,500	3SBio	4,293	0.01				
3,000	AAC Technologies	7,458	0.01				
128,856	Alibaba	1,200,053	1.52				
11,000	ANTA Sports Products	107,855	0.14				
24,628	Baidu	313,212	0.40				
1	Baozun	2	0.00				
1,500	BeiGene*	20,313	0.02				
234,000	Bosideng International	118,081	0.15				
3,000	C&D International Investment	4,883	0.01				
23,000	China Feihe	11,459	0.01				
2,500	China Hongqiao	1,945	0.00				
39,000	China Lesso	18,584	0.02				
6,000	China Mengniu Dairy	15,085	0.02				
22,000	China Resources Land	67,734	0.09				
9,600	China Resources Mixc Lifestyle Services	29,066	0.04				
17,500	China Yongda Automobiles Services	5,321	0.01				
4,000	Chinasoft International	2,606	0.00				
22,600	Chow Tai Fook Jewellery	33,838	0.04				
82,500	CK Asset	381,005	0.48				
3,200	ENN Energy	26,307	0.03				
162	Futu	8,829	0.01				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
18,069	Beijing Shiji Information Technology	20,188	0.03	156,000	Metallurgical of China	31,488	0.04
8,200	Beijing Yanjing Brewery	9,970	0.01	33,100	NavInfo	33,766	0.04
154,600	BOE Technology	85,614	0.11	2,900	New China Life Insurance	5,587	0.01
3,000	BYD	74,083	0.09	9,400	Nongfu Spring*	53,319	0.07
2,700	BYD	71,649	0.09	14,800	OFILM	16,761	0.02
6,000	China Communications Services	2,552	0.00	700	Onewo	1,717	0.00
933,000	China Construction Bank	581,661	0.74	21,200	Orient	9,019	0.01
24,000	China Life Insurance	29,587	0.04	43,300	Oriental Pearl	44,471	0.06
56,000	China Longyuan Power	39,634	0.05	69,000	People's Insurance of China	23,007	0.03
30,000	China Merchants Bank	117,085	0.15	7,400	Perfect World	12,037	0.02
4,000	China Merchants Bank	17,787	0.02	215,500	PetroChina	169,864	0.22
4,000	China Oilfield Services	3,526	0.00	4,200	PetroChina	5,153	0.01
8,400	China Pacific Insurance	16,032	0.02	3,100	Pharmaron Beijing	4,166	0.00
86,000	China Petroleum & Chemical	47,572	0.06	93,000	Ping An Insurance of China*	417,021	0.53
41,000	China Railway*	20,009	0.03	2,100	Ping An Insurance of China	12,504	0.02
2,194,000	China Tower	266,274	0.34	70,000	Postal Savings Bank of China*	36,933	0.05
6,100	China United Network Communications	4,064	0.00	1,100	Qingdao Ainnovation Technology*	977	0.00
6,400	China Vanke	4,955	0.01	48,900	SAIC Motor	101,532	0.13
33,000	CMOC	20,405	0.03	800	Sangfor Technologies	7,039	0.01
2,000	CMOC	1,707	0.00	75,200	Shandong Nanshan Aluminum	32,355	0.04
3,000	CRRC	1,548	0.00	27,800	Shanghai Electric	16,360	0.02
4,600	CRRC	4,073	0.01	10,000	Shanghai Electric	2,006	0.00
16,400	Dongfang Electric	18,144	0.02	16,800	Shanghai Pharmaceuticals	27,043	0.03
800	Fuyao Glass Industry	4,011	0.01	300	Shenzhen Goodix Technology	2,636	0.00
500	G-bits Network Technology Xiamen	15,030	0.02	105,200	Shenzhen Overseas Chinese Town	44,824	0.06
3,200	GF	3,450	0.00	5,200	Sichuan Swellfun	36,244	0.05
19,800	Goldwind Science & Technology	7,538	0.01	146,800	Sinopec Shanghai Petrochemical	56,437	0.07
700	Goldwind Science & Technology	742	0.00	51,000	Sinotrans	21,761	0.03
38,500	Great Wall Motor*	43,578	0.06	1,700	Thunder Software Technology	14,312	0.02
4,484	Great Wall Motor	14,563	0.02	400	Tianma Microelectronics	509	0.00
13,400	Guangzhou Automobile	16,571	0.02	5,000	Weichai Power	9,837	0.01
2,200	Hangzhou Tigermed Consulting	7,659	0.01	2,800	Weichai Power	6,560	0.01
5,110	Huadong Medicine	23,887	0.03	2,400	Wuliangye Yibin	47,383	0.06
1,400	Huatai	2,825	0.00	2,400	WuXi AppTec	14,932	0.02
11,300	Huayu Automotive Systems	27,399	0.03	2,800	Yonghui Superstores	1,026	0.00
657,000	Industrial & Commercial Bank of China	339,090	0.43	5,400	Yunnan Tin	10,313	0.01
600	JCET	2,178	0.00	700	Zhangzhou Pientzhuang Pharmaceutical	21,665	0.03
3,400	Jiangsu Yanghe Brewery Joint-Stock	47,661	0.06	1,500	Zhuzhou CRRC Times Electric	4,407	0.01
4,000	Jiangxi Copper	5,958	0.01	6,000	Zijin Mining	9,704	0.01
19,100	Joincare Pharmaceutical Industry	32,023	0.04	2,200	ZTE	4,964	0.01
1,800	Jonjee Hi-Tech Industrial And Commercial	6,323	0.01			3,992,862	5.09
900	Juwei Food	2,808	0.00	<b>Hong Kong</b>			
499	Kweichow Moutai	117,390	0.15	127,600	AIA	1,036,755	1.31
6,300	Lens Technology	10,580	0.01	53,000	BOC Hong Kong	139,818	0.18
24,800	Lingyi iTech Guangdong	18,897	0.03	2,500	BYD Electronic International	9,454	0.01
300	Luxi Chemical	414	0.00	14,000	Cathay Pacific Airways	15,167	0.02
264	Luxshare Precision Industry	1,011	0.00	11,000	China Overseas Land & Investment	16,357	0.02
200	Luzhou Laojiao	4,878	0.01	2,000	China Resources Beer	8,674	0.01
				22,000	China Resources Pharmaceutical	14,896	0.02
				6,000	China Resources Power	12,954	0.01
				8,000	China Taiping Insurance	6,980	0.01

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



# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
38,500	CLP	320,929	0.41	9,475	HCL Technologies	190,131	0.24
42,000	CSPC Pharmaceutical	32,837	0.04	9,033	HDFC Bank	152,888	0.19
6,000	Far East Horizon	4,821	0.01	984	HDFC Bank*	52,870	0.07
7,000	Hang Lung Properties	7,566	0.01	218	Hero MotoCorp	11,638	0.02
9,600	Hang Seng Bank	109,642	0.14	2,155	Hindustan Petroleum	13,239	0.02
9,000	HK Electric Investments & HK Electric Investments	5,519	0.01	957	Hindustan Zinc	3,537	0.01
2,600	Hong Kong Exchanges & Clearing	80,647	0.10	19,422	ICICI Bank*	495,455	0.63
6,000	Lenovo	6,646	0.01	16,689	ICICI Bank	211,782	0.27
81,280	Link REIT	404,445	0.51	33,366	Indian Oil	66,618	0.09
71,500	MTR	237,491	0.30	27,351	Infosys	548,388	0.70
337,000	SF Real Estate Investment Trust	108,492	0.14	9,514	Infosys	192,067	0.24
4,000	Sino Land	4,318	0.00	22,569	ITC	110,591	0.14
41,200	Swire Properties	85,056	0.11	1,037	Jindal Saw	5,965	0.01
		2,669,464	3.38	140	Jindal Stainless	1,081	0.00
	<b>India</b>			49	Jindal Steel & Power	459	0.00
289	ABB India	18,978	0.03	744	JK Cement	40,512	0.05
737	Adani Enterprises	29,202	0.04	636	JK Tyre & Industries	3,992	0.01
2,916	Adani Ports & Special Economic Zone	46,439	0.06	2,668	JSW Steel	25,745	0.03
34	Ajanta Pharma	906	0.00	6,126	Jyothy Labs	34,137	0.04
1,336	Alkem Laboratories	82,615	0.10	2,036	Kalyan Jewellers India	9,745	0.01
128	Angel One	4,296	0.01	64	KEI Industries	2,478	0.00
168	Apar Industries	12,671	0.02	2,855	Kotak Mahindra Bank	58,172	0.07
2,484	Apollo Tyres	15,533	0.02	782	KPIT Technologies	14,812	0.02
2,538	Axis Bank	32,908	0.04	26,719	L&T Finance	53,862	0.07
975	Bajaj Finance	76,378	0.10	2,805	Larsen & Toubro	117,643	0.15
155	BEML	5,833	0.01	1,047	Lemon Tree Hotels	1,760	0.00
16,184	Bharat Petroleum	117,863	0.15	1,739	LIC Housing Finance	13,589	0.02
1,148	Bharti Airtel	15,553	0.02	3,666	Lupin	71,672	0.09
5,747	Birlasoft	53,792	0.07	1,232	Mahanagar Gas	22,055	0.03
1,343	Brigade Enterprises	16,212	0.02	4,621	Manappuram Finance	9,820	0.01
515	BSE	14,701	0.02	448	Maruti Suzuki India	60,991	0.08
246	Ceat	8,472	0.01	1,672	Max Financial Services	19,554	0.02
1,141	Central Depository Services India	26,382	0.03	1,172	Motilal Oswal Financial Services	22,828	0.03
8,091	CESC	12,378	0.01	339	Multi Commodity Exchange of India	15,388	0.02
3,002	Chambal Fertilisers and Chemicals	12,710	0.02	8,862	NCC	26,410	0.03
1,462	Cipla	26,102	0.03	212	Newgen Software Technologies	2,171	0.00
1,479	Colgate-Palmolive India	45,070	0.06	222	Nippon Life India Asset Management	1,381	0.00
493	Computer Age Management Services	18,266	0.02	790	NLC India	2,120	0.00
1,685	Cummins India	55,654	0.07	14,142	NMDC	38,529	0.05
697	Cyient	17,026	0.02	5,332	NTPC	21,581	0.03
313	Dixon Technologies India	25,231	0.03	22,283	Oil & Natural Gas	71,109	0.09
88	Dr Lal PathLabs	2,496	0.00	2,197	Oil India	14,482	0.02
1,843	EIH	8,979	0.01	829	PCBL /India	2,860	0.00
25,832	GAIL India	56,779	0.07	8,054	Petronet LNG	26,561	0.03
11	Gillette India	863	0.00	53	Polycab India	3,036	0.01
883	GlaxoSmithKline Pharmaceuticals	23,148	0.03	5,984	Power Finance	28,918	0.04
232	Global Health	3,817	0.01	26,904	Power Grid of India	91,777	0.12
2,157	Great Eastern Shipping	26,168	0.03	442	Prestige Estates Projects	6,220	0.01
15,204	Gujarat Pipavav Port	38,360	0.05	1,378	Quess	8,544	0.01
548	Gujarat State Petronet	2,438	0.00	89	Ramkrishna Forgings	839	0.00
				75	Ratnamani Metals & Tubes	2,745	0.00

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
543	REC	2,895	0.00	68,200	YTL	38,372	0.05
6,341	Reliance Industries	223,429	0.28	35,600	YTL Power International	29,632	0.04
74	Shree Cement	22,762	0.03			394,327	0.50
364	Shriram Finance	10,705	0.01		<b>Mauritius</b>		
338	Siemens	19,074	0.03	314	MakeMyTrip	19,540	0.03
5,133	State Bank of India	46,312	0.06		<b>Philippines</b>		
3,179	Sun Pharmaceutical Industries	60,499	0.08	94,000	AREIT	58,358	0.08
75	Supreme Industries	3,754	0.01	308	Bank of the Philippine Islands	686	0.00
3,223	Tata Consultancy Services	159,179	0.20	390	GT Capital	4,877	0.01
7,787	Tata Motors	89,237	0.11	1,780	International Container Terminal Services	9,151	0.01
1,186	Tata Motors	9,043	0.01	610	Jollibee Foods	2,971	0.00
25	Thermax	1,097	0.00	4,810	Manila Electric	33,370	0.04
703	Torrent Pharmaceuticals	22,604	0.03	406,000	MREIT	94,612	0.12
1,544	Trent	72,284	0.09	4,240	SM Investments	70,899	0.09
1,472	Triveni Turbine	8,844	0.01			274,924	0.35
154	UltraTech Cement	18,373	0.02		<b>Russian Federation</b>		
3,560	United Spirits	50,056	0.06	4,000	United RUSAL International	1,211	0.00
22,930	Vedanta	74,128	0.09		<b>Singapore</b>		
78	Welspun	480	0.00	299,300	AIMS APAC REIT	280,756	0.36
4,908	Zomato	9,794	0.01	291,500	CapitaLand Ascott Trust*	194,229	0.25
5,416	Zyudus Lifesciences	61,524	0.08	344,103	CapitaLand China Trust	189,571	0.24
		4,925,039	6.24	121,304	CapitaLand Integrated Commercial Trust	177,004	0.22
	<b>Indonesia</b>			111,900	CapitaLand Investment	231,594	0.29
199,500	Astra International	66,331	0.08	160,620	Cromwell European Real Estate Investment Trust	249,193	0.32
223,400	Bank Central Asia	140,380	0.18	5,800	DBS	143,918	0.18
178,600	Bank Mandiri Persero	79,554	0.10	443,869	ESR-LOGOS REIT	102,440	0.13
246,500	Bank Rakyat Indonesia Persero	96,075	0.12	175,754	Frasers Centrepoint Trust	286,550	0.36
16,000	Indocement Tunggal Prakarsa	9,239	0.01	181,800	Frasers Logistics & Commercial Trust	139,406	0.18
232,200	Telkom Indonesia Persero	59,103	0.08	400	Jardine Cycle & Carriage	7,579	0.01
5,800	Vale Indonesia	1,495	0.00	76,400	Keppel DC REIT	96,693	0.12
		452,177	0.57	64,400	Keppel REIT	41,472	0.05
	<b>Japan</b>			216,900	Mapletree Pan Asia Commercial Trust	217,994	0.28
333	Canadian Solar Infrastructure Fund	244,851	0.31	638,000	NETLINK NBN TRUST	398,980	0.50
271	Ichigo Office REIT Investment	142,150	0.18	12,700	Oversea-Chinese Banking	122,724	0.16
5,300	Japan Airport Terminal*	209,000	0.27	14,800	Singapore Technologies Engineering	43,852	0.06
195	Japan Hotel REIT Investment	94,718	0.12	90,800	Singapore Telecommunications	158,857	0.20
276	KDX Realty Investment	276,803	0.35	4,000	United Overseas Bank	83,233	0.10
95	Mitsui Fudosan Logistics Park	269,812	0.35			3,166,045	4.01
3,500	West Japan Railway	145,911	0.18		<b>South Korea</b>		
		1,383,245	1.76	239	AfreecaTV	23,046	0.03
	<b>Malaysia</b>			14	Amorepacific	1,257	0.00
25,900	CIMB	35,257	0.04	885	AMOREPACIFIC	17,712	0.02
88,500	Genting	88,957	0.11	430	Celltrion	58,029	0.07
3,800	IJM	1,714	0.00	2,605	Cheil Worldwide	36,191	0.05
17,600	Malayan Banking	35,345	0.05	115	CJ Logistics	10,744	0.01
2,400	MISC	3,844	0.00	95	Cosmax	7,676	0.01
1,300	Petronas Dagangan	6,257	0.01	14	DB Insurance	1,039	0.00
28,700	Public Bank	26,610	0.03	16	Doosan Bobcat	564	0.00
20,600	QL Resources	25,221	0.03				
116,500	Sime Darby	66,529	0.09				
28,700	Telekom Malaysia	36,589	0.05				

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



# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
52,678	ESR Kendall Square REIT	157,646	0.20	9,000	Chicony Electronics	53,386	0.07
1,097	GS	39,585	0.05	15,000	Chunghwa Telecom	57,182	0.07
353	Hana Financial	15,004	0.02	29,000	Compal Electronics	33,487	0.04
319	Hankook Tire & Technology	12,984	0.02	72,000	CTBC Financial	66,967	0.08
8	HL Mando	199	0.00	13,000	CTCI	17,664	0.02
34	Hyundai Autoever	3,812	0.00	9,000	E.Sun Financial	7,189	0.01
82	Hyundai Glovis	11,731	0.02	1,000	Eclat Textile	17,084	0.02
853	Hyundai Marine & Fire Insurance	20,178	0.03	62,000	Eva Airways	61,687	0.08
195	Hyundai Mobis	35,512	0.04	39,000	Far EasTone Telecommunications	97,100	0.12
1,998	Hyundai Motor	375,863	0.48	1,000	Fortune Electric	17,020	0.02
1,136	KakaoBank	24,271	0.03	3,000	Getac	11,342	0.01
1,017	KB Financial	48,498	0.06	1,000	Gigabyte Technology	10,914	0.01
73	KCC	14,555	0.02	14,000	Goldsun Building Materials	14,616	0.02
838	Kia	78,350	0.10	198,000	Hon Hai Precision Industry	645,186	0.82
826	Korea Electric Power	15,383	0.02	5,000	Inventec	8,700	0.01
1,776	Korean Air Lines	30,676	0.04	4,000	ITEQ	11,288	0.01
785	KT	23,050	0.03	3,000	King Yuan Electronics	8,428	0.01
959	KT&G	66,977	0.09	9,000	Lite-On Technology	31,177	0.04
93	LG Chem	31,638	0.04	1,000	Lotes	32,427	0.04
199	LG Electronics	14,183	0.02	3,000	Makalot Industrial	35,258	0.05
204	LG H&H	48,871	0.06	16,000	MediaTek	577,042	0.73
218	Lotte	4,944	0.01	19,550	Mega Financial	23,935	0.03
164	Lotte Shopping	9,557	0.01	1,000	Novatek Microelectronics	19,013	0.02
112	LX Hausys	3,440	0.01	10,000	Pegatron	27,049	0.03
266	NAVER	38,953	0.05	2,000	Phison Electronics	39,735	0.05
235	NCSOFT	34,237	0.04	2,000	Powertech Technology	9,870	0.01
280	Orion/Republic of Korea	19,534	0.02	3,000	President Chain Store	25,578	0.03
155	POSCO	50,227	0.06	17,000	Primax Electronics	39,153	0.05
653	S-1	28,492	0.04	6,000	Quanta Computer	44,037	0.06
118	Samsung	3,682	0.00	4,000	Radiant Opto-Electronics	18,665	0.02
5	Samsung C&T	588	0.00	1,000	Sercomm	4,287	0.01
2,114	Samsung Card	59,613	0.08	1,000	Simplo Technology	13,493	0.02
32,824	Samsung Electronics	1,809,313	2.30	1,000	Systemx	3,575	0.01
5,273	Samsung Electronics	251,850	0.32	13,000	Taiwan Mobile	40,716	0.05
28	Samsung Fire & Marine Insurance	6,266	0.01	122,000	Taiwan Semiconductor Manufacturing	2,663,123	3.38
649	Samsung Life Insurance	47,228	0.06	225	Taiwan Semiconductor Manufacturing	28,690	0.04
95	Samsung SDI	26,896	0.03	3,000	Taiwan Surface Mounting Technology	9,320	0.01
473	Shinhan Financial	15,469	0.02	13,000	Tong Yang Industry	40,675	0.05
94	SK	13,540	0.02	2,000	Tripod Technology	13,161	0.02
4,312	SK Hynix	505,809	0.64	37,000	Uni-President Enterprises	89,780	0.12
92	SK Innovation	8,090	0.01	26,000	United Microelectronics	40,181	0.05
151	SK Square	7,927	0.01	4,000	Wistron	14,616	0.02
4,291	SK Telecom	169,823	0.21	4,000	WPG	11,743	0.02
54	S-Oil	3,098	0.00	4,000	WT Microelectronics	21,702	0.03
		4,343,800	5.51	116,060	Yuanta Financial	100,788	0.13
	<b>Taiwan</b>					5,382,938	6.83
1,000	Accton Technology	16,419	0.02		<b>Thailand</b>		
20,000	Acer	28,567	0.04	503,300	3BB Internet Infrastructure Fund	84,901	0.11
5,000	ASE Technology	21,987	0.03	113,000	Airports of Thailand*	200,069	0.26
4,812	ASE Technology	46,436	0.06	159,300	Asset World*	17,145	0.02
1,000	Asia Vital Components	16,830	0.02	24,100	B Grimm Power	17,303	0.02
6,000	Asustek Computer	86,366	0.11				
15,000	AUO	8,304	0.01				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CNY 380,000	China Development Bank 3.66% 1/3/2031	56,806	0.07	USD 200,000	Power Finance 3.75% 6/12/2027	187,935	0.24
USD 200,000	China Development Bank Financial Leasing 2.875% 28/9/2030	190,665	0.24	USD 200,000	REC 2.75% 13/1/2027	185,175	0.23
CNY 800,000	China Government Bond 2.37% 20/1/2027	111,941	0.14	USD 200,000	REC 4.625% 22/3/2028	193,610	0.25
CNY 900,000	China Government Bond 2.75% 17/2/2032	128,337	0.16	USD 250,000	Reliance Industries 2.875% 12/1/2032	211,089	0.27
CNY 1,900,000	China Government Bond 2.85% 4/6/2027	269,959	0.34	USD 200,000	Summit Digital Infrastructure 2.875% 12/8/2031*	165,031	0.21
CNY 990,000	China Government Bond 3.72% 12/4/2051	167,913	0.22	USD 200,000	UltraTech Cement 2.8% 16/2/2031	167,415	0.21
CNY 1,300,000	Export-Import Bank of China/The 3.38% 16/7/2031	191,354	0.24			3,516,835	4.47
CNY 400,000	Export-Import Bank of China/The 3.86% 20/5/2029	59,589	0.08	<b>Indonesia</b>			
USD 200,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	180,613	0.23	USD 200,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	196,583	0.25
USD 200,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	189,657	0.24	USD 200,000	Freeport Indonesia 5.315% 14/4/2032	193,363	0.24
		2,185,079	2.77	USD 200,000	Hyundai Motor Manufacturing Indonesia 1.75% 6/5/2026	184,597	0.23
	<b>Hong Kong</b>			USD 200,000	Indonesia Government International Bond 3.85% 18/7/2027	193,213	0.25
USD 250,000	Bank of East Asia 4.875% 22/4/2032	231,975	0.29	IDR 2,500,000,000	Indonesia Treasury Bond 5.125% 15/4/2027	154,152	0.20
USD 250,000	Chiyu Banking 5.75% 7/4/2032	233,547	0.30	IDR 4,400,000,000	Indonesia Treasury Bond 7% 15/9/2030	286,527	0.36
USD 250,000	Chong Hing Bank 5.7% 15/7/2024	249,249	0.32	IDR 1,863,000,000	Indonesia Treasury Bond 7% 15/2/2033	122,030	0.15
USD 200,000	CITIC 2.85% 25/2/2030	175,411	0.22	IDR 1,060,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	69,617	0.09
USD 300,000	CNAC HK Finbridge 3% 22/9/2030*	259,594	0.33	IDR 1,140,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	74,609	0.09
USD 250,000	Dah Sing Bank 3% 2/11/2031	229,144	0.29	USD 400,000	Pertamina Persero 6.45% 30/5/2044	416,674	0.53
USD 200,000	Far East Horizon 2.625% 3/3/2024	199,890	0.25	USD 200,000	Pertamina Persero 6.5% 7/11/2048*	210,533	0.27
USD 200,000	ICBCIL Finance 2.25% 2/11/2026	184,667	0.24	USD 200,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	184,500	0.23
USD 200,000	Pingan Real Estate Capital 3.45% 29/7/2026	164,317	0.21			2,286,398	2.89
		1,927,794	2.45	<b>Japan</b>			
	<b>India</b>			USD 200,000	Fukoku Mutual Life Insurance 6.8% 14/11/2033	209,736	0.26
USD 200,000	Adani Electricity Mumbai 3.949% 12/2/2030*	172,000	0.22	USD 200,000	Mizuho Financial 2.564% 13/9/2031	162,604	0.21
USD 200,000	Adani Green Energy 4.375% 8/9/2024	197,723	0.25	EUR 100,000	SoftBank 3.125% 19/9/2025*	106,245	0.14
USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024	199,787	0.25			478,585	0.61
USD 200,000	Adani Ports & Special Economic Zone 4% 30/7/2027	183,943	0.24	<b>Jersey</b>			
USD 200,000	Adani Ports & Special Economic Zone 4.2% 4/8/2027	183,900	0.23	USD 169,888	Galaxy Pipeline Assets Bidco 2.16% 31/3/2034	146,069	0.19
USD 200,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029	179,127	0.23	<b>Luxembourg</b>			
USD 400,000	HDFC Bank 3.7% 25/8/2026	367,250	0.47	USD 200,000	Greensaif Pipelines Bidco 6.129% 23/2/2038*	203,285	0.26
INR 12,500,000	India Government Bond 7.06% 10/4/2028	151,134	0.19	USD 200,000	Puma International Financing 5% 24/1/2026	190,499	0.24
INR 36,900,000	India Government Bond 7.26% 6/2/2033	451,084	0.57			393,784	0.50
INR 9,800,000	India Government Bond 7.3% 19/6/2053	120,628	0.16	<b>Malaysia</b>			
USD 200,000	JSW Steel 5.95% 18/4/2024*	200,004	0.25	MYR 590,000	Malaysia Government Bond 2.632% 15/4/2031	115,574	0.15
				MYR 700,000	Malaysia Government Bond 3.733% 15/6/2028	148,221	0.19

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MYR 420,000	Malaysia Government Bond 3.757% 22/5/2040	85,609	0.11	PHP 1,600,000	Philippine Government Bond 5.25% 18/5/2037	25,944	0.03
MYR 708,000	Malaysia Government Bond 4.254% 31/5/2035	153,426	0.19	PHP 5,000,000	Philippine Government Bond 6.125% 18/1/2031	88,381	0.11
MYR 200,000	Malaysia Government Investment Issue 3.599% 31/7/2028	42,141	0.05	PHP 4,900,000	Philippine Government Bond 6.25% 22/3/2028	87,447	0.11
MYR 100,000	Malaysia Government Investment Issue 4.291% 14/8/2043	21,524	0.03	PHP 3,500,000	Philippine Government Bond 6.75% 15/9/2032	64,365	0.08
MYR 310,000	Malaysia Government Investment Issue 4.638% 15/11/2049	69,049	0.09	PHP 200,000	Philippine Government Bond 7% 13/7/2038	3,805	0.01
MYR 140,000	Malaysia Government Investment Issue 5.357% 15/5/2052	34,607	0.04	USD 200,000	Rizal Commercial Banking 6.5% 27/8/2025	196,809	0.25
USD 200,000	MISC Capital Two Labuan 3.75% 6/4/2027	190,715	0.24	USD 200,000	SMC Global Power 7% 21/10/2025*	187,097	0.24
		860,866	1.09			831,592	1.06
	<b>Mauritius</b>				<b>Singapore</b>		
USD 400,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	396,506	0.50	USD 200,000	ABJA Investment 5.95% 31/7/2024	199,810	0.26
USD 200,000	CA Magnum 5.375% 31/10/2026	191,441	0.24	USD 400,000	Continuum Energy Aura 9.5% 24/2/2027	417,500	0.53
USD 180,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	167,540	0.21	USD 169,750	Continuum Energy Levanter 4.5% 9/2/2027	163,081	0.21
USD 200,000	Greenko Solar Mauritius 5.55% 29/1/2025*	197,620	0.25	SGD 500,000	Housing & Development Board 2.977% 23/1/2029	364,794	0.46
USD 200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	197,137	0.25	USD 154,840	LLPL Capital 6.875% 4/2/2039*	150,058	0.19
USD 250,000	India Airport Infra 6.25% 25/10/2025	248,746	0.32	USD 200,000	Medco Laurel Tree 6.95% 12/11/2028	194,095	0.24
USD 233,325	India Green Power 4% 22/2/2027	216,549	0.28	USD 250,000	Medco Maple Tree 8.96% 27/4/2029*	260,274	0.33
USD 200,000	Network i2i 3.975% 3/3/2026	190,175	0.24	USD 200,000	Oversea-Chinese Banking 1.832% 10/9/2030	188,869	0.24
		1,805,714	2.29			2,512,227	3.19
	<b>Mongolia</b>						
USD 200,000	Mongolia Government International Bond 3.5% 7/7/2027	177,686	0.22	SGD 40,000	Singapore Government Bond 1.25% 1/11/2026	28,338	0.04
USD 300,000	Mongolia Government International Bond 5.125% 7/4/2026*	289,571	0.37	SGD 70,000	Singapore Government Bond 1.875% 1/10/2051	41,504	0.05
		467,257	0.59	SGD 250,000	Singapore Government Bond 2.375% 1/7/2039	170,174	0.22
	<b>Netherlands</b>			SGD 30,000	Singapore Government Bond 2.625% 1/8/2032	21,586	0.03
USD 185,000	Greenko Dutch 3.85% 29/3/2026	174,539	0.22	SGD 170,000	Singapore Government Bond 2.75% 1/3/2046	120,793	0.15
USD 185,960	Minejesa Capital 4.625% 10/8/2030	176,354	0.22	USD 200,000	TML 4.35% 9/6/2026*	191,351	0.24
USD 461,145	Mong Duong Finance 5.125% 7/5/2029	439,432	0.56				
USD 200,000	Royal Capital 5% 5/2/2026	196,773	0.25		<b>South Korea</b>		
EUR 100,000	Syngenta Finance 3.375% 16/4/2026*	106,648	0.13	USD 200,000	GS Caltex 5.375% 7/8/2028	199,261	0.25
USD 200,000	Syngenta Finance 5.676% 24/4/2048	170,168	0.22	USD 200,000	Hanwha Life Insurance 3.379% 4/2/2032	184,773	0.24
		1,263,914	1.60	USD 200,000	Hyundai Capital Services 5.125% 5/2/2029	197,799	0.25
	<b>Pakistan</b>			USD 300,000	KB Capital 1.5% 28/10/2025	278,918	0.35
USD 200,000	Pakistan Government International Bond 6% 8/4/2026	160,500	0.20	USD 200,000	Kookmin Bank 4.35% 2/7/2024*	198,873	0.25
	<b>Philippines</b>			USD 200,000	Korea Gas 2% 13/7/2031	162,599	0.21
PHP 2,100,000	Philippine Government Bond 4.625% 9/9/2040	31,055	0.04	KRW 460,000,000	Korea Treasury Bond 1.5% 10/12/2030	305,769	0.39
PHP 9,000,000	Philippine Government Bond 4.875% 20/1/2032	146,689	0.19	KRW 30,000,000	Korea Treasury Bond 1.625% 10/9/2070	13,613	0.02
				KRW 344,000,000	Korea Treasury Bond 1.875% 10/3/2051	193,290	0.24

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

# Asian Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
KRW 13,400,000	Korea Treasury Bond 2% 10/6/2031	9,133	0.01	THB 569,000	Thailand Government Bond 4.85% 17/6/2061	19,877	0.02
KRW 55,000,000	Korea Treasury Bond 2.375% 10/12/2031	38,360	0.05	USD 200,000	Thaioil Treasury Center 3.75% 18/6/2050	140,607	0.18
KRW 206,380,000	Korea Treasury Bond 2.625% 10/6/2028	150,870	0.19	USD 200,000	TMBThanachart Bank 4.9% 2/12/2024*	197,000	0.25
KRW 80,000,000	Korea Treasury Bond 3% 10/12/2042	56,995	0.07			1,839,192	2.33
KRW 52,100,000	Korea Treasury Bond 3.25% 10/9/2042	38,501	0.05		<b>United Arab Emirates</b>		
USD 250,000	POSCO 4.875% 23/1/2027	246,266	0.31	USD 200,000	First Abu Dhabi Bank 5% 28/2/2029	198,178	0.25
USD 200,000	POSCO 5.75% 17/1/2028*	202,043	0.26		<b>United Kingdom</b>		
USD 200,000	Shinhan Bank 4% 23/4/2029	185,433	0.24	USD 200,000	HSBC 3.973% 22/5/2030	185,678	0.24
USD 200,000	SK Hynix 6.25% 17/1/2026*	202,059	0.26	USD 200,000	HSBC 7.399% 13/11/2034	215,396	0.27
USD 200,000	SK Hynix 6.375% 17/1/2028	205,839	0.26	USD 200,000	Standard Chartered 2.608% 12/1/2028	183,294	0.23
USD 200,000	SK On 5.375% 11/5/2026*	200,725	0.25	USD 200,000	Standard Chartered 4.866% 15/3/2033	188,719	0.24
USD 200,000	Tongyang Life Insurance 5.25% 22/9/2025	189,254	0.24	USD 200,000	Standard Chartered 6.097% 11/1/2035*	201,847	0.26
		3,460,373	4.39	USD 200,000	Standard Chartered 6.296% 6/7/2034*	206,370	0.26
	<b>Sri Lanka</b>			USD 94,000	Vedanta Resources Finance II 13.875% 21/1/2027	89,831	0.11
USD 250,000	Sri Lanka Government International Bond 6.825% 18/7/2026	139,314	0.18	USD 168,000	Vedanta Resources Finance II 13.875% 9/12/2028*	155,291	0.20
USD 300,000	Sri Lanka Government International Bond 6.85% 3/11/2025	168,000	0.21			1,426,426	1.81
		307,314	0.39		<b>United States</b>		
	<b>Thailand</b>			USD 200,000	BOC Aviation USA 5.75% 9/11/2028	204,644	0.26
USD 200,000	Bangkok Bank 3.466% 23/9/2036	167,629	0.21	USD 200,000	Hyundai Capital America 5.5% 30/3/2026*	200,378	0.25
USD 200,000	Bangkok Bank 3.733% 25/9/2034	177,701	0.23	USD 200,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	180,719	0.23
USD 200,000	Bangkok Bank 5.3% 21/9/2028	200,457	0.25	USD 230,000	SK Battery America 4.875% 23/1/2027*	227,809	0.29
USD 200,000	GC Treasury Center 4.4% 30/3/2032	181,261	0.23	USD 70,000	United States Treasury Bill 0% 8/8/2024	68,408	0.09
USD 200,000	Krung Thai Bank 4.4% 25/3/2026	189,160	0.24			881,958	1.12
THB 300,000	Thailand Government Bond 1.6% 17/6/2035	7,536	0.01		<b>Total Bonds</b>	35,041,144	44.45
THB 3,300,000	Thailand Government Bond 2% 17/6/2042	79,914	0.10		<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	75,900,051	96.28
THB 1,200,000	Thailand Government Bond 2.75% 17/6/2052	30,364	0.04		<b>Total Portfolio</b>	75,900,051	96.28
THB 7,500,000	Thailand Government Bond 2.875% 17/12/2028	215,103	0.27		<b>Other Net Assets</b>	2,936,595	3.72
THB 3,197,000	Thailand Government Bond 3.35% 17/6/2033	94,938	0.12		<b>Total Net Assets (USD)</b>	78,836,646	100.00
THB 2,650,000	Thailand Government Bond 3.4% 17/6/2036	78,981	0.10				
THB 1,657,000	Thailand Government Bond 3.6% 17/6/2067	46,424	0.06				
THB 400,000	Thailand Government Bond 3.775% 25/6/2032	12,240	0.02				

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

# Asian Multi-Asset Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH	9,771	USD	70,000	HSBC Bank	20/3/2024	(44)
EUR	3,200,000	THB	82,570	JP Morgan	20/3/2024	300
KRW	104,152	USD	133,700,000	Citibank	20/6/2024	(3,330)
KRW	105,473	USD	140,500,000	Citigroup	20/3/2024	36
KRW	37,287	USD	49,344,000	Citigroup	21/3/2024	(233)
MYR	112,454	USD	535,000	Morgan Stanley	21/3/2024	331
PHP	71,647	USD	4,020,000	Goldman Sachs	21/3/2024	(75)
PHP	79,521	USD	4,450,000	Citigroup	20/3/2024	(296)
SGD	32,994	USD	44,000	Deutsche Bank	20/3/2024	(212)
SGD	76,110	USD	102,000	JP Morgan	21/3/2024	(113)
THB	83,802	EUR	3,200,000	Barclays	20/3/2024	(1,638)
THB	83,083	USD	2,942,705	Bank of America	21/3/2024	(917)
TWD	97,566	USD	2,950,000	BNP Paribas	20/6/2024	(3,458)
USD	2,950,000	TWD	96,123	Bank of America	20/6/2024	2,015
USD	133,700,000	KRW	102,241	Morgan Stanley	20/6/2024	1,418
USD	11,128,000	PHP	198,217	BNP Paribas	15/4/2024	(18)
USD	18,680,000	THB	537,917	State Street	17/4/2024	15,124
USD	1,790,000	CNH	249,897	JP Morgan	20/3/2024	1,189
USD	5,000,000	PHP	89,246	Deutsche Bank	20/3/2024	229
USD	1,800,000	INR	21,637	Bank of America	20/3/2024	(58)
USD	445,000	EUR	481,534	Barclays	20/5/2024	(2,812)
USD	80,000	EUR	86,448	BNP Paribas	20/5/2024	(625)
Net unrealised appreciation						6,813
<b>AUD Hedged Share Class</b>						
AUD	147,763	USD	226,940	BNY Mellon	15/3/2024	403
USD	1,229	AUD	798	BNY Mellon	15/3/2024	(5)
Net unrealised appreciation						398
<b>CAD Hedged Share Class</b>						
CAD	284,466	USD	383,525	BNY Mellon	15/3/2024	(1,303)
USD	2,035	CAD	1,504	BNY Mellon	15/3/2024	2
Net unrealised depreciation						(1,301)
<b>CNH Hedged Share Class</b>						
CNY	155,907	USD	1,122,343	BNY Mellon	15/3/2024	(19)
USD	5,714	CNY	793	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(19)
<b>EUR Hedged Share Class</b>						
EUR	152,808	USD	141,865	BNY Mellon	15/3/2024	1,174
USD	755	EUR	813	BNY Mellon	15/3/2024	(7)
Net unrealised appreciation						1,167
<b>GBP Hedged Share Class</b>						
GBP	289,934	USD	230,261	BNY Mellon	15/3/2024	1,886
USD	935	GBP	1,172	BNY Mellon	15/3/2024	(13)
Net unrealised appreciation						1,873
<b>HKD Hedged Share Class</b>						
HKD	178,416	USD	1,393,594	BNY Mellon	15/3/2024	(319)
USD	7,269	HKD	931	BNY Mellon	15/3/2024	1
Net unrealised depreciation						(318)
<b>JPY Hedged Share Class</b>						
JPY	3,111,051	USD	459,806,767	BNY Mellon	15/3/2024	(29,140)
USD	4,442,102	JPY	29,810	BNY Mellon	15/3/2024	37
Net unrealised depreciation						(29,103)
<b>SGD Hedged Share Class</b>						
SGD	128,226	USD	172,560	BNY Mellon	15/3/2024	306
USD	528	SGD	392	BNY Mellon	15/3/2024	(1)
Net unrealised appreciation						305
Total net unrealised depreciation						(20,185)



# Asian Multi-Asset Income Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised depreciation USD
26	USD	MSCI Emerging Markets Index	March 2024	(6,387)
14	KRW	Korean 3 Year Bond	March 2024	(578)
(3)	USD	US Treasury 5 Year Note (CBT)	June 2024	(938)
Total				(7,903)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
IRS	KRW 2,900,000,000	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 3.35%	Goldman Sachs	19/6/2025	2,609	2,609
IRS	HKD 610,000	Fund receives Fixed 4.3655%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	20/3/2026	212	212
IRS	KRW 1,000,000,000	Fund receives Fixed 3.15623%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	19/6/2027	(3,740)	(3,740)
IRS	SGD 140,000	Fund receives Floating SGD-SORA-COMPOUND 1 Day; and pays Fixed 2.6903%	Goldman Sachs	16/1/2029	1,258	1,258
IRS	HKD 600,000	Fund receives Fixed 4.154%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	20/3/2029	915	915
IRS	HKD 720,000	Fund receives Fixed 4.1261%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	20/3/2034	1,863	1,863
Total					3,117	3,117

IRS: Interest Rate Swaps

## Written Options as at 29 February 2024

Number of contracts	Call/Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
(6,600)	Call	AIA Group	Bank of America	HKD 60.892	20/3/2024	(1,310)	(3,089)
(28,600)	Call	AIA Group	Bank of America	HKD 64.05	20/3/2024	(470)	(6,579)
(12,700)	Call	Alibaba	Bank of America	HKD 68.952	20/3/2024	(2,898)	(8,023)
(2,200)	Call	Baidu	Bank of America	HKD 103.95	20/3/2024	856	(648)
(5,600)	Call	Baidu	Bank of America	HKD 113.39	20/3/2024	1,694	(424)
(275,000)	Call	Bank of China	Bank of America	HKD 3.065	20/3/2024	(66)	(2,294)
(50,000)	Call	China Construction Bank	Bank of America	HKD 4.501	20/3/2024	(1,940)	(2,527)
(240,000)	Call	China Construction Bank	Bank of America	HKD 4.831	20/3/2024	(446)	(3,775)
(34,000)	Call	Industrial and Commercial Bank of China	Bank of America	HKD 3.728	20/3/2024	(1,196)	(1,427)
(203,000)	Call	Industrial and Commercial Bank of China	Bank of America	HKD 3.998	20/3/2024	(659)	(2,815)
(3,600)	Call	JD.com	Bank of America	HKD 90.93	20/3/2024	731	(1,808)
(7,500)	Call	JD.com	Bank of America	HKD 100.8	20/3/2024	1,872	(1,191)
(2,200)	Call	Li Auto	Bank of America	HKD 117.18	20/3/2024	(14,777)	(17,006)
(9,100)	Call	Meituan	Bank of America	HKD 73.03	20/3/2024	(4,069)	(9,587)
(9,200)	Call	Meituan	Bank of America	HKD 76.133	20/3/2024	(4,148)	(7,098)
(1,300)	Call	NetEase	Bank of America	HKD 141.65	20/3/2024	(4,602)	(5,754)
(16,500)	Call	Ping An Insurance Group Co of China	Bank of America	HKD 35.586	20/3/2024	(571)	(2,551)
(2,700)	Call	Tencent Holdings	Bank of America	HKD 286.44	20/3/2024	1,534	(2,035)
(8,800)	Call	Tencent Holdings	Bank of America	HKD 305.806	20/3/2024	5,710	(2,134)
(1,800)	Call	Yum China Holdings	Bank of America	USD 40.684	20/3/2024	(3,851)	(5,919)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Multi-Asset Income Fund continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(35,400)	Call	AIA Group	Bank of America	HKD 65.92	17/4/2024	(1,514)	(9,242)
(38,400)	Call	Alibaba	Bank of America	HKD 79.223	17/4/2024	1,544	(8,340)
(9,500)	Call	Baidu	Bank of America	HKD 115.428	17/4/2024	2,656	(2,101)
(291,000)	Call	China Construction Bank	Bank of America	HKD 5.106	17/4/2024	642	(2,370)
(69,000)	Call	Hon Hai Precision Industry	Bank of America	USD 105.44	17/4/2024	683	(3,152)
(237,000)	Call	Industrial and Commercial Bank of China	Bank of America	HKD 4.243	17/4/2024	579	(1,644)
(7,500)	Call	Li Auto	Bank of America	HKD 187.91	17/4/2024	(3,122)	(10,615)
(1,100)	Call	SK Hynix	Bank of America	USD 164,193.22	17/4/2024	274	(3,834)
(20,000)	Call	Taiwan Semiconductor Manufacturing	Bank of America	USD 715.25	17/4/2024	435	(8,353)
(13,000)	Call	Tencent Holdings	Bank of America	HKD 297.33	17/4/2024	2,145	(11,745)
(1,200)	Call	Yum China Holdings	Barclays	USD 36.358	20/3/2024	(6,728)	(8,767)
(297,000)	Call	Bank of China	BNP Paribas	HKD 3.193	17/4/2024	601	(1,516)
(8,700)	Call	ICICI Bank	BNP Paribas	USD 26.296	17/4/2024	(110)	(4,375)
(12,800)	Call	JD.com	BNP Paribas	HKD 97.423	17/4/2024	1,422	(5,355)
(18,300)	Call	Meituan	BNP Paribas	HKD 87.615	17/4/2024	379	(7,165)
(6,200)	Call	NetEase	BNP Paribas	HKD 177.62	17/4/2024	(3,727)	(8,396)
(1,200)	Call	PDD Holdings	BNP Paribas	USD 140.393	17/4/2024	666	(5,550)
(3,100)	Call	Yum China Holdings	BNP Paribas	USD 44.94	17/4/2024	(1,695)	(4,203)
(6,200)	Call	ANZ Group Holdings	Goldman Sachs	AUD 27.704	20/3/2024	(1,763)	(3,850)
(3,000)	Call	Commonwealth Bank of Australia	Goldman Sachs	AUD 114.37	20/3/2024	(2,214)	(6,127)
(800)	Call	Hyundai Motor	Goldman Sachs	USD 249,630	20/3/2024	(1,392)	(3,806)
(9,300)	Call	ICICI Bank	Goldman Sachs	USD 25.133	20/3/2024	(2,839)	(7,314)
(12,900)	Call	Infosys	Goldman Sachs	USD 21.022	20/3/2024	4,189	(1,033)
(11,500)	Call	Ping An Insurance Group Co of China	Goldman Sachs	HKD 31.604	20/3/2024	(3,764)	(5,628)
(9,100)	Call	Westpac Banking	Goldman Sachs	AUD 24.392	20/3/2024	(9,266)	(12,060)
(6,200)	Call	ANZ Group Holdings	Goldman Sachs	AUD 28.753	17/4/2024	67	(2,186)
(7,800)	Call	BHP Group	Goldman Sachs	AUD 44.486	17/4/2024	(1)	(3,843)
(2,700)	Call	Commonwealth Bank of Australia	Goldman Sachs	AUD 118.716	17/4/2024	369	(3,029)
(1,100)	Call	CSL	Goldman Sachs	AUD 290.537	17/4/2024	(299)	(3,474)
(14,400)	Call	Infosys	Goldman Sachs	USD 20.79	17/4/2024	(253)	(6,010)
(14,800)	Call	Transurban Group	Goldman Sachs	AUD 13.562	17/4/2024	(557)	(3,002)
(9,900)	Call	Westpac Banking	Goldman Sachs	AUD 26.505	17/4/2024	(919)	(3,800)
(4,500)	Call	Woolworths Group	Goldman Sachs	AUD 33.437	17/4/2024	98	(1,251)
(25,800)	Call	Alibaba	JP Morgan	HKD 81.742	20/3/2024	5,936	(1,113)
(7,000)	Call	Hon Hai Precision Industry	JP Morgan	USD 102.691	20/3/2024	(128)	(439)
(61,000)	Call	Hon Hai Precision Industry	JP Morgan	USD 104.545	20/3/2024	(159)	(2,152)
(3,000)	Call	MediaTek	JP Morgan	USD 988.98	20/3/2024	(13,036)	(14,651)
(5,000)	Call	NetEase	JP Morgan	HKD 174.723	20/3/2024	(2,517)	(5,529)
(1,300)	Call	Rio Tinto	JP Morgan	AUD 129.795	20/3/2024	1,361	(141)
(7,500)	Call	Samsung Electronics	JP Morgan	USD 75,888	20/3/2024	7,081	(3,429)
(5,000)	Call	MediaTek	JP Morgan	USD 1,176	17/4/2024	(640)	(5,616)
(8,400)	Call	Samsung Electronics	JP Morgan	USD 75,658.5	17/4/2024	1,018	(8,435)
(6,800)	Call	BHP Group	Morgan Stanley	AUD 46.432	20/3/2024	3,025	(281)
(1,100)	Call	CSL	Morgan Stanley	AUD 306.489	20/3/2024	5,304	(83)
(5,100)	Call	Li Auto	Morgan Stanley	HKD 127.68	20/3/2024	(29,884)	(32,708)
(700)	Call	PDD Holdings	Morgan Stanley	USD 134.746	20/3/2024	1,371	(2,508)



# Asian Multi-Asset Income Fund continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,100)	Call	SK Hynix	Morgan Stanley	USD 137,372.434	20/3/2024	(12,298)	(16,046)
(19,000)	Call	Taiwan Semiconductor Manufacturing	Morgan Stanley	USD 671.84	20/3/2024	(11,024)	(14,976)
(11,700)	Call	Transurban Group	Morgan Stanley	AUD 13.484	20/3/2024	96	(1,776)
(4,100)	Call	Woolworths Group	Morgan Stanley	AUD 36.46	20/3/2024	1,303	(1)
(770)	Call	Hyundai Motor	Morgan Stanley	USD 259,022	17/4/2024	(74)	(2,803)
(28,000)	Call	Ping An Insurance Group Co of China	Morgan Stanley	HKD 40.376	17/4/2024	1,018	(2,155)
(1,500)	Call	Rio Tinto	Morgan Stanley	AUD 122.894	17/4/2024	(950)	(2,852)
Total						(95,217)	(377,514)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Sustainable Equity Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Bermuda</b>							
148,000	China Water Affairs	101,532	1.18				
413,000	Pacific Basin Shipping	120,824	1.41				
		222,356	2.59				
<b>Cayman Islands</b>							
1,865	Alibaba	139,204	1.62				
43,000	China Mengniu Dairy	108,109	1.26				
9,650	JD.com	109,781	1.28				
7,900	NetEase	177,828	2.07				
9,300	Tencent	329,340	3.83				
3,589	Tencent	125,938	1.47				
104,000	Xinyi Solar	63,242	0.73				
		1,053,442	12.26				
<b>China</b>							
26,500	China Merchants Bank	103,425	1.20				
4,760	Contemporary Amperex Technology	108,022	1.26				
11,683	Ganfeng Lithium	64,941	0.76				
20,400	Ganfeng Lithium	67,759	0.79				
7,500	Sungrow Power Supply	90,780	1.06				
30,300	Zhejiang Sanhua Intelligent Controls	104,798	1.22				
		539,725	6.29				
<b>Hong Kong</b>							
29,400	AIA	238,876	2.78				
36,000	BOC Hong Kong	94,971	1.11				
		333,847	3.89				
<b>India</b>							
49,261	Aditya Birla Capital	109,108	1.27				
492	Axis Bank	6,379	0.08				
2,654	Axis Bank	171,714	2.00				
4,979	Cipla	88,893	1.03				
24,517	Crompton Greaves Consumer Electricals	86,044	1.00				
6,832	Global Health	112,405	1.31				
7,553	HDFC Bank	127,838	1.49				
1,588	HDFC Bank*	85,323	0.99				
9,646	Infosys*	193,402	2.25				
3,422	Infosys	69,083	0.81				
938	Mahindra & Mahindra	21,860	0.25				
10,492	Mahindra & Mahindra	245,513	2.86				
16,717	Marico	105,363	1.23				
848	UltraTech Cement	101,172	1.18				
		1,524,097	17.75				
<b>Indonesia</b>							
239,100	Bank Central Asia	150,246	1.75				
449,300	Bank Rakyat Indonesia Persero	175,117	2.04				
		325,363	3.79				
				<b>Philippines</b>			
		71,450			Bank of the Philippine Islands	159,004	1.85
				<b>Singapore</b>			
		119,900			ComfortDelGro	120,505	1.40
		14,100			Oversea-Chinese Banking	136,253	1.59
		71,700			Singapore Telecommunications	125,441	1.46
						382,199	4.45
				<b>South Korea</b>			
		232			Korea Zinc	77,966	0.91
		176			Samsung Biologics	102,301	1.19
		221			Samsung Electronics*	302,328	3.52
		8,379			Samsung Electronics	400,198	4.66
		284			Samsung SDI	80,405	0.93
		1,471			SK Hynix	172,552	2.01
		879			SK Innovation	77,299	0.90
						1,213,049	14.12
				<b>Taiwan</b>			
		11,000			Accton Technology	180,610	2.10
		3,000			Chroma ATE	22,114	0.25
		33,000			Chunghwa Telecom	125,801	1.47
		14,000			Delta Electronics	130,435	1.52
		4,000			Lotes	129,708	1.51
		19,000			Taiwan Semiconductor Manufacturing	414,748	4.83
		3,180			Taiwan Semiconductor Manufacturing	405,482	4.72
						1,408,898	16.40
				<b>Thailand</b>			
		15,000			Advanced Info Service	84,065	0.98
		207,500			Bangkok Dusit Medical Services	164,889	1.92
		93,100			CP ALL	149,261	1.74
		588,300			True	115,643	1.34
						513,858	5.98
				<b>United Kingdom</b>			
		8,579			Prudential	85,452	0.99
				<b>United States</b>			
		400			Albemarle*	55,200	0.64
		2,362			Cognizant Technology Solutions*	187,921	2.19
						243,121	2.83
<b>Total Common / Preferred Stocks (Shares)</b>						8,004,411	93.19
<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>						8,004,411	93.19
<b>Total Portfolio</b>						8,004,411	93.20
<b>Other Net Assets</b>						584,264	6.80
<b>Total Net Assets (USD)</b>						8,588,675	100.00

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

# Asian Sustainable Equity Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Technology	27.06
Financials	19.14
Communications	15.55
Industrial	9.67
Consumer Cyclical	8.04
Consumer Non-cyclical	7.94
Basic Materials	3.10
Energy	2.70
Other Net Assets	6.80
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Tiger Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 5,397,000	China Cinda 2020 I Management 3.25% 28/1/2027	5,047,949	0.22
<b>FUNDS</b>				USD 3,330,000	China Cinda 2020 I Management 5.75% 7/2/2027 <sup>~</sup>	3,333,313	0.15
<b>Luxembourg</b>				USD 2,500,000	China Cinda Finance 2017 I 4.75% 21/2/2029	2,398,738	0.11
1,090,000	BlackRock Global Funds - China Onshore Bond Fund <sup>™</sup>	15,912,260	0.71	USD 475,000	China Great Wall International IV 3.125% 31/7/2024	470,250	0.02
572,094	BlackRock Global Funds - Sustainable Asian Bond Fund <sup>™</sup>	5,337,636	0.23	USD 6,288,000	China Huaneng Hong Kong Treasury Management 3.08% 9/12/2025	6,034,877	0.27
				USD 4,500,000	Chinalco Capital 2.125% 3/6/2026	4,192,898	0.18
<b>Singapore</b>				USD 5,700,000	Chinalco Capital 2.95% 24/2/2027	5,342,182	0.24
1,360,000	iShares USD Asia High Yield Bond Index ETF <sup>~</sup>	8,894,400	0.40	USD 2,813,000	CLP Power HK Finance 3.55% 6/2/2025	2,753,153	0.12
Total Funds		30,144,296	1.34	USD 4,391,000	CNPC HK Overseas Capital 5.95% 28/4/2041 <sup>†</sup>	4,728,602	0.21
<b>BONDS</b>				USD 4,250,000	Coastal Emerald 4.3% 1/8/2024 <sup>†</sup>	4,216,680	0.19
<b>Australia</b>				USD 12,200,000	Elect Global Investments 4.1% 3/6/2025 <sup>†</sup>	10,705,500	0.48
AUD 1,630,000	Aurizon Network 2.9% 2/9/2030	882,848	0.04	EUR 6,312,000	Fortune Star BVI 3.95% 2/10/2026	5,697,693	0.25
USD 4,000,000	Australia & New Zealand Banking 2.57% 25/11/2035	3,242,522	0.14	USD 4,774,000	Fortune Star BVI 5.05% 27/1/2027	3,917,544	0.18
AUD 7,105,000	Australia & New Zealand Banking 5.888% 16/1/2034	4,680,518	0.21	USD 5,681,000	Fuqing Investment Management 3.25% 23/6/2025	5,127,585	0.23
USD 4,000,000	Macquarie 2.871% 14/1/2033 <sup>†</sup>	3,296,897	0.15	USD 1,600,000	Guojing Capital BVI 6.3% 2/12/2025	1,613,312	0.07
USD 1,800,000	Macquarie Bank 4.875% 10/6/2025	1,777,822	0.08	USD 5,795,000	HKT Capital No 6 3% 18/1/2032 <sup>†</sup>	4,915,348	0.22
AUD 2,390,000	Macquarie Bank 5.953% 1/3/2034	1,566,992	0.07	USD 900,000	Huafa 2019 I 4.25% 3/7/2024	892,062	0.04
USD 5,000,000	National Australia Bank 3.347% 12/1/2037	4,179,584	0.19	USD 1,250,000	Huafa 2020 I 2.8% 4/11/2025 <sup>†</sup>	1,160,569	0.05
AUD 8,060,000	National Australia Bank 5.74% 9/2/2034	5,268,984	0.23	USD 2,400,000	Huantaihu International Investment 7.3% 16/2/2026	2,421,745	0.11
AUD 1,750,000	Perth Airport 5.6% 5/3/2031	1,147,879	0.05	USD 11,000,000	Huarong Finance 2017 4.25% 7/11/2027	10,197,275	0.45
AUD 2,900,000	Telstra 5.25% 6/9/2031	1,900,986	0.09	USD 8,500,000	Huarong Finance 2017 4.75% 27/4/2027	8,096,675	0.36
AUD 2,800,000	Telstra 5.65% 6/3/2034	1,839,492	0.08	USD 2,800,000	Huarong Finance II 4.875% 22/11/2026 <sup>†</sup>	2,697,954	0.12
USD 4,000,000	Westpac Banking 2.668% 15/11/2035	3,263,585	0.14	USD 2,550,000	Huarong Finance II 5% 19/11/2025	2,492,587	0.11
USD 3,000,000	Westpac Banking 3.02% 18/11/2036	2,447,106	0.11	USD 5,000,000	Hysan MTN 2.82% 4/9/2029	4,300,125	0.19
				USD 19,030,000	Inventive Global Investments 1.65% 3/9/2025	17,930,351	0.80
				USD 4,500,000	JIC Zhixin 2.125% 27/8/2030	3,764,273	0.17
<b>Bermuda</b>				USD 1,300,000	New Metro Global 4.5% 2/5/2026	362,921	0.01
USD 2,700,000	Luye Pharma 6.25% 6/7/2028	2,285,352	0.10	USD 926,000	New Metro Global 4.625% 15/10/2025	310,210	0.01
USD 2,000,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	1,834,790	0.08	USD 800,000	New Metro Global 4.8% 15/12/2024	404,000	0.02
				USD 7,212,000	NWD Finance BVI 4.125% 10/3/2028	3,957,585	0.18
				USD 6,000,000	NWD Finance BVI 5.25% 22/3/2026	4,050,390	0.18
				USD 8,065,000	Ocean Laurel 2.375% 20/10/2025	7,592,270	0.34
<b>British Virgin Islands</b>				USD 200,000	Oriental Capital 7% 28/9/2025	195,376	0.01
USD 3,800,000	Bluestar Finance 3.1% 12/7/2024	3,750,652	0.17				
USD 1,756,000	CAS Capital No 1 4% 12/7/2026	1,585,519	0.07				
USD 800,000	Celestial Dynasty 4.25% 27/6/2029	696,000	0.03				
USD 4,800,000	Chalco Hong Kong Investment 2.1% 28/7/2026	4,454,973	0.20				
USD 2,916,000	Champion Path 4.5% 27/1/2026 <sup>†</sup>	2,778,904	0.12				
EUR 8,175,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024	8,627,065	0.38				
USD 9,325,000	China Cinda 2020 I Management 1.875% 20/1/2026	8,660,454	0.38				

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

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Tiger Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,351,000	Peak RE Bvi 5.35% 28/10/2025	10,692,642	0.47	HKD 58,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	7,856,479	0.35
USD 4,113,000	SF Investment 2.875% 20/2/2030 <sup>*</sup>	3,598,998	0.16	USD 11,525,000	CCBL Cayman 1 1.6% 15/9/2026	10,511,549	0.47
USD 2,000,000	SF Investment 2021 2.375% 17/11/2026	1,847,810	0.08	USD 15,100,000	CDBL Funding 1 3.5% 24/10/2027	14,272,294	0.63
USD 3,243,000	SF Investment 2021 3.125% 17/11/2031 <sup>*</sup>	2,801,871	0.12	USD 16,000,000	CDBL Funding 2 2.75% 2/3/2025 <sup>*</sup>	15,551,243	0.69
USD 1,000,000	SFG International 2.4% 3/6/2026	916,595	0.04	USD 4,000,000	Champion MTN 2.95% 15/6/2030	3,279,540	0.15
EUR 3,000,000	Sinochem Offshore Capital 0.75% 25/11/2025	3,047,014	0.13	USD 2,413,000	China Aoyuan 0% 19/2/2023 <sup>***</sup>	60,325	0.00
USD 14,000,000	Sinochem Offshore Capital 2.25% 24/11/2026 <sup>*</sup>	12,858,790	0.57	USD 1,273,000	China Aoyuan 6.35% 8/2/2024 <sup>***</sup>	31,825	0.00
USD 1,000,000	Sinochem Offshore Capital 2.375% 23/9/2031	807,695	0.04	USD 6,000,000	China Modern Dairy 2.125% 14/7/2026	5,365,950	0.24
USD 3,324,280	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033 <sup>*</sup>	3,336,530	0.15	USD 2,000,000	China Resources Land 3.75% 9/12/2024	1,963,950	0.09
USD 21,250,000	Studio City 7% 15/2/2027 <sup>*</sup>	21,237,144	0.94	EUR 3,000,000	CK Hutchison Europe Finance 18 2% 13/4/2030 <sup>*</sup>	2,906,066	0.13
USD 3,000,000	Studio City Finance 5% 15/1/2029 <sup>*</sup>	2,632,500	0.12	EUR 3,850,000	CK Hutchison Europe Finance 21 0.75% 2/11/2029	3,503,895	0.15
USD 6,120,000	Studio City Finance 6% 15/7/2025	6,030,250	0.27	USD 1,000,000	Country Garden 3.3% 12/1/2031	81,250	0.00
USD 12,000,000	Sunny Express Enterprises 3.125% 23/4/2030 <sup>*</sup>	10,733,460	0.48	USD 3,000,000	Country Garden 4.8% 6/8/2030	243,750	0.01
EUR 3,482,000	Talent Yield Euro 1% 24/9/2025	3,568,169	0.16	USD 1,000,000	Country Garden 5.125% 14/1/2027	81,250	0.00
USD 16,440,000	TCL Technology Investments 1.875% 14/7/2025 <sup>*</sup>	15,577,887	0.69	USD 1,900,000	eHi Car Services 7% 21/9/2026 <sup>*</sup>	1,545,090	0.07
USD 5,000,000	TSMC Global 1.375% 28/9/2030 <sup>*</sup>	4,001,825	0.18	USD 1,400,000	EMG SUKUK 4.564% 18/6/2024	1,395,373	0.06
USD 5,000,000	TSMC Global 2.25% 23/4/2031 <sup>*</sup>	4,192,075	0.18	USD 16,875,000	Fantasia 9.875% 19/10/2023 <sup>***</sup>	464,062	0.02
USD 5,768,000	Universe Trek 0% 15/6/2026	6,004,488	0.27	USD 8,000,000	Fantasia 10.875% 2/3/2024	220,000	0.01
USD 1,500,000	Vertex Capital Investment 4.75% 3/4/2024	1,498,350	0.06	USD 5,000,000	Fantasia 11.75% 17/4/2022 <sup>***</sup>	137,500	0.01
USD 700,000	Wanda Properties Global 11% 13/2/2026	465,500	0.02	USD 8,660,000	Fantasia 11.875% 1/6/2023 <sup>***</sup>	238,150	0.01
USD 1,449,000	Yunda Investment 2.25% 19/8/2025	1,356,474	0.06	USD 8,200,000	FWD 5.75% 9/7/2024	8,171,300	0.36
		289,081,626	12.83	USD 8,000,000	FWD 7.784% 6/12/2033	8,512,280	0.38
	<b>Canada</b>			USD 7,800,000	Gaci First Investment 5% 29/1/2029	7,691,533	0.34
USD 10,000,000	CNOOC Petroleum North America ULC 5.875% 10/3/2035	10,530,850	0.47	USD 4,336,000	Geely Automobile 4% 9/12/2024	4,255,285	0.19
	<b>Cayman Islands</b>			USD 6,826,000	Goodman HK Finance 3% 22/7/2030	5,753,260	0.26
USD 3,700,000	AAC Technologies 2.625% 2/6/2026	3,385,500	0.15	USD 1,000,000	Greentown China 5.65% 13/7/2025	905,000	0.04
USD 1,268,000	AAC Technologies 3.75% 2/6/2031	1,021,406	0.05	USD 10,000,000	Hutchison Whampoa International 03/33 7.45% 24/11/2033 <sup>*</sup>	11,593,350	0.52
USD 690,000	AC Energy Finance International 5.1% 25/11/2025	548,550	0.03	USD 373,000	KWG 5.875% 10/11/2024	33,570	0.00
USD 2,350,000	Agile 5.5% 21/4/2025	371,935	0.02	USD 498,000	KWG 5.95% 10/8/2025	44,820	0.00
USD 1,100,000	Agile 5.5% 17/5/2026	143,391	0.01	USD 791,000	KWG 6% 14/8/2026	71,190	0.00
USD 200,000	Agile 5.75% 2/1/2025	35,313	0.00	USD 660,000	KWG 6.3% 13/2/2026	62,568	0.00
USD 2,442,000	Agile 6.05% 13/10/2025	336,849	0.02	USD 498,000	KWG 7.4% 5/3/2024	44,820	0.00
USD 7,700,000	Alibaba 2.7% 9/2/2041 <sup>*</sup>	5,267,993	0.23	USD 645,000	KWG 7.875% 30/8/2024	59,663	0.00
USD 13,147,000	Alibaba 4% 6/12/2037 <sup>*</sup>	11,279,140	0.50	USD 993,000	Logan 6.5% 16/7/2023 <sup>***</sup>	112,631	0.01
USD 1,000,000	Alibaba 4.2% 6/12/2047 <sup>*</sup>	808,700	0.04	USD 1,000,000	Longfor 3.375% 13/4/2027	562,935	0.03
USD 10,000,000	Alibaba 4.5% 28/11/2034	9,335,150	0.42	USD 1,500,000	Longfor 3.85% 13/1/2032	581,700	0.03
USD 11,525,000	Alinma Tier 1 Sukuk 6.5% 6/3/2029	11,516,356	0.51	USD 5,070,000	Longfor 3.95% 16/9/2029 <sup>*</sup>	2,224,336	0.10
USD 3,000,000	Baidu 2.375% 9/10/2030	2,519,145	0.11	USD 600,000	Longfor 4.5% 16/1/2028 <sup>*</sup>	322,440	0.01
				USD 14,000,000	Meituan 0% 27/4/2027	12,985,000	0.58
				USD 16,500,000	Meituan 0% 27/4/2028	14,412,667	0.64
				USD 3,100,000	Meituan 3.05% 28/10/2030 <sup>*</sup>	2,618,183	0.12

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Tiger Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,450,000	Melco Resorts Finance 4.875% 6/6/2025	2,393,344	0.10	CNY 20,000,000	Chongqing Longhu Development 3.7% 9/12/2036	2,369,329	0.11
USD 10,250,000	Melco Resorts Finance 5.25% 26/4/2026*	9,880,334	0.44	USD 1,598,000	Chongqing Nan'an Urban Construction & Development 4.66% 4/6/2024	1,593,622	0.07
USD 4,800,000	Melco Resorts Finance 5.625% 17/7/2027*	4,577,064	0.20	USD 5,575,000	Guangzhou Development District 6.3% 6/12/2025*	5,635,990	0.25
USD 4,600,000	MGM China 5.25% 18/6/2025*	4,513,957	0.20	USD 13,275,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	11,988,188	0.53
USD 15,000,000	MGM China 5.375% 15/5/2024*	14,960,250	0.67	USD 500,000	Henan Water Conservancy Investment 2.8% 18/9/2025	475,075	0.02
USD 2,000,000	PCGI Intermediate 4.75% 28/10/2024	1,960,510	0.09	USD 1,000,000	Jinan Hi-tech 2.8% 22/11/2024	973,750	0.04
USD 7,846,660	Pearl II 6% 2/4/2024	240,422	0.01	USD 2,000,000	Kunming Rail Transit 8.5% 7/12/2025	1,911,499	0.08
USD 5,125,000	Sands China 3.1% 8/3/2029*	4,408,397	0.20	USD 700,000	Science City Guangzhou Investment 6.8% 5/8/2025	704,360	0.03
USD 5,500,000	Sands China 4.05% 8/1/2026	5,285,692	0.24	USD 760,000	Sunshine Life Insurance 4.5% 20/4/2026	720,643	0.03
USD 10,000,000	Sands China 4.625% 18/6/2030*	9,086,850	0.40	USD 1,550,000	Taizhou Urban Construction and Investment Development 2.05% 2/9/2024*	1,505,352	0.07
USD 6,934,000	Sands China 5.125% 8/8/2025	6,839,455	0.30	USD 800,000	Wuhan Urban Construction 2.25% 9/7/2024	784,868	0.04
USD 930,000	Seazen 4.45% 13/7/2025	316,200	0.01	USD 600,000	Zhengzhou Urban Construction Investment 3.8% 16/1/2025	588,375	0.03
USD 2,460,000	Shui On Development 5.5% 29/6/2026	1,524,610	0.07	USD 12,918,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	12,249,946	0.55
USD 10,167,000	Sinic 8.5% 24/1/2022***	95,875	0.00	USD 2,965,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	2,775,255	0.12
USD 6,000,000	Sinic 9.5% 18/10/2021***	30,600	0.00			57,153,575	2.55
USD 1,075,067	Sunac China 1% 30/9/2032	69,879	0.00	<b>Hong Kong</b>			
USD 869,701	Sunac China 6% 30/9/2025	106,538	0.01	EUR 4,000,000	AIA 0.88% 9/9/2033*	3,677,037	0.16
USD 869,701	Sunac China 6.25% 30/9/2026	98,133	0.00	USD 3,000,000	Airport Authority 2.1% 8/3/2026	2,809,080	0.13
USD 5,939,405	Sunac China 6.5% 30/9/2027	584,022	0.03	USD 3,000,000	Airport Authority 2.4% 8/3/2028*	2,686,875	0.12
USD 2,609,109	Sunac China 6.75% 30/9/2028	241,016	0.01	USD 9,700,000	Bank of East Asia 4.875% 22/4/2032*	9,000,630	0.40
USD 2,609,109	Sunac China 7% 30/9/2029	198,292	0.01	USD 18,250,000	Blossom Joy 2.2% 21/10/2030	15,233,549	0.68
USD 1,225,613	Sunac China 7.25% 30/9/2030	85,241	0.00	USD 2,000,000	China CITIC Bank International 6% 5/12/2033	2,053,750	0.09
USD 2,800,000	Tencent 2.39% 3/6/2030	2,385,306	0.11	USD 5,000,000	Chiyu Banking 5.75% 7/4/2032	4,670,950	0.21
USD 9,200,000	Tencent 3.24% 3/6/2050	6,161,240	0.27	USD 4,550,000	Chong Hing Bank 5.5% 3/8/2025*	4,403,467	0.20
USD 8,800,000	Tencent 3.68% 22/4/2041*	6,907,164	0.30	USD 16,690,000	CITIC 2.85% 25/2/2030	14,638,048	0.65
USD 7,101,000	Tencent 3.925% 19/1/2038*	6,018,062	0.27	USD 3,000,000	CITIC 3.5% 17/2/2032*	2,646,885	0.12
USD 14,100,000	Tencent 3.975% 11/4/2029*	13,361,160	0.59	USD 450,000	CMB International Leasing Management 2.75% 12/8/2030	385,706	0.02
USD 7,680,000	Tingyi Cayman Islands 1.625% 24/9/2025	7,238,361	0.32	USD 25,000,000	CNAC HK Finbridge 3% 22/9/2030*	21,632,875	0.96
USD 9,600,000	Weibo 3.375% 8/7/2030*	8,240,880	0.37	USD 9,775,000	Dah Sing Bank 3% 2/11/2031	8,959,521	0.40
USD 6,000,000	Wynn Macau 4.5% 7/3/2029	6,172,347	0.27	USD 8,000,000	Far East Horizon 2.625% 3/3/2024	7,995,600	0.36
USD 16,100,000	Wynn Macau 4.875% 1/10/2024*	15,991,325	0.71	USD 4,165,000	GLP China 2.95% 29/3/2026*	3,268,671	0.15
USD 12,000,000	Wynn Macau 5.5% 15/1/2026	11,670,000	0.52	USD 3,000,000	Hongkong International Qingdao 4% 8/10/2024	2,970,395	0.13
USD 4,000,000	Wynn Macau 5.5% 1/10/2027*	3,806,200	0.17	USD 1,500,000	Huatong International Investment 2.98% 4/3/2024	1,499,490	0.07
USD 2,000,000	Yuzhou 7.7% 20/2/2025	140,000	0.01	USD 13,700,000	ICBCIL Finance 2.25% 2/11/2026	12,649,689	0.56
USD 3,000,000	Yuzhou 7.813% 21/1/2023***	210,000	0.01				
USD 2,500,000	Yuzhou 8.3% 27/5/2025	175,000	0.01				
USD 1,000,000	Yuzhou 8.375% 30/10/2024	70,000	0.00				
USD 2,500,000	Yuzhou 8.5% 26/2/2024***	175,000	0.01				
USD 1,500,000	Yuzhou 9.95% 8/6/2023***	105,000	0.01				
USD 1,342,000	Zhongsheng 3% 13/1/2026*	1,256,172	0.06				
		354,877,398	15.79				
	<b>China</b>						
USD 2,000,000	China Development Bank Financial Leasing 2.875% 28/9/2030	1,906,650	0.09				
CNY 40,000,000	China Government Bond 3% 15/10/2053	6,184,098	0.28				
CNY 30,000,000	China Government Bond 3.19% 15/4/2053	4,786,575	0.21				

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

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



# Asian Tiger Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,500,000	Lenovo 3.421% 2/11/2030	2,175,888	0.10	USD 5,221,000	Power Finance 4.5% 18/6/2029*	4,973,916	0.22
USD 2,100,000	Nanyang Commercial Bank 3.8% 20/11/2029	2,064,604	0.09	USD 9,350,000	REC 2.25% 1/9/2026	8,616,446	0.38
USD 5,242,000	Pingan Real Estate Capital 3.45% 29/7/2026	4,306,749	0.19	USD 700,000	REC 3.5% 12/12/2024	688,013	0.03
USD 200,000	SCI HK Development 2.95% 30/3/2024	199,584	0.01	USD 16,000,000	REC 3.875% 7/7/2027	15,149,040	0.67
USD 950,000	Shanghai Hong Kong International Investments 5% 16/6/2025	900,225	0.04	USD 5,500,000	Reliance Industries 2.875% 12/1/2032*	4,643,952	0.21
USD 1,100,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029*	506,000	0.02	USD 8,950,000	Reliance Industries 3.625% 12/1/2052*	6,426,726	0.28
USD 2,600,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	1,436,500	0.06	USD 7,000,000	Shriram Finance 4.4% 13/3/2024	6,995,100	0.31
USD 3,000,000	Xiaomi Best Time International 0% 17/12/2027	2,701,500	0.12	USD 16,000,000	Summit Digital Infrastructure 2.875% 12/8/2031*	13,202,480	0.59
USD 4,000,000	Xiaomi Best Time International 3.375% 29/4/2030*	3,495,460	0.16	USD 16,700,000	UltraTech Cement 2.8% 16/2/2031	13,979,153	0.62
USD 5,845,000	Yango Justice International 7.5% 15/4/2024	38,869	0.00			204,519,563	9.09
USD 8,143,000	Yango Justice International 7.5% 17/2/2025	54,151	0.00		<b>Indonesia</b>		
USD 12,155,000	Yango Justice International 7.875% 4/9/2024	80,831	0.00	USD 2,000,000	Bank Negara Indonesia Persero 4.3% 24/3/2027	1,834,590	0.08
USD 10,535,000	Yango Justice International 8.25% 25/11/2023*,***	79,013	0.00	USD 7,637,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	7,506,522	0.33
USD 1,250,000	Yanlord Land HK 5.125% 20/5/2026	962,500	0.04	USD 5,300,000	Freeport Indonesia 5.315% 14/4/2032	5,124,119	0.23
		140,184,092	6.24	USD 1,700,000	Freeport Indonesia 6.2% 14/4/2052*	1,631,652	0.07
	<b>India</b>			USD 5,200,000	Hutama Karya Persero 3.75% 11/5/2030	4,778,462	0.21
USD 11,929,000	Adani Electricity Mumbai 3.949% 12/2/2030*	10,258,940	0.45	EUR 5,000,000	Indonesia Government International Bond 1.1% 12/3/2033*	4,292,544	0.19
USD 9,500,000	Adani Green Energy 4.375% 8/9/2024	9,391,843	0.42	USD 2,000,000	Indonesia Government International Bond 3.5% 14/2/2050*	1,474,370	0.06
USD 8,600,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampijya Solar Energ 6.25% 10/12/2024*	8,590,841	0.38	USD 7,000,000	Indonesia Government International Bond 3.55% 31/3/2032	6,278,441	0.28
USD 7,600,000	Adani Ports & Special Economic Zone 4% 30/7/2027	6,989,834	0.31	USD 2,000,000	Indonesia Government International Bond 3.7% 30/10/2049	1,535,810	0.07
USD 10,000,000	Adani Ports & Special Economic Zone 4.2% 4/8/2027*	9,195,000	0.41	USD 10,000,000	Indonesia Government International Bond 4.35% 11/1/2048*	8,622,950	0.38
USD 8,254,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029	7,392,571	0.33	USD 6,000,000	Indonesia Government International Bond 4.65% 20/9/2032	5,804,610	0.26
USD 533,015	Adani Transmission Step-One 4.25% 21/5/2036	455,949	0.02	USD 5,825,000	Indonesia Government International Bond 5.45% 20/9/2052*	5,799,428	0.26
USD 5,862,000	Axis Bank 4.1% 8/9/2026*	5,433,224	0.24	USD 3,000,000	Indonesia Government International Bond 6.625% 17/2/2037	3,348,465	0.15
USD 10,000,000	HDFC Bank 3.7% 25/8/2026	9,181,250	0.41	USD 9,742,000	Pertamina Persero 2.3% 9/2/2031	8,031,159	0.36
INR 710,000,000	HDFC Bank 7.65% 25/5/2033	8,515,284	0.38	USD 2,500,000	Pertamina Persero 3.1% 21/1/2030*	2,225,226	0.10
INR 2,090,000,000	HDFC Bank 7.69% 27/1/2033	25,174,235	1.12	USD 13,200,000	Pertamina Persero 4.175% 21/1/2050*	10,155,750	0.45
EUR 5,829,000	NTPC 2.75% 1/2/2027	6,052,585	0.27	USD 3,000,000	Pertamina Persero 5.625% 20/5/2043	2,866,095	0.13
USD 1,900,000	Oil & Natural Gas 3.375% 5/12/2029*	1,716,850	0.08	USD 12,600,000	Pertamina Persero 6.45% 30/5/2044*	13,125,231	0.58
USD 1,000,000	Oil India 5.125% 4/2/2029	989,655	0.04				
EUR 6,184,000	Power Finance 1.841% 21/9/2028	5,943,742	0.27				
USD 7,971,000	Power Finance 3.75% 6/12/2027	7,490,149	0.33				
USD 3,922,000	Power Finance 3.9% 16/9/2029	3,607,318	0.16				
USD 3,800,000	Power Finance 3.95% 23/4/2030	3,465,467	0.16				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Tiger Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,500,000	Pertamina Persero 6.5% 7/11/2048*	2,631,662	0.12	USD 18,228,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	18,068,778	0.80
USD 17,600,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030*	15,196,280	0.67	USD 9,612,000	CA Magnum 5.375% 31/10/2026	9,200,654	0.41
USD 1,130,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.375% 5/2/2030*	1,006,316	0.04	USD 526,500	Clean Renewable Power Mauritius 4.25% 25/3/2027	490,053	0.02
USD 7,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.875% 17/7/2029	6,475,665	0.29	USD 14,215,000	Greenko Solar Mauritius 5.55% 29/1/2025*	14,045,842	0.63
USD 6,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 5.375% 25/1/2029*	5,975,850	0.27	USD 4,509,000	Greenko Solar Mauritius 5.95% 29/7/2026*	4,432,325	0.20
USD 1,350,000	PT Tower Bersama Infrastructure 2.75% 20/1/2026*	1,278,902	0.06	USD 4,400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	4,337,014	0.19
USD 3,800,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	3,505,500	0.16	USD 11,300,000	India Airport Infra 6.25% 25/10/2025	11,243,331	0.50
		130,505,599	5.80	USD 5,599,800	India Green Power 4% 22/2/2027	5,197,174	0.23
				USD 4,300,000	Network i2i 3.975% 3/3/2026	4,088,763	0.18
				USD 1,950,000	UPL 4.5% 8/3/2028	1,702,730	0.08
				USD 1,071,000	UPL 4.625% 16/6/2030	888,930	0.04
				USD 327,000	UPL 5.25% 27/2/2025*	245,361	0.01
						74,994,129	3.34
	<b>Ireland</b>				<b>Mongolia</b>		
USD 801,000	SMBC Aviation Capital Finance 5.7% 25/7/2033	802,268	0.04	USD 2,500,000	Mongolia Government International Bond 3.5% 7/7/2027*	2,221,075	0.10
	<b>Japan</b>			USD 3,000,000	Mongolia Government International Bond 5.125% 7/4/2026	2,895,705	0.13
USD 13,000,000	Fukoku Mutual Life Insurance 6.8% 14/11/2033	13,632,851	0.60	USD 4,100,000	Mongolia Government International Bond 7.875% 5/6/2029	4,197,375	0.19
USD 6,000,000	Mitsubishi UFJ Financial 8.2% 15/1/2029	6,454,674	0.29	USD 1,219,000	Mongolia Government International Bond 8.65% 19/1/2028*	1,271,178	0.05
EUR 4,811,000	SoftBank 2.125% 6/7/2024	5,162,642	0.23			10,585,333	0.47
EUR 2,600,000	SoftBank 3.125% 19/9/2025	2,762,365	0.12		<b>Netherlands</b>		
USD 2,083,000	SoftBank 4% 6/7/2026	1,986,662	0.09	USD 1,779,700	Greenko Dutch 3.85% 29/3/2026*	1,679,067	0.08
		29,999,194	1.33	USD 10,900,000	Majapahit 7.875% 29/6/2037	12,764,445	0.57
	<b>Kuwait</b>			USD 18,611,807	Minejesa Capital 4.625% 10/8/2030	17,650,414	0.78
USD 4,800,000	Burgan Bank SAK 2.75% 15/12/2031	4,090,704	0.18	USD 11,528,629	Mong Duong Finance 5.125% 7/5/2029*	10,985,804	0.49
	<b>Luxembourg</b>			USD 6,400,000	Royal Capital 5% 5/2/2026	6,296,736	0.28
EUR 6,100,000	China Construction Bank Europe 0% 28/6/2024	6,539,503	0.29	EUR 8,200,000	Syngenta Finance 3.375% 16/4/2026	8,745,089	0.39
USD 4,000,000	Greensaif Pipelines Bidco 6.129% 23/2/2038	4,065,700	0.18	USD 5,000,000	Syngenta Finance 4.892% 24/4/2025*	4,928,394	0.22
USD 9,951,000	Puma International Financing 5% 24/1/2026	9,478,278	0.42	USD 4,000,000	Syngenta Finance 5.676% 24/4/2048	3,403,366	0.15
		20,083,481	0.89			66,453,315	2.96
	<b>Malaysia</b>				<b>Pakistan</b>		
USD 3,500,000	Dua Capital 2.78% 11/5/2031	2,989,035	0.13	USD 10,000,000	Pakistan Government International Bond 6% 8/4/2026	8,025,000	0.36
USD 6,100,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	5,562,590	0.25	USD 4,400,000	Pakistan Government International Bond 6.875% 5/12/2027	3,388,000	0.15
USD 2,500,000	GENM Capital Labuan 3.882% 19/4/2031*	2,168,413	0.10	USD 2,700,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	1,619,190	0.07
USD 1,600,000	MISC Capital Two Labuan 3.75% 6/4/2027*	1,525,720	0.07			13,032,190	0.58
		12,245,758	0.55				
	<b>Marshall Islands</b>						
USD 412,000	Seaspan 5.5% 1/8/2029	351,055	0.02				
	<b>Mauritius</b>						
USD 1,129,791	Azure Power Energy 3.575% 19/8/2026*	1,053,174	0.05				

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



# Asian Tiger Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Philippines</b>				USD 7,000,000	Medco Maple Tree 8.96% 27/4/2029	7,287,665	0.33
USD 2,367,000	Development Bank of the Philippines 2.375% 11/3/2031*	1,959,829	0.08	USD 13,038,728	Modernland Overseas 5% 30/4/2027	4,286,482	0.19
USD 1,400,000	Globe Telecom 2.5% 23/7/2030	1,170,274	0.05	USD 1,297,486	Modernland Overseas 5% 30/4/2027	343,834	0.01
USD 1,000,000	Globe Telecom 3% 23/7/2035	774,885	0.04	USD 1,000,000	Oil India International 4% 21/4/2027	957,755	0.04
USD 2,516,000	Petron 5.95% 19/4/2026	2,422,392	0.11	USD 8,000,000	Oversea-Chinese Banking 1.832% 10/9/2030	7,554,760	0.34
USD 3,800,000	Philippine Government International Bond 1.648% 10/6/2031	3,014,711	0.14	USD 5,000,000	Sats Treasury 4.828% 23/1/2029	4,959,325	0.22
USD 2,600,000	Philippine Government International Bond 3.556% 29/9/2032	2,327,819	0.10	SGD 13,500,000	Straits Trading 3.25% 13/2/2028	9,437,372	0.42
USD 16,260,000	Philippine Government International Bond 3.7% 1/3/2041*	13,296,534	0.59	USD 6,000,000	TML 4.35% 9/6/2026*	5,740,530	0.25
USD 4,950,000	Philippine Government International Bond 3.95% 20/1/2040	4,228,265	0.19	USD 500,000	United Overseas Bank 1.75% 16/3/2031	464,068	0.02
USD 6,000,000	Philippine Government International Bond 4.2% 29/3/2047	5,015,250	0.22	<b>101,165,303 4.49</b>			
USD 2,000,000	Philippine Government International Bond 5% 17/7/2033*	1,995,290	0.09	<b>South Korea</b>			
USD 5,790,000	Rizal Commercial Banking 5.5% 18/1/2029	5,796,948	0.26	USD 6,700,000	Export-Import Bank of Korea 2.125% 18/1/2032*	5,489,712	0.24
USD 10,928,000	Rizal Commercial Banking 6.5% 27/8/2025	10,753,644	0.48	USD 8,012,000	GS Caltex 5.375% 7/8/2028	7,982,396	0.35
USD 3,386,000	San Miguel 5.5% 29/7/2025	3,274,245	0.15	USD 2,100,000	Hana Bank 1.25% 16/12/2026*	1,884,908	0.08
USD 1,750,000	SMC Global Power 5.45% 9/12/2026*	1,452,500	0.06	USD 7,600,000	Hanwha Life Insurance 3.379% 4/2/2032*	7,021,374	0.31
USD 1,500,000	SMC Global Power 5.7% 21/1/2026	1,323,750	0.06	USD 5,000,000	Hyundai Capital Services 2.5% 24/1/2027	4,601,275	0.20
<b>58,806,336 2.62</b>				USD 12,225,000	Hyundai Capital Services 5.125% 5/2/2029	12,090,464	0.54
<b>Saudi Arabia</b>				USD 800,000	KB 2.125% 1/11/2026	728,540	0.03
USD 4,000,000	Saudi Government International Bond 5.75% 16/1/2054	3,869,340	0.17	USD 4,470,000	KB Capital 1.5% 28/10/2025	4,155,871	0.19
<b>Singapore</b>				USD 6,900,000	KB Kookmin Card 4% 9/6/2025*	6,762,793	0.31
USD 3,000,000	Bakrie Telecom 11.5% 7/5/2015***	28,875	0.00	USD 10,100,000	Kia 1.75% 16/10/2026*	9,225,374	0.41
USD 3,500,000	BOC Aviation 1.75% 21/1/2026	3,268,597	0.15	USD 6,500,000	Kia 2.75% 14/2/2027	6,052,080	0.27
USD 2,400,000	BOC Aviation 3.25% 29/4/2025	2,339,364	0.10	USD 7,700,000	Kodit Global 2023-1 4.954% 25/5/2026	7,638,169	0.34
USD 7,405,000	BOC Aviation 6.876% 21/5/2025	7,458,057	0.33	USD 6,880,000	Kookmin Bank 4.35% 2/7/2024*	6,841,231	0.30
USD 11,500,000	Continuum Energy Aura 9.5% 24/2/2027	12,003,125	0.53	USD 1,000,000	Korea Electric Power 4% 14/6/2027	964,465	0.05
USD 6,790,000	Continuum Energy Levanter 4.5% 9/2/2027	6,523,255	0.29	USD 3,100,000	Korea Gas 2% 13/7/2031	2,520,285	0.11
USD 2,350,000	GLP 3.875% 4/6/2025*	2,014,455	0.09	USD 17,800,000	Korea Hydro & Nuclear Power 5% 18/7/2028	17,783,357	0.79
USD 2,600,000	GLP 4.5% 17/5/2026	1,143,675	0.05	USD 6,000,000	Korea Ocean Business 4.5% 3/5/2028*	5,862,810	0.26
USD 11,799,520	JGC Ventures 5% 30/6/2025	4,424,820	0.20	USD 4,500,000	LOTTE Property & Development 4.5% 1/8/2025*	4,425,000	0.20
USD 501,041	JGC Ventures 5% 30/6/2025	160,333	0.01	USD 6,000,000	POSCO 4.875% 23/1/2027	5,910,390	0.26
USD 800,000	Jollibee Worldwide 3.9% 23/1/2025	782,844	0.03	USD 10,100,000	POSCO 5.75% 17/1/2028*	10,203,171	0.46
USD 8,516,200	LLPL Capital 6.875% 4/2/2039	8,253,177	0.37	USD 8,000,000	Shinhan Bank 3.875% 24/3/2026*	7,717,232	0.34
USD 7,000,000	Medco Bell 6.375% 30/1/2027*	6,809,716	0.30	USD 9,200,000	Shinhan Card 2.5% 27/1/2027*	8,458,158	0.38
USD 5,073,000	Medco Laurel Tree 6.95% 12/11/2028	4,923,219	0.22	USD 6,995,000	Shinhan Card 5.5% 12/3/2029	7,017,314	0.31
				USD 13,300,000	Shinhan Financial 5% 24/7/2028	13,138,471	0.58
				USD 4,000,000	SK Hynix 2.375% 19/1/2031*	3,279,560	0.15
				USD 3,400,000	SK Hynix 5.5% 16/1/2029*	3,397,501	0.15
				USD 7,600,000	SK Hynix 6.25% 17/1/2026*	7,678,242	0.34
				USD 13,600,000	SK Hynix 6.375% 17/1/2028*	13,997,052	0.62
				USD 2,500,000	SK Hynix 6.5% 17/1/2033*	2,649,687	0.12

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Tiger Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 17,600,000	Tongyang Life Insurance 5.25% 22/9/2025*	16,654,352	0.74	USD 9,900,000	Standard Chartered 6.296% 6/7/2034*	10,215,297	0.45
		212,131,234	9.43	USD 18,200,000	Standard Chartered 6.301% 9/1/2029*	18,601,219	0.83
	<b>Sri Lanka</b>			GBP 14,600,000	United Kingdom Gilt 0.5% 22/10/2061	5,491,997	0.24
USD 9,000,000	Sri Lanka Government International Bond 0% 31/12/2049	4,975,920	0.22	USD 2,632,000	Vedanta Resources 13.875% 9/12/2028	2,373,340	0.11
USD 3,110,000	Sri Lanka Government International Bond 6.35% 28/6/2024	1,698,418	0.07	USD 2,654,560	Vedanta Resources Finance II 13.875% 21/1/2027*	2,536,830	0.12
USD 4,729,000	Sri Lanka Government International Bond 6.825% 18/7/2026	2,635,259	0.12	USD 18,775,680	Vedanta Resources Finance II 13.875% 9/12/2028*	17,355,300	0.77
USD 4,051,000	Sri Lanka Government International Bond 6.85% 14/3/2024	2,209,557	0.10			117,754,673	5.24
USD 17,370,000	Sri Lanka Government International Bond 6.85% 3/11/2025	9,727,200	0.43		<b>United States</b>		
		21,246,354	0.94	USD 10,000,000	BOC Aviation USA 5.75% 9/11/2028	10,232,178	0.46
	<b>Thailand</b>			USD 10,125,000	Hanwha Energy USA 4.125% 5/7/2025	9,935,055	0.44
USD 3,500,000	Bangkok Bank 3.466% 23/9/2036*	2,933,499	0.13	USD 17,700,000	Hanwha Q Cells Americas 5% 27/7/2028*	17,544,063	0.78
USD 7,400,000	Bangkok Bank 5.3% 21/9/2028	7,416,909	0.33	CNH 41,150,000	Prologis 3.5% 6/2/2027	5,732,943	0.25
USD 3,800,000	GC Treasury Center 2.98% 18/3/2031*	3,178,871	0.14	USD 4,000,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	3,614,380	0.16
USD 10,000,000	Kasikornbank 3.343% 2/10/2031*	9,263,050	0.41	USD 1,000,000	Resorts World Las Vegas / RWLV Capital 4.625% 6/4/2031*	856,795	0.04
USD 2,350,000	Kasikornbank 4% 10/2/2027*	2,163,069	0.10	USD 4,100,000	Resorts World Las Vegas / RWLV Capital 8.45% 27/7/2030*	4,364,757	0.19
USD 26,265,000	Minor International 2.7% 19/4/2026	24,704,991	1.10	USD 8,910,000	SK Battery America 4.875% 23/1/2027*	8,825,144	0.40
USD 13,250,000	Thaioil Treasury Center 2.5% 18/6/2030*	11,097,471	0.49			61,105,315	2.72
USD 3,000,000	Thaioil Treasury Center 3.5% 17/10/2049*	2,018,715	0.09		<b>Vietnam</b>		
USD 5,400,000	Thaioil Treasury Center 3.75% 18/6/2050*	3,796,389	0.17	USD 2,000,000	Vingroup JSC 3% 20/4/2026	2,005,000	0.09
USD 6,000,000	TMBThanachart Bank 4.9% 2/12/2024*	5,910,000	0.26	USD 5,400,000	Vinpearl JSC 3.25% 21/9/2026	4,752,000	0.21
		72,482,964	3.22			6,757,000	0.30
	<b>United Arab Emirates</b>			Total Bonds		2,125,621,063	94.52
USD 11,300,000	First Abu Dhabi Bank 5% 28/2/2029	11,197,057	0.50	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,155,765,359	95.86
	<b>United Kingdom</b>				<b>Other Transferable Securities</b>		
GBP 1,400,000	Barclays 7.125% 15/6/2025	1,735,065	0.08				
USD 4,600,000	HSBC 4.6% 17/12/2030*	3,823,111	0.17		<b>BONDS</b>		
GBP 4,000,000	HSBC 5.875% 28/9/2026	4,812,002	0.21		<b>Hong Kong</b>		
USD 11,075,000	HSBC 6% 22/5/2027	10,503,582	0.47	CNH 2,989,562	China City Construction International 5.35% 3/7/2017**,**	-	0.00
USD 11,250,000	HSBC 7.399% 13/11/2034	12,116,048	0.54	Total Bonds		-	0.00
USD 7,374,000	Standard Chartered 2.678% 29/6/2032*	5,992,238	0.27	Total Other Transferable Securities		-	0.00
USD 8,000,000	Standard Chartered 4.3% 19/8/2028	6,473,240	0.29	Total Portfolio		2,155,765,359	95.85
USD 9,525,000	Standard Chartered 4.75% 14/1/2031	7,752,445	0.34	Other Net Assets		93,221,224	4.15
USD 7,900,000	Standard Chartered 6.097% 11/1/2035*	7,972,959	0.35	Total Net Assets (USD)		2,248,986,583	100.00

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

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

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

# Asian Tiger Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH	14,126,704	USD	101,000,000	Bank of America	20/5/2024	(38,334)
CNH	7,043,719	USD	50,500,000	BNP Paribas	20/5/2024	466
EUR	2,721,621	USD	2,500,000	HSBC Bank	20/5/2024	(576)
JPY	1,841,175	USD	268,000,000	JP Morgan	20/5/2024	(25,803)
SGD	1,569,181	USD	2,100,000	Citigroup	20/5/2024	(259)
SGD	2,989,811	USD	4,000,000	UBS	20/5/2024	(1,389)
USD	9,100,000	GBP	11,565,869	Standard Chartered Bank	20/5/2024	28,608
USD	10,338,505	SGD	7,726,615	Goldman Sachs	20/5/2024	2,661
USD	59,546,472	HKD	7,634,344	Citigroup	20/5/2024	9,904
USD	17,300,000	AUD	11,291,330	HSBC Bank	20/5/2024	(26,352)
USD	7,700,000	AUD	5,031,480	Citigroup	20/5/2024	(5,869)
USD	795,000,000	INR	9,529,518	JP Morgan	20/5/2024	(31,730)
USD	578,000,000	JPY	3,955,721	Deutsche Bank	20/5/2024	40,478
USD	63,930,000	EUR	69,178,621	Barclays	20/5/2024	(403,945)
USD	2,006,696,638	INR	24,054,765	Bank of America	20/5/2024	(79,227)
USD	222,926,007	CNH	31,103,915	Citigroup	20/5/2024	8,232
USD	6,000,000	INR	71,916	Standard Chartered Bank	20/5/2024	(245)
USD	109,799,377	CNH	15,373,155	HSBC Bank	20/5/2024	57,371
USD	1,700,000	EUR	1,837,030	BNP Paribas	20/5/2024	(13,281)
USD	4,000,000	EUR	4,330,423	HSBC Bank	20/5/2024	(23,249)
USD	2,000,000	EUR	2,148,791	Morgan Stanley	20/5/2024	(28,046)
USD	1,500,000,000	KRW	1,131,136	BNP Paribas	20/5/2024	1,916
USD	14,500,000	SGD	10,822,885	HSBC Bank	20/5/2024	(10,145)
USD	1,250,000	GBP	1,580,000	HSBC Bank	20/5/2024	(4,789)
USD	1,000,000	EUR	1,087,058	RBS	20/5/2024	(1,360)
USD	8,800,000	HKD	1,126,832	Barclays	20/5/2024	64
Net unrealised depreciation						(544,899)
<b>AUD Hedged Share Class</b>						
AUD	84,150,743	USD	129,251,619	BNY Mellon	15/3/2024	235,620
USD	4,187,468	AUD	2,736,387	BNY Mellon	15/3/2024	2,450
Net unrealised appreciation						238,070
<b>CAD Hedged Share Class</b>						
CAD	32,410,604	USD	43,696,978	BNY Mellon	15/3/2024	(148,386)
USD	2,012,778	CAD	1,490,993	BNY Mellon	15/3/2024	4,926
Net unrealised depreciation						(143,460)
<b>CHF Hedged Share Class</b>						
CHF	1,794,063	USD	1,554,168	BNY Mellon	15/3/2024	(23,434)
USD	116,622	CHF	132,955	BNY Mellon	15/3/2024	93
Net unrealised depreciation						(23,341)
<b>CNH Hedged Share Class</b>						
CNY	41,010,864	USD	295,248,442	BNY Mellon	15/3/2024	(2,200)
USD	9,076,506	CNY	1,261,183	BNY Mellon	15/3/2024	497
Net unrealised depreciation						(1,703)
<b>EUR Hedged Share Class</b>						
EUR	101,650,940	USD	94,373,705	BNY Mellon	15/3/2024	783,833
USD	3,440,629	EUR	3,712,514	BNY Mellon	15/3/2024	(22,003)
Net unrealised appreciation						761,830
<b>GBP Hedged Share Class</b>						
GBP	88,015,132	USD	69,982,223	BNY Mellon	15/3/2024	676,053
USD	2,264,513	GBP	2,857,120	BNY Mellon	15/3/2024	(12,786)
Net unrealised appreciation						663,267
<b>HKD Hedged Share Class</b>						
HKD	128,850,331	USD	1,006,436,622	BNY Mellon	15/3/2024	(231,569)
USD	12,989,834	HKD	1,662,431	BNY Mellon	15/3/2024	2,380
Net unrealised depreciation						(229,189)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Asian Tiger Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>NZD Hedged Share Class</b>						
NZD	19,508,937	USD	32,167,902	BNY Mellon	15/3/2024	139,538
USD	433,282	NZD	264,575	BNY Mellon	15/3/2024	(78)
Net unrealised appreciation						139,460
<b>SGD Hedged Share Class</b>						
SGD	265,037,657	USD	356,095,753	BNY Mellon	15/3/2024	202,985
USD	6,620,194	SGD	4,925,529	BNY Mellon	15/3/2024	(5,572)
Net unrealised appreciation						197,413
<b>ZAR Hedged Share Class</b>						
USD	1,914,514	ZAR	100,415	BNY Mellon	15/3/2024	757
ZAR	4,451,654	USD	84,584,446	BNY Mellon	15/3/2024	(48,728)
Net unrealised depreciation						(47,971)
Total net unrealised appreciation						1,009,477

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(185)	EUR	Euro Bund	March 2024	(72,256)
(32)	JPY	Japanese 10 Year Bond (OSE)	March 2024	(17,128)
168	KRW	Korean 10 Year Bond	March 2024	(26,494)
525	KRW	Korean 3 Year Bond	March 2024	23,656
(45)	USD	US Treasury 10 Year Note (CBT)	June 2024	(5,625)
(7)	USD	US Ultra 10 Year Note	June 2024	(1,750)
858	USD	US Ultra Bond (CBT)	June 2024	1,696,207
1,057	USD	US Treasury 2 Year Note (CBT)	June 2024	174,735
1,332	USD	US Treasury 5 Year Note (CBT)	June 2024	166,499
Total				1,937,844

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 12,500,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	Goldman Sachs	20/12/2028	(37,998)	(402,135)
CDS	USD 12,500,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	Goldman Sachs	20/12/2028	(26,832)	(390,970)
CDS	JPY 1,800,000,000	Fund receives default protection on Softbank; and pays Fixed 1%	JP Morgan	20/12/2028	(66,420)	363,383
CDS	USD 70,000,000	Fund receives default protection on Indonesia; and pays Fixed 1%	Bank of America	20/6/2024	(2,296)	(177,193)
CDS	USD 22,700,000	Fund receives default protection on Saudi Arabia; and pays Fixed 1%	Bank of America	20/12/2025	(25,142)	(290,028)
CDS	USD (45,400,000)	Fund provides default protection on Indonesia; and receives Fixed 1%	Bank of America	20/12/2028	37,253	564,360
CDS	USD 50,000,000	Fund provides default protection on iTraxx Australia Series 40 Version 1; and receives Fixed 1%	Bank of America	20/12/2028	(145,140)	(762,855)
CDS	USD 23,080,000	Fund provides default protection on ITRAXX.ASIA.XJ.IG.40.V1; and receives Fixed 1%	Bank of America	20/12/2028	(53,915)	(9,104)

# Asian Tiger Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 6,000,000	Fund receives default protection on Bahrain; and pays Fixed 1%	Bank of America	20/12/2028	(15,974)	255,316
CDS	USD 45,400,000	Fund receives default protection on Philippines; and pays Fixed 1%	Bank of America	20/12/2028	22,542	(728,200)
Total					(313,922)	(1,577,426)

CDS: Credit Default Swaps

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
59	Call	FTSE China A50 Index	Citibank	USD 12,600	28/3/2024	(3,354)	566
53	Put	S&P 500 Index	Exchange Traded	USD 4,800	19/4/2024	(218,977)	86,920
Total						(222,331)	87,486

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(59)	Call	FTSE China A50 Index	Citibank	USD 13,800	28/3/2024	461	(70)
(53)	Put	S&P 500 Index	Exchange Traded	USD 4,300	19/4/2024	45,012	(22,790)
Total						45,473	(22,860)

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 70,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.ASIA.XJ.IG.40.V1 quarterly from 20/12/2024; and pays 1% Fixed	Deutsche Bank	20/3/2024	(240,568)	51,332
USD 150,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.EM.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	15/5/2024	(123,677)	251,323
Total				(364,245)	302,655

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (70,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.ASIA.XJ.IG.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	150,184	(8,716)
USD (150,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.EM.40.V1 quarterly from 20/12/2023	Morgan Stanley	15/5/2024	59,461	(90,539)
Total				209,645	(99,255)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Brown To Green Materials Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Basic Materials	57.92
Industrial	33.40
Energy	1.15
Technology	0.37
Other Net Assets	7.16
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# China Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 10,000,000	Huantaihu International Investment 7.3% 16/2/2026	72,703,703	0.34
<b>FUNDS</b>				USD 2,267,000	Huarong Finance 2017 4.25% 7/11/2027	15,141,969	0.07
<b>Singapore</b>				USD 3,000,000	Huarong Finance 2017 4.75% 27/4/2027	20,589,625	0.10
4,250,000	iShares USD Asia High Yield Bond Index ETF <sup>~</sup>	200,265,470	0.94	USD 6,000,000	Huarong Finance 2019 6.856% 24/2/2025	43,095,443	0.20
Total Funds		200,265,470	0.94	USD 9,601,000	Huarong Finance II 4.625% 3/6/2026	66,661,863	0.31
<b>BONDS</b>				USD 12,399,000	Huarong Finance II 5% 19/11/2025	87,324,510	0.41
<b>Australia</b>				USD 800,000	Joy Treasure Assets 1.875% 17/11/2025	5,396,209	0.03
AUD 3,890,000	Macquarie Bank 5.953% 1/3/2034	18,376,298	0.09	USD 3,000,000	Joy Treasure Assets 5.5% 1/2/2027	21,479,331	0.10
<b>Bermuda</b>				HKD 5,000,000	Link CB 1.6% 3/4/2024	4,585,069	0.02
USD 9,395,000	China Oil & Gas 4.7% 30/6/2026 <sup>*</sup>	64,060,180	0.30	USD 6,600,000	Oriental Capital 7% 28/9/2025	46,454,153	0.22
USD 5,000,000	China Water Affairs 4.85% 18/5/2026 <sup>*</sup>	31,896,932	0.15	USD 6,238,000	Peak RE Bvi 5.35% 28/10/2025	42,338,520	0.20
USD 5,000,000	Li & Fung 5.25% 3/5/2024	17,292,215	0.08	USD 8,500,000	Qiantang Jiantou Bvi 6.6% 4/12/2024	61,170,077	0.29
USD 2,546,000	Luye Pharma 6.25% 6/7/2028	15,526,987	0.07	USD 13,000,000	Qinglun International Bvi 5.45% 16/9/2025	92,791,561	0.44
		128,776,314	0.60	USD 5,000,000	SDG Finance 2.4% 25/8/2024	35,395,004	0.17
<b>British Virgin Islands</b>				USD 11,800,000	SDG Finance 4.95% 24/5/2025	83,988,754	0.39
USD 490,000	CAS Capital No 1 4% 12/7/2026	3,187,736	0.01	USD 6,000,000	Shuifa International BVI 4% 24/3/2024	43,098,902	0.20
USD 6,125,000	Central Plaza Development 3.85% 14/7/2025	40,012,412	0.19	USD 5,000,000	Sinochem Offshore Capital 2.375% 23/9/2031	29,097,575	0.14
USD 10,000,000	Central Plaza Development 4.65% 19/1/2026	62,088,420	0.29	USD 15,000,000	Studio City 7% 15/2/2027 <sup>*</sup>	108,010,960	0.51
USD 13,100,000	Central Plaza Development 5.75% 14/11/2024	90,680,583	0.43	USD 7,800,000	Studio City Finance 6% 15/7/2025	55,375,532	0.26
USD 5,300,000	Chang Development International 4.3% 27/4/2024	37,943,152	0.18	USD 7,000,000	Taishan City Investment 8.9% 20/12/2024	50,454,794	0.24
USD 1,000,000	Chang Development International 4.3% 9/9/2024 <sup>*</sup>	7,107,533	0.03	USD 7,082,000	Universe Trek 0% 15/6/2026	53,118,530	0.25
USD 10,000,000	Chang Development International 7% 13/6/2026	71,510,516	0.34	USD 3,600,000	Vertex Capital Investment 2.85% 28/7/2026	24,132,627	0.11
USD 3,000,000	China Cinda 2020 I Management 1.875% 20/1/2026	20,074,857	0.09	USD 13,000,000	Vertex Capital Investment 4.75% 3/4/2024	93,563,134	0.44
USD 2,000,000	China Cinda 2020 I Management 5.75% 7/2/2027	14,424,518	0.07	USD 5,600,000	Vigorous Champion International 4.25% 28/5/2029 <sup>*</sup>	37,268,096	0.17
USD 2,000,000	China Cinda Finance 2015 I 4.25% 23/4/2025	14,175,222	0.07	USD 10,000,000	Xiangyu Investment BVI 5% 28/4/2025	71,071,366	0.33
CNH 100,000,000	CMS International Gemstone 3.3% 18/9/2026	99,250,000	0.47	USD 7,600,000	Zhejiang Kunpeng Bvi 6.7% 16/10/2024	54,939,933	0.26
USD 12,345,000	Coastal Emerald 4.3% 1/8/2024 <sup>*</sup>	88,249,490	0.42	USD 18,100,000	Zhongyuan Sincere Investment 4.25% 28/6/2024	129,659,647	0.61
HKD 56,000,000	Farsail Goldman International 7% 24/11/2026	11,597,866	0.06	USD 5,000,000	Zhuji Development 3.2% 18/10/2024	35,143,726	0.17
EUR 10,084,000	Fortune Star BVI 3.95% 2/10/2026	65,584,959	0.31	CNH 14,500,000	Zoucheng City Investment International 7.8% 9/12/2024	13,989,382	0.06
USD 4,612,000	Franshion Brilliant 6% 8/2/2026 <sup>*</sup>	28,368,509	0.13			2,385,907,586	11.23
USD 9,500,000	Fuqing Investment Management 3.25% 23/6/2025	61,780,456	0.29	<b>Canada</b>			
USD 8,000,000	Guojing Capital BVI 6.3% 2/12/2025	58,120,296	0.27	USD 4,429,000	CNOOC Petroleum North America ULC 5.875% 10/3/2035	33,605,356	0.16
USD 5,000,000	Hanrui Overseas Investment 6.5% 7/4/2025	35,491,351	0.17	USD 5,144,000	CNOOC Petroleum North America ULC 6.4% 15/5/2037	41,067,081	0.19
USD 11,000,000	Huafa 2021 I 4.25% 18/7/2024	78,219,715	0.37			74,672,437	0.35

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# China Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
	<b>Cayman Islands</b>			USD 6,400,000	Greentown China 4.7% 29/4/2025*	41,796,207	0.20
USD 5,000,000	AAC Technologies 2.625% 2/6/2026	32,963,286	0.15	USD 8,000,000	Greentown China 5.65% 13/7/2025*	52,164,850	0.25
USD 4,000,000	AAC Technologies 3% 27/11/2024*	28,093,798	0.13	USD 4,000,000	Health & Happiness H&H International 13.5% 26/6/2026	30,275,355	0.14
USD 558,000	AAC Technologies 3.75% 2/6/2031	3,238,565	0.01	USD 5,000,000	Hilong 9.75% 18/11/2024	24,949,064	0.12
USD 4,500,000	Agile 5.5% 21/4/2025	5,131,573	0.02	USD 483,000	KWG 5.875% 10/11/2024	313,205	0.00
USD 1,250,000	Agile 5.75% 2/1/2025	1,590,208	0.01	USD 844,000	KWG 5.95% 10/8/2025	547,299	0.00
USD 4,500,000	Agile 6.05% 13/10/2025	4,472,415	0.02	USD 1,238,000	KWG 6% 14/8/2026	802,791	0.00
USD 12,000,000	Alibaba 2.125% 9/2/2031	71,427,657	0.34	USD 1,027,000	KWG 6.3% 13/2/2026	701,485	0.00
USD 10,100,000	Alibaba 2.7% 9/2/2041*	49,786,922	0.23	USD 644,000	KWG 7.4% 5/3/2024	417,607	0.00
USD 7,000,000	Alibaba 4% 6/12/2037	43,269,987	0.20	USD 795,000	KWG 7.875% 30/8/2024	529,844	0.00
USD 6,600,000	Alibaba 4.5% 28/11/2034	44,391,992	0.21	USD 2,980,000	Logan 6.5% 16/7/2023***	2,435,367	0.01
USD 6,900,000	Alinma Tier 1 Sukuk 6.5% 6/3/2029	49,677,833	0.23	USD 8,500,000	Meituan 0% 27/4/2027	56,803,126	0.27
HKD 68,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	66,366,403	0.31	USD 5,200,000	Meituan 0% 27/4/2028	32,726,771	0.15
USD 10,000,000	CDBL Funding 1 3.5% 24/10/2027	68,101,428	0.32	USD 5,500,000	Meituan 3.05% 28/10/2030*	33,468,813	0.16
USD 8,900,000	CDBL Funding 1 4.25% 2/12/2024	63,452,945	0.30	USD 6,100,000	Melco Resorts Finance 4.875% 6/6/2025	42,934,680	0.20
USD 6,194,000	CDBL Funding 2 1.375% 4/3/2024	44,612,706	0.21	USD 4,000,000	Melco Resorts Finance 5.25% 26/4/2026	27,780,953	0.13
USD 783,000	CDBL Funding 2 2% 4/3/2026	5,286,701	0.02	USD 4,367,000	Melco Resorts Finance 5.625% 17/7/2027*	30,003,252	0.14
USD 1,740,000	China Aoyuan 0% 13/9/2022***	313,421	0.00	USD 10,300,000	MGM China 4.75% 1/2/2027*	70,079,164	0.33
USD 4,521,000	China Aoyuan 6.2% 24/3/2026	814,355	0.00	USD 6,000,000	MGM China 5.25% 18/6/2025	42,421,911	0.20
USD 9,264,000	China Aoyuan 6.35% 8/2/2024***	1,668,699	0.01	USD 4,500,000	MGM China 5.375% 15/5/2024	32,336,983	0.15
USD 2,598,000	China Aoyuan 7.95% 21/6/2024	467,971	0.00	USD 4,000,000	MGM China 5.875% 15/5/2026*	28,380,849	0.13
CNH 50,000,000	China Education 4% 22/3/2025	49,250,000	0.23	USD 8,900,000	Sands China 2.55% 8/3/2027*	57,637,422	0.27
USD 10,000,000	China Modern Dairy 2.125% 14/7/2026	64,436,919	0.30	USD 1,700,000	Sands China 3.25% 8/8/2031*	10,157,991	0.05
USD 800,000	China Overseas Finance Cayman VI 6.45% 11/6/2034*	5,806,582	0.03	USD 8,213,000	Sands China 4.05% 8/1/2026	56,869,633	0.27
USD 5,000,000	China Overseas Finance Cayman VIII 2.375% 2/3/2025*	34,771,943	0.16	USD 13,000,000	Sands China 5.125% 8/8/2025	92,389,029	0.43
USD 6,000,000	China Overseas Finance Cayman VIII 2.75% 2/3/2030*	36,736,447	0.17	USD 3,500,000	Seazen 6% 12/8/2024	19,165,539	0.09
USD 1,700,000	China Overseas Finance Cayman VIII 3.05% 27/11/2029*	10,682,785	0.05	USD 13,316,000	Sinic 8.5% 24/1/2022***	904,742	0.00
USD 4,800,000	China Overseas Finance Cayman VIII 3.125% 2/3/2035*	26,077,007	0.12	USD 3,650,000	Sinic 9.5% 18/10/2021***	134,123	0.00
USD 2,000,000	China Overseas Finance Cayman VIII 3.45% 15/7/2029*	12,943,151	0.06	USD 665,322	Sunac China 1% 30/9/2032	311,591	0.00
USD 12,300,000	China Resources Land 3.75% 9/12/2024	87,025,182	0.41	USD 2,538,228	Sunac China 6% 30/9/2025	2,240,300	0.01
USD 5,000,000	China Resources Land 4.125% 26/2/2029	33,656,235	0.16	USD 2,538,228	Sunac China 6.25% 30/9/2026	2,063,545	0.01
USD 3,200,000	eHi Car Services 7% 21/9/2026	18,749,488	0.09	USD 1,076,457	Sunac China 6.5% 30/9/2027	762,644	0.00
USD 11,835,000	Fantasia 9.875% 19/10/2023***	2,344,987	0.01	USD 1,614,685	Sunac China 6.75% 30/9/2028	1,074,686	0.01
USD 7,790,000	Fantasia 11.875% 1/6/2023***	1,543,510	0.01	USD 1,614,685	Sunac China 7% 30/9/2029	884,180	0.00
USD 300,000	Fantasia 15% 18/12/2021***	59,442	0.00	USD 758,482	Sunac China 7.25% 30/9/2030	380,086	0.00
USD 3,000,000	FWD 7.784% 6/12/2033	22,999,403	0.11	USD 19,000,000	Sunrise Cayman 5.25% 11/3/2024	136,889,861	0.65
USD 15,400,000	Geely Automobile 4% 9/12/2024	108,892,892	0.52	USD 19,000,000	Tencent 2.88% 22/4/2031	118,438,238	0.56
				USD 8,000,000	Tencent 3.68% 22/4/2041	45,242,488	0.21
				USD 5,262,000	Tencent 3.84% 22/4/2051	28,296,693	0.13
				USD 7,500,000	Weibo 3.375% 8/7/2030*	46,387,719	0.22
				USD 7,500,000	Wynn Macau 4.5% 7/3/2029	55,590,392	0.26
				USD 18,100,000	Wynn Macau 5.5% 15/1/2026	126,825,791	0.60
				USD 3,200,000	Wynn Macau 5.5% 1/10/2027	21,939,210	0.10
				USD 200,000	Yuzhou 7.7% 20/2/2025	100,871	0.00
				USD 2,000,000	Yuzhou 7.813% 21/1/2023***	1,008,713	0.00
				USD 1,490,000	Yuzhou 8.5% 4/2/2023***	751,491	0.00
				USD 3,865,000	Zhongsheng 3% 13/1/2026	26,066,674	0.12
						2,505,488,066	11.72

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
	<b>China</b>						
CNY 20,000,000	Agricultural Bank of China 3.45% 21/6/2032	20,569,700	0.10	CNY 40,000,000	Chengdu Hi-tech Investment 3.9% 21/11/2025	40,856,540	0.19
CNY 100,000,000	Agricultural Development Bank of China 2.67% 1/9/2030	101,238,014	0.48	CNY 10,000,000	Chengdu Rail Transit 4.16% 16/6/2025	10,215,400	0.05
CNY 320,000,000	Agricultural Development Bank of China 2.96% 17/4/2030	329,190,560	1.55	CNY 80,000,000	Chengdu Rail Transit 4.23% 23/3/2024	80,140,000	0.38
CNY 250,000,000	Agricultural Development Bank of China 3.01% 16/3/2030	257,772,725	1.21	USD 9,400,000	Chengdu Tianfu New Area Investment 4.65% 7/5/2024	67,460,319	0.32
CNY 80,000,000	Aluminum of China 3.15% 22/7/2025	80,661,600	0.38	CNY 50,000,000	China CITIC Bank 3.87% 14/8/2030	51,040,750	0.24
CNY 6,600,000	Anhui Heli 0.4% 13/12/2028	10,068,663	0.05	CNY 60,000,000	China Datang 2.66% 3/11/2025	60,186,600	0.28
CNY 7,200,000	Anhui Province Natural Gas Development 0.6% 8/11/2027	8,645,796	0.04	CNY 30,000,000	China Datang 2.79% 15/8/2025	30,117,120	0.14
CNY 50,000,000	Aoyuan 5.5% 3/3/2025	11,045,000	0.05	CNY 50,000,000	China Datang 2.99% 23/11/2025	50,393,200	0.24
CNY 47,975,000	Aoyuan 5.65% 6/8/2025	10,578,488	0.05	CNY 70,000,000	China Datang 3.1% 26/7/2026	70,504,525	0.33
CNY 27,500,000	Bank of Chengdu 0.4% 3/3/2028	32,378,087	0.15	CNY 30,000,000	China Datang 3.32% 29/11/2024	30,191,565	0.14
CNY 20,000,000	Bank of Chengdu 3.9% 12/12/2032	20,936,090	0.10	CNY 50,000,000	China Datang 3.79% 28/12/2024	50,527,900	0.24
CNY 70,000,000	Bank of Chengdu 4.55% 22/8/2029	70,750,400	0.33	CNY 25,000,000	China Development Bank 2.96% 18/7/2032	25,836,821	0.12
CNY 60,000,000	Bank of China 4.2% 21/9/2030	61,643,475	0.29	CNY 70,000,000	China Development Bank 3.07% 10/3/2030	72,542,330	0.34
CNY 100,000,000	Bank of East Asia China 4.94% 25/4/2029	100,266,000	0.47	CNY 200,000,000	China Development Bank 3.09% 18/6/2030	207,374,396	0.97
CNY 39,506,000	Bank of Hangzhou 0.8% 29/3/2027	44,072,696	0.21	CNY 200,000,000	China Development Bank 3.41% 7/6/2031	212,138,600	1.00
CNY 18,516,000	Bank of Nanjing 0.7% 15/6/2027	20,858,552	0.10	CNY 150,000,000	China Development Bank 3.49% 8/11/2041	169,236,525	0.80
CNY 10,000,000	Beijing Capital Development 3.74% 12/4/2028	10,150,400	0.05	CNY 100,000,000	China Development Bank 3.66% 1/3/2031	107,531,190	0.51
CNY 20,000,000	Beijing Capital Development 3.76% 22/9/2027	20,259,200	0.10	CNY 200,000,000	China Development Bank 3.7% 20/10/2030	215,325,648	1.01
CNY 30,000,000	Beijing Capital Development 5% 21/2/2028	31,143,825	0.15	CNY 10,000,000	China Fortune Land Development 7.4% 9/3/2021***	2,721,260	0.01
CNY 50,000,000	Beijing Electronic Zone High-tech 3.55% 25/5/2025	50,395,500	0.24	CNY 30,000,000	China Galaxy 4.57% 29/3/2026	31,207,200	0.15
CNY 10,000,000	Beijing Electronic Zone High-tech 3.66% 20/6/2025	10,081,800	0.05	CNY 300,000,000	China Government Bond 2.52% 25/8/2033	303,644,220	1.43
CNY 6,899,400	Beijing Strong Biotechnologies 0.5% 30/6/2028	8,847,239	0.04	CNY 140,000,000	China Government Bond 2.6% 1/9/2032	142,249,415	0.67
CNY 60,000,000	Beijing Tianheng Development 4.34% 9/3/2028	61,700,400	0.29	CNY 300,000,000	China Government Bond 2.8% 15/11/2032	309,687,765	1.46
CNY 18,998,700	Bengang Steel Plates 2.9% 29/6/2026	22,623,652	0.11	CNY 538,000,000	China Government Bond 3% 15/10/2053	598,306,841	2.81
CNY 20,000,000	Brilliance Auto 5.8% 20/3/2024	7,446,000	0.04	CNY 600,000,000	China Government Bond 3.12% 25/10/2052	667,910,490	3.14
CNY 10,000,000	C&D Real Estate 3.88% 22/5/2025	10,122,800	0.05	CNY 340,000,000	China Government Bond 3.19% 15/4/2053	390,218,561	1.84
CNY 30,000,000	C&D Real Estate 4.3% 30/7/2025	30,621,900	0.14	CNY 150,000,000	China Government Bond 3.32% 15/4/2052	172,811,925	0.81
CNY 30,000,000	CCCG Real Estate 4.07% 27/3/2025	30,373,200	0.14	CNY 40,000,000	China Huadian 3.25% 21/6/2026	40,636,800	0.19
CNY 30,000,000	CCCG Real Estate 4.09% 18/4/2025	30,355,200	0.14	CNY 80,000,000	China Huadian 3.5% 16/4/2025	80,987,200	0.38
USD 5,000,000	Changxing Urban Construction Investment 6.8% 14/12/2026	36,214,763	0.17	CNY 70,000,000	China Huadian 3.68% 14/2/2025	70,769,300	0.33
CNY 40,000,000	Chengdu Hi-tech Investment 3.65% 26/4/2026	40,875,200	0.20	CNY 20,000,000	China Huadian 3.84% 13/1/2026	20,469,290	0.10
				CNY 40,000,000	China International Capital 4.2% 26/4/2026	41,352,800	0.19

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

# China Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 70,000,000	China International Capital 4.68% 29/1/2026	72,779,105	0.34	CNY 42,000,000	Fantasia China 7.5% 17/12/2023***	15,245,412	0.07
CNY 80,000,000	China Merchants 2.7% 24/10/2025	80,168,000	0.38	CNY 20,000,000	Financial Street 3.7% 25/10/2028	20,411,200	0.10
CNY 60,000,000	China Merchants 2.8% 28/9/2025	60,243,060	0.28	CNY 11,597,000	Flat Glass 0.5% 20/5/2028	12,177,024	0.06
CNY 10,000,000	China National Building Material 3.65% 2/3/2025	10,113,525	0.05	CNY 20,000,000	Fubon Bank China 5.1% 9/9/2027	20,818,680	0.10
CNY 20,000,000	China Orient Asset Management 3.15% 15/3/2025	20,137,560	0.09	CNY 7,500,000	Fujian Haixia Environmental Protection 1.8% 2/4/2025	8,250,900	0.04
CNY 60,000,000	China Orient Asset Management 4.89% 15/12/2025	62,002,200	0.29	CNY 7,200,000	Fujian Longking 1.5% 24/3/2026	9,275,292	0.04
CNY 70,000,000	China Resources Land 2.84% 15/11/2027	70,201,600	0.33	CNH 50,000,000	Fujian Zhangzhou City Investment 4.3% 12/12/2026	50,250,000	0.24
CNY 20,000,000	China Securities 3.9% 30/3/2025	20,217,600	0.10	CNY 30,000,000	Futong 7% 26/4/2024	29,990,385	0.14
CNY 20,000,000	China Suntien Green Energy 3.86% 15/5/2025	20,342,400	0.10	USD 5,400,000	Gansu Province Electric Power Investment 3.7% 29/9/2024	37,940,050	0.18
CNY 39,904,000	China Three Gorges 0.1% 1/6/2027	46,762,700	0.22	USD 1,300,000	Gansu Provincial Highway Aviation Tourism Investment 3.5% 10/6/2024	9,236,327	0.04
CNH 39,400,000	Chongqing Fuling Industrial Development 4.2% 5/3/2027	39,488,650	0.19	USD 2,000,000	Gansu Provincial Highway Aviation Tourism Investment 4.9% 30/3/2025	13,866,556	0.07
CNY 1,500,000	Chongqing Longhu Development 3.35% 11/8/2026	1,431,203	0.01	USD 9,395,000	Ganzhou Urban Investment 3% 12/10/2024	65,983,615	0.31
CNY 6,000,000	Chongqing Longhu Development 3.49% 14/1/2028	4,584,300	0.02	CNY 70,000,000	GF 2.85% 17/10/2025	70,480,550	0.33
CNY 22,300,000	Chongqing Longhu Development 3.5% 21/5/2026	21,520,414	0.10	CNY 10,000,000	GF 3.15% 26/1/2029	10,148,260	0.05
CNY 20,000,000	Chongqing Longhu Development 3.7% 9/12/2036	17,043,180	0.08	CNY 7,100,000	Guangdong Haomei New Material 1% 24/1/2028	8,860,587	0.04
CNY 37,600,000	Chongqing Longhu Development 3.8% 4/3/2027	31,026,223	0.15	CNY 41,600,000	Guangdong Huate Gas 0.3% 21/3/2029	46,534,592	0.22
CNY 35,000,000	Chongqing Longhu Development 4.2% 17/1/2027	27,832,805	0.13	CNY 40,000,000	Guangxi Communications Investment 3.46% 10/4/2025	40,377,200	0.19
CNY 16,600,000	Chongqing Longhu Development 4.67% 19/7/2026	16,007,480	0.08	USD 3,000,000	Guangxi Financial Investment 7.5% 14/11/2025	21,867,519	0.10
USD 6,185,000	Chongqing Nan'an Urban Construction & Development 4.5% 17/8/2026	42,391,038	0.20	CNY 130,000,000	Guangzhou Metro 3.07% 26/1/2025	129,705,745	0.61
USD 3,600,000	Chongqing Nan'an Urban Construction & Development 4.56% 10/6/2026	24,688,226	0.12	CNY 10,000,000	Guangzhou Wondfo Biotech 1.5% 1/9/2026	10,939,900	0.05
CNY 10,000,000	Cinda Real Estate 4.5% 21/7/2028	10,224,300	0.05	CNY 22,500,000	Guiyang City Construction Investment 4.37% 25/3/2026	10,285,177	0.05
CNY 60,000,000	Cinda Real Estate 5.15% 25/3/2026	61,475,730	0.29	CNY 10,000,000	Guizhou Water Investment 4% 20/3/2025	10,088,900	0.05
CNY 20,000,000	CSC Financial 3.6% 24/6/2027	20,575,680	0.10	USD 21,610,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	140,609,017	0.66
CNY 30,000,000	Dalian Deta 4.99% 22/6/2025	30,595,485	0.14	CNY 60,000,000	Hangzhou Binjiang Real Estate 5.8% 23/11/2024	60,910,800	0.29
CNY 10,000,000	Datang International Power Generation 2.75% 17/8/2025	10,031,900	0.05	CNY 40,000,000	Hangzhou Municipal Construction Investment 3.87% 1/2/2026	41,099,600	0.19
CNY 60,000,000	Datang International Power Generation 3.99% 16/1/2026	61,574,520	0.29	CNY 30,000,000	HBIS 3.88% 25/9/2026	30,855,405	0.14
CNY 190,000,000	DBS Bank China 4.7% 24/3/2031	197,219,525	0.93	CNY 100,000,000	Hefei Industry Investment 3.5% 29/4/2025	101,255,000	0.48
CNY 50,000,000	Everbright Jiabao 4.47% 20/4/2025	49,931,500	0.24	CNH 50,000,000	Hengyang Urban Construction Investment Development 4.86% 24/1/2027	50,145,000	0.24
CNY 35,000,000	Excellence Commercial Properties 6.66% 30/3/2024	34,974,695	0.16	CNY 90,000,000	Huaneng Power International 2.66% 3/11/2025	90,175,950	0.42
CNY 50,000,000	Export-Import Bank of China/The 3.74% 16/11/2030	53,776,674	0.25	CNY 10,000,000	Huatai 4% 28/10/2026	10,331,600	0.05

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 230,000,000	Hubei Communications Investment 3.93% 9/3/2025	233,355,700	1.10	CNY 10,000,000	Ningbo Development & Investment 3.22% 17/11/2024	10,058,250	0.05
CNY 20,000,000	Hubei Communications Investment 4.47% 3/12/2024	20,278,000	0.10	CNY 15,000,000	Ningxia Yuangao Industrial 7.5% 22/11/2020***	9,821,745	0.05
CNY 100,000,000	Hubei Science & Technology Investment 4.7% 17/3/2031	104,255,000	0.49	CNY 20,000,000	Overseas Chinese Town Enterprises 3.44% 5/7/2025	20,049,400	0.09
CNY 40,000,000	Huzhou Communications Investment 4.19% 19/4/2036	41,579,840	0.19	CNY 20,000,000	Overseas Chinese Town Enterprises 3.48% 27/4/2025	19,937,620	0.09
CNY 10,000,000	Huzhou Moganshan Hi-tech 4.75% 28/4/2026	10,031,600	0.05	CNH 36,000,000	Pharmaron Beijing 0% 18/6/2026	37,035,000	0.17
CNY 60,000,000	Industrial & Commercial Bank of China 4.15% 21/1/2031	61,907,418	0.29	USD 4,800,000	Pharmaron Beijing 0% 18/6/2026	33,460,437	0.16
CNY 65,000,000	Industrial Bank 1% 27/12/2027	67,509,325	0.32	CNY 80,000,000	PICC Property & Casualty 3.59% 23/3/2030	81,016,000	0.38
CNY 50,000,000	International Far Eastern Leasing 4.2% 6/7/2024	50,165,725	0.24	CNY 80,000,000	Ping An International Financial Leasing 3.8% 25/4/2025	80,980,920	0.38
CNY 40,000,000	Jiangmen City Transportation Construction Investment 4.47% 19/5/2025	40,932,800	0.19	CNY 40,000,000	Ping An Real Estate 3.9% 24/5/2024	39,671,140	0.19
CNY 7,800,000	Jiangsu Changshu Rural Commercial Bank 0.4% 15/9/2028	8,761,116	0.04	CNY 30,000,000	Powerchina Real Estate 4.18% 26/4/2026	30,057,600	0.14
CNY 7,000,000	Jiangsu Dingsheng New Energy Materials 1.8% 9/4/2025	9,254,315	0.04	CNY 20,000,000	Quanzhou Quangang District State Owned Asset Investment Operation 4.77% 25/5/2026	20,775,980	0.10
CNY 6,100,000	Jiangsu Financial Leasing 0.6% 11/11/2027	8,865,191	0.04	USD 800,000	Rudong County Jinxin Transportation Engineering Construction Investment 2.68% 22/10/2024	5,644,035	0.03
CNY 30,000,000	Jiangsu Shenghong Science And Technology 3.6% 10/1/2025	30,067,590	0.14	USD 10,000,000	Science City Guangzhou Investment 6.8% 5/8/2025	72,499,695	0.34
CNY 7,800,000	Jiangsu Suzhou Rural Commercial Bank 2% 2/8/2024	8,517,522	0.04	CNY 12,204,000	SDIC Capital 0.8% 24/7/2026	13,283,017	0.06
CNY 50,000,000	Jilin Provincial Expressway 4.09% 8/5/2030	50,850,000	0.24	CNY 100,000,000	Shaanxi Transportation 3.33% 13/10/2026	101,524,000	0.48
CNY 10,000,000	Jilin Provincial Expressway 4.1% 23/4/2030	10,211,440	0.05	CNY 8,999,800	Shandong Humon Smelting 0.2% 12/6/2029	10,234,123	0.05
CNH 50,000,000	Jinan Zhangqiu 7% 19/12/2024	49,990,750	0.23	CNY 7,699,000	Shandong New Beiyang Information Technology 1.8% 12/12/2025	8,807,656	0.04
CNY 30,000,000	Jingrui Real Estate 7% 7/8/2024	30,020,195	0.14	CNY 50,000,000	Shanghai Fosun Pharmaceutical 3.5% 9/3/2026	50,353,250	0.24
USD 7,000,000	Jinjiang Road & Bridge Construction Development 6.08% 18/6/2024	50,364,113	0.24	CNY 4,992,000	Shanghai Powerlong Industrial Development 0% 11/1/2028	2,035,004	0.01
CNY 11,542,000	Jinke Properties 5% 28/5/2024	1,269,620	0.00	CNY 20,000,000	Shanghai Powerlong Industrial Development 6.5% 27/8/2024	5,382,000	0.03
CNY 30,000,000	Kaisa Group Shenzhen 7% 25/6/2023***	14,194,830	0.07	CNY 22,169,000	Shanghai Powerlong Industrial Development 6.5% 7/2/2028	4,267,754	0.02
USD 8,030,000	Kunming Rail Transit 3.9% 12/12/2024	54,704,250	0.26	CNY 45,000,000	Shanghai Powerlong Industrial Development 7.4% 15/7/2023***	12,188,835	0.06
USD 5,100,000	Kunming Rail Transit 8.5% 7/12/2025	35,119,934	0.16	CNY 70,000,000	Shanghai Pudong Development Bank 4.27% 17/9/2030	71,992,900	0.34
CNY 19,000,000	Kunming Traffic Investment 5% 9/6/2024	19,103,655	0.09	CNY 42,590,000	Shanghai Shimao Jianshe 3.2% 11/5/2025	9,084,447	0.04
CNY 8,300,000	Legend 5.5% 21/6/2024	8,276,395	0.04	CNY 16,890,000	Shanghai Shimao Jianshe 3.23% 25/3/2025	3,585,747	0.02
CNY 6,700,000	Leshan Giantstar Farming & Husbandry 0.6% 25/4/2028	9,095,183	0.04	CNY 26,887,000	Shanghai Shimao Jianshe 4.15% 16/10/2024	7,180,200	0.03
CNY 20,000,000	Mianyang Investment 5.69% 13/3/2024	20,049,000	0.09	CNY 74,689,000	Shanghai Shimao Jianshe 4.3% 11/11/2024	20,230,487	0.10
USD 7,300,000	Nanchang Jinkai 3.45% 29/6/2024	51,898,665	0.24	CNY 90,000,000	Shangrao Binjiang Investment 7% 2/7/2024	90,507,555	0.43
CNY 20,000,000	Nanjing King-Friend Biochemical Pharmaceutical 1.5% 23/4/2026	22,067,800	0.10				
CNY 8,300,000	New Hope Liuhe 1.6% 3/1/2026	8,678,106	0.04				

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



# China Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 110,000,000	Shangrao Investment 4.2% 31/7/2025	112,282,170	0.53	CNY 7,700,000	Wuhan Tianyuan Environmental Protection 0.3% 28/7/2029	8,657,995	0.04
CNY 20,000,000	Shanxi Construction Investment 5.3% 25/8/2025	20,564,350	0.10	CNY 30,000,000	Xiamen Xiangyu 4.01% 26/8/2025	30,394,200	0.14
CNY 50,000,000	Shanxi Road & Bridge Construction 4.85% 14/4/2025	50,828,450	0.24	CNY 95,000,000	Xiamen Yuzhou Grand Future Real Estate Development 6.5% 24/7/2025	27,749,500	0.13
CNY 10,000,000	Shudao Investments 2.99% 31/10/2025	10,056,800	0.05	CNY 65,000,000	Xiamen Yuzhou Grand Future Real Estate Development 6.5% 15/9/2026	19,032,000	0.09
CNY 10,000,000	Shudao Investments 3.01% 7/11/2025	10,064,690	0.05	CNY 10,000,000	Xi'an Hi-tech 3.99% 20/4/2025	10,150,360	0.05
CNY 30,000,000	Shudao Investments 3.35% 29/4/2025	30,288,300	0.14	CNH 5,000,000	Xiangtan Zhenxiang State-Owned Asset Operation Investment 4.15% 26/2/2027	5,000,000	0.02
CNY 40,000,000	Shudao Investments 3.5% 16/11/2025	40,588,280	0.19	CNY 20,000,000	Xianyang Municipal Construction & Investment 5.28% 23/8/2024	20,232,540	0.09
CNY 40,000,000	Sichuan Energy Industry Investment 4.68% 23/3/2024	40,051,780	0.19	CNY 20,000,000	Xinfengming 1% 8/4/2027	22,930,900	0.11
CNY 13,200,000	Sino-Ocean Capital 5.3% 9/9/2026	6,732,000	0.03	CNY 10,000,000	Xinxiang Investment 3.7% 11/3/2025	10,101,800	0.05
CNY 40,000,000	State Power Investment 2.71% 28/10/2025	40,112,160	0.19	CNY 30,000,000	Xinxing Cathay International 3.8% 22/4/2025	30,423,525	0.14
CNY 20,000,000	State Power Investment 2.71% 31/10/2025	20,058,910	0.09	CNH 30,000,000	Xinyang Dingxin Industrial Investment 7.5% 31/1/2025	29,990,400	0.14
CNY 40,000,000	State Power Investment 2.73% 18/8/2025	40,121,800	0.19	USD 1,000,000	Xuchang General Investment 5% 7/7/2024	7,006,950	0.03
CNY 30,000,000	State Power Investment 3.17% 5/6/2026	30,388,635	0.14	CNY 30,000,000	Zhangzhou Yuanshan Development 5.78% 23/6/2024	30,239,931	0.14
CNY 50,000,000	State Power Investment 3.57% 11/5/2025	50,755,282	0.24	CNY 7,900,000	Zhejiang Jingxing Paper JSC 1.5% 31/8/2026	8,612,462	0.04
CNY 10,000,000	State Power Investment 4.2% 22/10/2024	10,111,330	0.05	CNY 20,497,000	Zhejiang Wazam New Materials 0.6% 24/1/2028	21,440,784	0.10
CNY 11,630,000	Sunac Real Estate 6.48% 9/12/2025	5,844,075	0.03	CNY 7,000,000	Zhejiang Yonghe Refrigerant 0.5% 11/10/2028	9,195,270	0.04
CNY 57,307,000	Sunac Real Estate 7% 9/12/2025	8,091,032	0.04	USD 8,800,000	Zhenjiang Cultural Tourism Industry 7.1% 14/11/2025	62,474,785	0.29
CNY 30,000,000	Sunshine Life Insurance 3.88% 14/12/2033	30,795,750	0.14	USD 2,143,000	Zhenjiang Transportation Industry 6.9% 26/10/2025	15,364,776	0.07
USD 8,790,000	Sunshine Life Insurance 4.5% 20/4/2026*	60,053,053	0.28	USD 24,262,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	165,769,594	0.78
CNY 30,000,000	Sunshine Property and Casualty Insurance 4.5% 7/12/2031	30,963,900	0.15	USD 5,920,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	39,924,480	0.19
CNY 20,000,000	Suzhou Rail Transit 3.82% 18/8/2025	20,398,200	0.10	CNY 20,000,000	Zhuhai Huafa 5.3% 11/12/2024	20,376,340	0.10
CNY 10,000,000	Tianjin Infrastructure Construction & Investment 7.7% 21/3/2024	10,028,160	0.05	USD 6,300,000	Zhuzhou City Construction Development 4.6% 29/3/2025	44,370,744	0.21
USD 9,500,000	Tianjin Rail Transit Urban Development 7.5% 12/9/2024	68,712,563	0.32	CNY 40,000,000	Zhuzhou State-owned Asset Investment 4.3% 3/7/2025	40,256,060	0.19
CNY 7,700,000	Tianjin You Fa Steel Pipe Stock 0.5% 30/3/2028	8,840,793	0.04	CNY 20,000,000	Zhuzhou State-owned Asset Investment 4.7% 18/8/2025	20,205,330	0.10
CNY 7,500,000	Wangneng Environment 1.5% 17/12/2026	8,670,000	0.04	CNH 50,000,000	Zibo City Asset Operation 5.8% 18/1/2027	50,287,750	0.24
USD 250,000	Weifang Urban Construction & Development Investment 2.6% 27/9/2024	1,725,898	0.01			11,992,792,781	56.47
CNY 40,000,000	Weigao 4.44% 17/4/2024	40,051,200	0.19	<b>Hong Kong</b>			
CNY 9,000,000	Wens Foodstuffs 1% 29/3/2027	10,982,025	0.05	USD 10,500,000	AIA 2.7% 7/4/2026*	70,639,510	0.33
USD 2,684,000	Wens Foodstuffs 2.349% 29/10/2025	17,445,902	0.08	USD 3,700,000	Bank of East Asia 5.875% 19/9/2024*	26,016,754	0.12
				USD 8,600,000	China Ping An Insurance Overseas 2.85% 12/8/2031*	50,693,491	0.24
				USD 7,000,000	Chiyu Banking 5.75% 7/4/2032	47,116,460	0.22

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 4,000,000	Chong Hing Bank 5.5% 3/8/2025	27,892,199	0.13	USD 3,950,000	JSW Infrastructure 4.95% 21/1/2029*	26,614,467	0.13
USD 13,000,000	CNAC HK Finbridge 3% 22/9/2030	81,050,739	0.38	USD 2,750,000	Shriram Finance 4.4% 13/3/2024	19,800,127	0.09
USD 3,600,000	Far East Horizon 2.625% 3/3/2024*	25,924,057	0.12			54,717,627	0.26
USD 9,000,000	Far East Horizon 4.25% 26/10/2026*	60,712,860	0.29		<b>Japan</b>		
USD 4,500,000	GLP China 2.95% 29/3/2026*	25,445,333	0.12	USD 7,000,000	Fukoku Mutual Life Insurance 6.8% 14/11/2033	52,890,877	0.25
CNY 34,893,000	GLP China 4.4% 2/5/2027	34,312,258	0.16	USD 8,250,000	Mitsubishi UFJ Financial 8.2% 15/1/2029	63,946,445	0.30
USD 15,000,000	Guoneng Environmental Protection Investment 6% 17/4/2024	108,188,746	0.51	USD 5,000,000	Nissan Motor 4.81% 17/9/2030	33,168,448	0.15
USD 5,100,000	Huatong International Investment 2.98% 4/3/2024	36,733,464	0.17	USD 3,384,000	SoftBank 4% 6/7/2026	23,254,365	0.11
USD 6,600,000	ITG Investment HK 6.9% 5/11/2024	47,545,033	0.22	USD 5,850,000	Sumitomo Mitsui Trust Bank 6.504% 14/9/2026*	42,569,132	0.20
CNH 30,000,000	Jiantou International Hong Kong 5.2% 19/12/2026	30,463,950	0.14			215,829,267	1.01
USD 2,600,000	Jinan Shuntong International 6.7% 18/11/2024	18,814,573	0.09		<b>Kuwait</b>		
CNH 50,000,000	Jinan Urban Construction International Investment 4% 8/12/2026	50,378,750	0.24	USD 7,378,000	Burgan Bank SAK 2.75% 15/12/2031	45,303,824	0.21
USD 7,320,000	Pingan Real Estate Capital 2.75% 29/7/2024*	51,554,579	0.24		<b>Luxembourg</b>		
USD 3,439,000	Pingan Real Estate Capital 3.45% 29/7/2026	20,357,483	0.10	USD 8,255,000	Puma International Financing 5% 24/1/2026	56,652,513	0.27
USD 19,500,000	SCI HK Development 2.95% 30/3/2024	140,207,012	0.66		<b>Mauritius</b>		
USD 5,000,000	Shanghai Hong Kong International Investments 5% 16/6/2025	34,137,895	0.16	USD 3,200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	22,854,890	0.11
CNH 46,000,000	Swire Properties MTN Financing 3.3% 25/7/2025	45,770,000	0.22	USD 9,057,000	Greenko Solar Mauritius 5.55% 29/1/2025	64,479,946	0.30
CNH 28,000,000	Vanke Real Estate Hong Kong 3.45% 25/5/2024	26,447,260	0.12	USD 5,250,000	India Airport Infra 6.25% 25/10/2025*	37,637,020	0.18
USD 5,000,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029*	16,571,706	0.08	USD 5,500,000	Network i2i 5.65% 15/1/2025	39,303,242	0.18
USD 2,000,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	7,961,624	0.04			164,275,098	0.77
USD 10,000,000	Westwood 2.8% 20/1/2026*	66,711,566	0.31		<b>Mongolia</b>		
USD 2,000,000	Westwood 3.8% 20/1/2031	11,590,972	0.06	USD 2,850,000	Mongolia Government International Bond 7.875% 5/6/2029	21,022,200	0.10
USD 7,400,000	Xiaomi Best Time International 0% 17/12/2027	48,012,556	0.23		<b>Netherlands</b>		
USD 5,500,000	Xiaomi Best Time International 3.375% 29/4/2030*	34,629,517	0.16	USD 6,378,800	Greenko Dutch 3.85% 29/3/2026	43,361,028	0.21
USD 3,110,000	Yango Justice International 7.5% 17/2/2025	149,012	0.00	USD 4,500,000	Minejesa Capital 5.625% 10/8/2037	28,375,391	0.13
USD 17,314,000	Yango Justice International 7.875% 4/9/2024	829,580	0.00	USD 6,917,178	Mong Duong Finance 5.125% 7/5/2029*	47,492,222	0.22
USD 3,825,000	Yango Justice International 8.25% 25/11/2023***	206,696	0.00	EUR 4,000,000	Syngenta Finance 3.375% 16/4/2026	30,736,172	0.14
		1,247,065,635	5.86	USD 1,000,000	Syngenta Finance 5.676% 24/4/2048	6,130,389	0.03
						156,095,202	0.73
	<b>India</b>				<b>Philippines</b>		
USD 1,000,000	HDFC Bank 3.7% 25/8/2026	6,615,173	0.03	USD 3,995,000	Rizal Commercial Banking 5.5% 18/1/2029	28,818,875	0.13
USD 264,845	JSW Hydro Energy 4.125% 18/5/2031*	1,687,860	0.01	USD 5,910,000	Rizal Commercial Banking 6.5% 27/8/2025	41,902,683	0.20
				USD 1,609,000	San Miguel 5.5% 29/7/2025	11,210,363	0.06
						81,931,921	0.39
					<b>Singapore</b>		
				USD 3,683,000	Continuum Energy Aura 9.5% 24/2/2027	27,697,311	0.13
				USD 2,599,000	Medco Bell 6.375% 30/1/2027*	18,216,990	0.08

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

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

# China Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 2,634,000	Medco Laurel Tree 6.95% 12/11/2028	18,417,875	0.09	<b>COMMERCIAL PAPER</b>			
USD 2,000,000	Medco Maple Tree 8.96% 27/4/2029	15,002,366	0.07	<b>China</b>			
USD 200,000	Trafigura 5.875% 24/6/2027	1,336,544	0.01	CNY 20,000,000	Shanghai Yuyuan Tourist Mart 5.3% 11/3/2024	20,002,000	0.09
		80,671,086	0.38	CNY 30,000,000	Shanxi Culture Tourism Investment 4.55% 17/3/2024	30,015,000	0.14
	<b>South Korea</b>			CNY 30,000,000	Tianjin Infrastructure Construction & Investment 7.44% 21/4/2024	30,195,300	0.15
USD 8,975,000	Hyundai Capital Services 5.125% 5/2/2029*	63,954,035	0.30	CNY 30,000,000	Triumph Science & Technology 2.57% 12/4/2024	30,009,465	0.14
USD 3,600,000	Kookmin Bank 2.5% 4/11/2030	21,416,106	0.10	Total Commercial Paper			
USD 3,200,000	Shinhan Bank 4% 23/4/2029	21,376,982	0.10	110,221,765 0.52			
USD 2,590,000	Shinhan Card 5.5% 12/3/2029	18,720,712	0.09	Total Transferable Securities and Money			
USD 3,000,000	SK Hynix 5.5% 16/1/2027	21,619,484	0.10	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 3,000,000	SK Hynix 5.5% 16/1/2029	21,599,382	0.10	20,349,789,504 95.71			
USD 8,500,000	SK Hynix 6.25% 17/1/2026*	61,873,763	0.29				
USD 3,000,000	SK Hynix 6.375% 17/1/2028	22,246,327	0.11				
		252,806,791	1.19				
	<b>Thailand</b>			<b>Other Transferable Securities</b>			
USD 5,000,000	Bangkok Bank 5.3% 21/9/2028	36,107,767	0.17	<b>BONDS</b>			
USD 3,500,000	Thaioil Treasury Center 3.5% 17/10/2049	16,969,193	0.08	<b>Bermuda</b>			
		53,076,960	0.25	HKD 1,160,847	REXLot 4.5% 17/4/2019***	-	0.00
	<b>United Kingdom</b>			<b>Cayman Islands</b>			
GBP 1,800,000	Barclays 7.125% 15/6/2025	16,073,103	0.08	CNY 2,900,000	Country Garden 5.65% 2/9/2026**	-	0.00
USD 2,900,000	HSBC 5.887% 14/8/2027	21,037,518	0.10	<b>China</b>			
USD 10,407,000	HSBC 6% 22/5/2027	71,114,580	0.34	USD 7,920,000	Tianfeng 6.5% 5/3/2026**	57,135,641	0.27
USD 1,963,000	HSBC 6.332% 9/3/2044	14,921,850	0.07	CNY 50,000,000	Zhongtian Financial 8.5% 16/8/2022**	50,000,000	0.24
USD 5,350,000	HSBC 6.914% 14/8/2027	39,127,184	0.18	107,135,641 0.51			
USD 11,941,000	Standard Chartered 4.75% 14/1/2031*	70,025,112	0.33	<b>Hong Kong</b>			
USD 6,500,000	Standard Chartered 7.374% 8/2/2028	47,639,540	0.22	CNY 3,736,953	China City Construction International 5.35% 3/7/2017***	-	0.00
GBP 19,000,000	United Kingdom Gilt 0.5% 22/10/2061	51,495,634	0.24	Total Bonds			
		331,434,521	1.56	107,135,641 0.51			
	<b>United States</b>			Total Other Transferable Securities			
USD 5,000,000	Nissan Motor Acceptance 2.75% 9/3/2028	31,744,232	0.15	107,135,641 0.51			
CNH 108,800,000	Prologis 3.5% 6/2/2027	109,213,440	0.51	Total Portfolio			
USD 4,100,000	Resorts World Las Vegas / RWLV Capital 8.45% 27/7/2030	31,448,470	0.15	20,456,925,145 96.22			
		172,406,142	0.81	Other Net Assets			
				802,987,188 3.78			
Total Bonds		20,039,302,269	94.25	Total Net Assets (CNH)			
				21,259,912,333 100.00			

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

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

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
CNH	452,881,590	USD	3,244,845,265	Citigroup	20/5/2024	(1,878,182)
CNH	434,223,308	USD	3,112,816,628	Morgan Stanley	20/5/2024	(144,964)
CNH	434,223,308	USD	3,102,395,269	Barclays	20/5/2024	(10,566,323)
CNH	10,200,000	USD	73,083,710	JP Morgan	20/5/2024	(40,435)
CNH	70,000,000	USD	499,903,460	UBS	20/5/2024	(1,928,909)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
CNY	6,460,000	USD	46,154,982	BNY Mellon	20/5/2024	(156,977)
USD	5,600,000	GBP	7,150,945	Morgan Stanley	20/5/2024	366,242
USD	111,630,756	HKD	14,311,975	Citigroup	20/5/2024	133,106
USD	16,250,000	AUD	10,606,307	HSBC Bank	20/5/2024	(175,382)
USD	4,500,000	EUR	4,869,448	Barclays	20/5/2024	(203,841)
USD	800,000	EUR	866,362	HSBC Bank	20/5/2024	(31,346)
USD	1,145,025,879	CNH	159,500,000	Citigroup	20/5/2024	(1,708,784)
USD	1,500,000	EUR	1,611,593	Morgan Stanley	20/5/2024	(150,794)
USD	2,000,000	GBP	2,527,999	HSBC Bank	20/5/2024	(54,946)
USD	1,250,000	EUR	1,358,822	RBS	20/5/2024	(12,188)
USD	4,100,000	EUR	4,450,845	BNP Paribas	20/5/2024	(83,651)
Net unrealised depreciation						(16,637,374)
<b>AUD Hedged Share Class</b>						
AUD	858,321,895	CNY	183,063,792	BNY Mellon	15/3/2024	2,179,591
CNY	1,234,460	AUD	5,811,206	BNY Mellon	15/3/2024	8,563
Net unrealised appreciation						2,188,154
<b>CAD Hedged Share Class</b>						
CAD	58,270,428	CNY	10,909,103	BNY Mellon	15/3/2024	(281,870)
CNY	14,394	CAD	76,881	BNY Mellon	15/3/2024	367
Net unrealised depreciation						(281,503)
<b>EUR Hedged Share Class</b>						
CNY	6,799,536	EUR	52,839,684	BNY Mellon	15/3/2024	(296,454)
EUR	2,064,985,817	CNY	266,214,671	BNY Mellon	15/3/2024	15,395,247
Net unrealised appreciation						15,098,793
<b>GBP Hedged Share Class</b>						
CNY	212,362	GBP	1,930,278	BNY Mellon	15/3/2024	(7,406)
GBP	227,303,028	CNY	25,094,935	BNY Mellon	15/3/2024	1,674,695
Net unrealised appreciation						1,667,289
<b>HKD Hedged Share Class</b>						
CNY	9,910,298	HKD	9,122,143	BNY Mellon	15/3/2024	3,792
HKD	990,257,709	CNY	1,074,040,922	BNY Mellon	15/3/2024	(2,045,746)
Net unrealised depreciation						(2,041,954)
<b>JPY Hedged Share Class</b>						
JPY	23,628	CNY	484,268	BNY Mellon	15/3/2024	(259)
Net unrealised depreciation						(259)
<b>NZD Hedged Share Class</b>						
CNY	358,241	NZD	1,579,516	BNY Mellon	15/3/2024	4,113
NZD	56,468,960	CNY	12,927,698	BNY Mellon	15/3/2024	382,486
Net unrealised appreciation						386,599
<b>SGD Hedged Share Class</b>						
CNY	8,160,997	SGD	43,707,524	BNY Mellon	15/3/2024	(57,666)
SGD	2,575,789,087	CNY	480,556,582	BNY Mellon	15/3/2024	1,303,686
Net unrealised appreciation						1,246,020
<b>USD Hedged Share Class</b>						
CNY	16,232,426	USD	116,810,023	BNY Mellon	15/3/2024	(57,989)
USD	4,087,620,229	CNY	567,594,549	BNY Mellon	15/3/2024	(1,132,975)
Net unrealised depreciation						(1,190,964)
Total net unrealised appreciation						434,801

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) CNH
(445)	USD	US Ultra 10 Year Note	June 2024	(1,661,223)
150	USD	US Ultra Bond (CBT)	June 2024	(101,322)



# China Bond Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) CNH
(15)	USD	US Treasury 2 Year Note (CBT)	June 2024	(17,731)
181	USD	US Treasury 5 Year Note (CBT)	June 2024	71,318
Total				(1,708,958)

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation CNH	Market Value CNH
304	Call	FTSE China A50 Index	Citibank	USD 12,600	28/3/2024	(124,663)	20,996
707	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 5,700	15/3/2024	(180,451)	3,937,153
Total						(305,114)	3,958,149

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation CNH	Market Value CNH
(304)	Call	FTSE China A50 Index	Citibank	USD 13,800	28/3/2024	17,144	(2,588)
(707)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,500	15/3/2024	354,286	(162,693)
Total						371,430	(165,281)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				4,356,215	CMOC	3,718,305	0.41
				1,659,800	Fuyao Glass Industry	9,972,498	1.09
				1,098,000	Fuyao Glass Industry	5,505,670	0.60
				3,882,600	Haier Smart Home	11,854,649	1.29
<b>FUNDS</b>				37,454,000	Industrial & Commercial Bank of China	19,330,706	2.11
<b>United States</b>				35,169,100	Industrial & Commercial Bank of China	26,016,512	2.84
607,300	iShares Gold Trust <sup>†</sup>	23,514,656	2.57	34,525,000	Postal Savings Bank of China	18,215,952	1.99
<b>Total Funds</b>				25,708,000	Postal Savings Bank of China	17,304,961	1.89
<b>COMMON STOCKS (SHARES)</b>				586,869	Shenzhen Inovance Technology	5,148,581	0.56
<b>Cayman Islands</b>				303,762	Shenzhen Mindray Bio-Medical Electronics	12,191,645	1.33
4,465,912	Alibaba	41,591,619	4.54	768,218	Shenzhen Transsion	16,920,844	1.85
52,417	Alibaba <sup>*</sup>	3,912,405	0.43	4,043,500	Zhejiang Sanhua Intelligent Controls	13,985,117	1.53
144,739	Futu <sup>*</sup>	7,888,275	0.86	<b>323,097,190 35.26</b>			
382,018	KE	5,218,366	0.57	<b>Hong Kong</b>			
795,200	Meituan	8,106,762	0.88	2,168,800	AIA	17,621,577	1.92
147,853	NetEase <sup>*</sup>	16,331,842	1.78	6,846,000	Lenovo	7,582,704	0.83
1,400,200	NetEase	31,518,397	3.44	<b>25,204,281 2.75</b>			
428,435	New Oriental Education & Technology	40,499,960	4.42	<b>Netherlands</b>			
483,168	PDD <sup>*</sup>	60,883,999	6.65	151,910	Prosus	4,466,389	0.49
4,441,200	Sands China	12,652,412	1.38	<b>Taiwan</b>			
2,355,886	Tencent	83,428,731	9.10	427,000	Accton Technology	7,010,960	0.77
2,695,011	Tencent Music Entertainment <sup>*</sup>	28,203,290	3.08	149,000	eMemory Technology	12,774,321	1.39
12,958,000	Topsports International	8,806,792	0.96	295,000	Lotes	9,565,951	1.04
592,630	Trip.com <sup>*</sup>	26,757,244	2.92	1,390,000	Phison Electronics	27,615,741	3.01
191,900	Trip.com	8,747,178	0.95	1,318,000	Taiwan Semiconductor Manufacturing	28,770,456	3.14
<b>384,547,272 41.96</b>				5,931,000	Wistron	21,671,659	2.37
<b>China</b>				<b>107,409,088 11.72</b>			
175,500	BYD	4,333,882	0.47	<b>Total Common Stocks (Shares)</b>			
82,628,000	China Construction Bank	51,512,805	5.62	<b>844,724,220 92.18</b>			
3,990,500	China Merchants Bank <sup>*</sup>	15,574,233	1.70	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
2,255,400	China Merchants Bank	10,029,440	1.09	<b>868,238,876 94.75</b>			
15,398,000	China Oilfield Services	13,573,178	1.48	<b>Total Portfolio</b>			
2,251,904	China Oilfield Services	4,563,135	0.50	<b>868,238,876 94.74</b>			
42,156,000	China Petroleum & Chemical	23,319,296	2.54	<b>Other Net Assets</b>			
19,170,910	China Petroleum & Chemical	16,629,659	1.82	<b>48,183,907 5.26</b>			
4,012,500	CITIC <sup>*</sup>	7,443,031	0.81	<b>Total Net Assets (USD)</b>			
2,757,885	CITIC	8,152,980	0.89	<b>916,422,783 100.00</b>			
12,615,000	CMOC	7,800,111	0.85				

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

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	30,314,325	USD	46,549,809	BNY Mellon	15/3/2024	77,321
USD	1,573,903	AUD	1,026,283	BNY Mellon	15/3/2024	(1,295)
<b>Net unrealised appreciation</b>						<b>76,026</b>

# China Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	29,393,021	USD	211,599,202	BNY Mellon	15/3/2024	(2,854)
USD	8,359,862	CNY	1,160,343	BNY Mellon	15/3/2024	(804)
Net unrealised depreciation						(3,658)
<b>EUR Hedged Share Class</b>						
EUR	59,830,835	USD	55,541,667	BNY Mellon	15/3/2024	455,007
USD	2,512,739	EUR	2,713,720	BNY Mellon	15/3/2024	(13,650)
Net unrealised appreciation						441,357
<b>GBP Hedged Share Class</b>						
GBP	26,931,661	USD	21,408,575	BNY Mellon	15/3/2024	200,258
USD	3,260,100	GBP	4,103,117	BNY Mellon	15/3/2024	(28,535)
Net unrealised appreciation						171,723
<b>SGD Hedged Share Class</b>						
SGD	16,218,801	USD	21,790,342	BNY Mellon	15/3/2024	11,900
USD	885,074	SGD	658,261	BNY Mellon	15/3/2024	(991)
Net unrealised appreciation						10,909
Total net unrealised appreciation						696,357

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
TRS	USD 16,709,700	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-71 basis points>	Goldman Sachs	17/8/2026	454,003	14,286,259
Total					454,003	14,286,259

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

USD - 1D Overnight Fed Funds Effective Rate (FEDL01)

TRS: Total Return Swaps

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Communications	31.66
Financials	22.29
Technology	15.96
Energy	6.34
Consumer Cyclical	5.79
Consumer Non-cyclical	5.75
Industrial	3.13
Investment Funds	2.57
Basic Materials	1.25
Other Net Assets	5.26
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Impact Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				957,000	Postal Savings Bank of China	504,929	2.44
				770,100	Postal Savings Bank of China	518,381	2.51
				294,521	Shandong Head	659,343	3.19
				214,900	Shandong Sinocera Functional Material	607,558	2.94
<b>COMMON STOCKS (SHARES)</b>				22,746	Shenzhen Mindray Bio-Medical Electronics	912,923	4.42
<b>Bermuda</b>				87,084	Sungrow Power Supply	1,054,060	5.10
1,844,000	China Water Affairs	1,265,037	6.12	57,225	WuXi AppTec	432,697	2.09
<b>Cayman Islands</b>				23,000	WuXi AppTec	143,095	0.69
59,220	Chailease	326,923	1.58	340,502	Yuan Longping High-tech Agriculture	656,421	3.18
193,600	Hygeia Healthcare	728,381	3.52	275,354	Zhejiang Sanhua Intelligent Controls	952,358	4.61
40,228	Kanzhun	623,534	3.02	316,433	Zhejiang Weixing New Building Materials	691,708	3.35
		1,678,838	8.12			14,684,334	71.06
<b>China</b>				<b>Taiwan</b>			
303,530	Aier Eye Hospital	617,163	2.99	70,000	Delta Electronics	652,177	3.16
233,504	Anhui Honglu Steel Construction	570,384	2.76	152,000	Merida Industry	1,002,610	4.85
48,540	Asymchem Laboratories Tianjin	425,705	2.06			1,654,787	8.01
33,600	Bethel Automotive Safety Systems	294,259	1.42	<b>Total Common Stocks (Shares)</b>			
258,100	China Yangtze Power	897,339	4.34			19,282,996	93.31
35,660	Contemporary Amperex Technology	809,256	3.92	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
164,000	Flat Glass	303,376	1.47			19,282,996	93.31
101,160	Ganfeng Lithium	562,305	2.72	<b>Total Portfolio</b>			
89,140	Guangdong Haid	533,472	2.58			1,383,083	6.69
164,201	Hongfa Technology	567,461	2.75	<b>Other Net Assets</b>			
320,700	Jiangsu Zhongtian Technology	582,638	2.82			20,666,079	100.00
175,500	Ming Yang Smart Energy	248,449	1.20	<b>Total Net Assets (USD)</b>			
313,080	NARI Technology	1,007,232	4.87				
30,589	Ningbo Ronbay New Energy Technology	131,822	0.64				

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	2,722,518	USD	2,526,850	BNY Mellon	15/3/2024	20,168
USD	39,955	EUR	43,199	BNY Mellon	15/3/2024	(170)
Net unrealised appreciation						19,998
Total net unrealised appreciation						19,998

# China Impact Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Industrial	30.44
Consumer Non-cyclical	21.53
Consumer Cyclical	10.19
Basic Materials	8.85
Energy	8.41
Financials	6.53
Utilities	4.34
Communications	3.02
Other Net Assets	6.69
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Innovation Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				2,200	NEC	148,516	0.64
				3,300	Nintendo	185,462	0.80
				5,800	Rakus	91,483	0.40
				8,000	Renesas Electronics	131,375	0.57
<b>COMMON STOCKS (SHARES)</b>				500	Sony	43,304	0.19
<b>Australia</b>				4,511	Sony*	389,029	1.68
11,853	Altium	500,974	2.17	2,100	Square Enix	89,134	0.38
84,457	SiteMinder	297,102	1.28	2,200	TDK	114,603	0.49
3,041	WiseTech Global	187,515	0.81	500	Tokyo Electron	123,340	0.53
				2,000	Towa	125,113	0.54
						3,652,952	15.78
<b>Cayman Islands</b>				<b>Kazakhstan</b>			
6,000	Alchip Technologies	785,839	3.39	5,220	Kaspi.KZ JSC	544,968	2.35
24,836	Alibaba	231,301	1.00	<b>New Zealand</b>			
13,700	ASMPPT	167,932	0.73	3,225	Xero	267,961	1.16
15,850	Baidu	201,576	0.87	<b>South Korea</b>			
2,681	Futu	146,115	0.63	2,788	Kakao	111,595	0.48
92,000	Kingdee International Software	99,432	0.43	872	NAVER	127,696	0.55
27,000	NetEase	607,768	2.63	6,133	SK Hynix	719,416	3.11
6,512	New Oriental Education & Technology	615,579	2.66				
6,493	PDD	818,183	3.53	<b>Taiwan</b>			
33,076	TAL Education	490,848	2.12	37,000	Accton Technology	607,507	2.63
17,300	Tencent	612,643	2.64	30,000	AP Memory Technology	431,832	1.86
37,877	Tencent Music Entertainment	396,383	1.71	72,000	ASE Technology	316,614	1.37
10,450	Trip.com	476,331	2.06	28,000	Asia Vital Components	471,251	2.04
42,600	Xiaomi	71,946	0.31	3,400	ASPEED Technology	294,184	1.27
				44,000	E Ink	342,429	1.48
				5,000	eMemory Technology	428,668	1.85
<b>China</b>				15,000	Faraday Technology	183,647	0.79
9,384	Advanced Micro-Fabrication Equipment China	191,181	0.83	2,000	Largan Precision	163,875	0.71
3,588	Beijing Kingsoft Office Software	134,928	0.58	14,311	Lotes	464,062	2.00
64,000	Huakai Yibai Technology	174,632	0.75	29,000	Phison Electronics	576,156	2.49
39,100	IKD	111,845	0.48	26,000	Powertech Technology	128,316	0.55
27,220	Shanghai Baosight Software	176,805	0.76	74,000	Quanta Computer	543,128	2.35
21,800	Shenzhen Inovance Technology	191,251	0.82	90,000	Taiwan Semiconductor Manufacturing	1,964,599	8.49
20,987	Shenzhen Transsion	462,262	2.00	123,000	Wistron	449,437	1.94
189,200	TCL Technology	118,954	0.52	8,000	Wiwynn	589,696	2.55
107,100	Zhejiang Sanhua Intelligent Controls	370,423	1.60	18,000	Yageo	317,752	1.37
17,200	Zhongji Innolight	370,398	1.60				
						8,273,153	35.74
<b>Japan</b>				<b>United States</b>			
22,900	Appier	287,121	1.24	2,591	Cognizant Technology Solutions	206,140	0.89
1,900	Disco	613,481	2.65	<b>Total Common Stocks (Shares)</b>			
10,300	Freee	238,437	1.03	22,914,027 98.97			
1,600	GMO Payment Gateway	107,959	0.47	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
3,500	Harmonic Drive Systems	91,677	0.40	22,914,027 98.97			
5,200	Ibiden	240,091	1.04	<b>Total Portfolio</b>			
500	Keyence	234,302	1.01	22,914,027 98.97			
4,300	Kokusai Electric	127,592	0.55	<b>Other Net Assets</b>			
600	Lasertec	160,372	0.69	238,938 1.03			
2,500	Money Forward	110,561	0.48	<b>Total Net Assets (USD)</b>			
				23,152,965 100.00			

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

# China Innovation Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
<b>CNH Hedged Share Class</b>						
CNY	36,142	USD	260,201	BNY Mellon	15/3/2024	(1)
USD	5,408	CNY	751	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(1)
Total net unrealised depreciation						(1)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Technology	56.11
Communications	17.78
Industrial	11.46
Consumer Non-cyclical	7.24
Consumer Cyclical	5.27
Financials	1.11
Other Net Assets	1.03
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Multi-Asset Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				1,700	XPeng	7,797	0.04
				11,000	Zhongsheng	20,180	0.11
						2,033,482	10.87
<b>FUNDS</b>				<b>China</b>			
				29,000	37 Interactive Entertainment Network Technology	78,406	0.42
29,213	Ireland BlackRock ICS US Treasury Fund <sup>†</sup>	3,337,486	17.86	249,100	Agricultural Bank of China	144,860	0.78
				10,200	Air China	10,589	0.06
				8,700	Anhui Guangxin Agrochemical	17,786	0.09
21,159	Luxembourg Amundi MSCI China ESG Leaders Extra UCITS ETF	1,692,085	9.05	2,414	Anker Innovations Technology	27,373	0.15
181,796	BlackRock Global Funds - China Impact Fund <sup>††</sup>	1,447,095	7.74	228,000	Bank of Communications	149,715	0.80
301,714	BlackRock Global Funds - China Onshore Bond Fund <sup>††</sup>	3,261,529	17.45	47,000	BBMG	12,720	0.07
190,816	Systematic China Environmental Tech Fund	1,599,043	8.56	15,500	Beijing Yanjing Brewery	18,845	0.10
				200,900	BOE Technology	111,253	0.60
				3,000	BYD	74,084	0.40
				5,000	BYD	132,684	0.71
				3,700	CGN Power	1,982	0.01
				5,200	Chaozhou Three-Circle	18,303	0.10
				80,500	Chengdu Xingrong Environment	67,818	0.36
				366,000	China Construction Bank	228,175	1.22
				26,400	China Construction Bank	25,649	0.14
				29,500	China Merchants Bank	115,133	0.62
				44,200	China Minsheng Banking	24,784	0.13
				23,800	China Pacific Insurance	45,425	0.24
				52,000	China Petroleum & Chemical	28,765	0.15
				76,900	China Petroleum & Chemical	66,706	0.36
				30,100	China Southern Airlines	24,731	0.13
				58,100	China State Construction Engineering	43,141	0.23
				19,900	China United Network Communications	13,257	0.07
				142,300	China Vanke	110,165	0.59
				13,400	COFCO Sugar	17,054	0.09
				1,550	Espressif Systems Shanghai	20,383	0.11
				700	G-bits Network Technology Xiamen	21,043	0.11
				8,900	Glodon	16,910	0.09
				170,400	Goldwind Science & Technology	64,871	0.35
				59,700	Goldwind Science & Technology	63,304	0.34
				1,100	Goneo	15,572	0.08
				41,500	Great Wall Motor	46,973	0.25
				10,200	Gree Electric Appliances of Zhuhai	55,282	0.30
				15,400	GRG Banking Equipment	24,644	0.13
				3,400	Guangzhou Baiyunshan Pharmaceutical	13,959	0.07
				20,100	Haier Smart Home	67,204	0.36
				3,100	Hangzhou Robam Appliances	10,756	0.06
				9,700	Hisense Home Appliances	40,105	0.21
				4,200	Huadong Medicine	19,633	0.10
				70,800	Huatai	142,876	0.76
				24,300	Huayu Automotive Systems	58,920	0.31
				178,000	Industrial & Commercial Bank of China	91,869	0.49
				35,700	Inner Mongolia Yili Industrial	140,469	0.75
<b>Total Funds</b>							
		11,337,238	60.66				
<b>COMMON STOCKS (SHARES)</b>							
<b>Bermuda</b>							
26,800	China Gas	24,548	0.13				
<b>Cayman Islands</b>							
28,200	Alibaba	262,630	1.40				
1,244	Baozun	2,948	0.02				
300	BeiGene	4,063	0.02				
42,000	Bosideng International	21,194	0.11				
83,000	China Lesso	39,551	0.21				
3,000	China Medical System	4,929	0.03				
140,000	China Yuhua Education	10,195	0.05				
1,300	ENN Energy	10,687	0.06				
98,000	Geely Automobile	107,169	0.58				
691	H World	26,002	0.14				
9,000	HUTCHMED China	27,824	0.15				
4,304	I-Mab	8,049	0.04				
5,600	JD.com	63,708	0.34				
5,500	Kuaishou Technology	31,267	0.17				
2,300	Li Auto	52,096	0.28				
9,800	Meituan	99,907	0.53				
2,168	MINISO	40,281	0.22				
2,600	MINISO	12,107	0.06				
1,052	NetEase	116,204	0.62				
4,100	NetEase	92,291	0.49				
1,039	PDD	130,924	0.70				
3,800	Sunny Optical Technology	24,661	0.13				
15,200	Tencent	538,276	2.88				
2,074	Trip.com	93,641	0.50				
1,150	Trip.com	52,419	0.28				
4,220	Vipshop	81,868	0.44				
3,500	Wuxi Biologics Cayman	8,513	0.05				
169,000	Xiabuxiabu Catering Management China	42,101	0.22				

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# China Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,300	Jiangsu Hengrui Pharmaceuticals	7,693	0.04	28,800	Sinopec Shanghai Petrochemical	11,072	0.06
10,000	Jiangxi Hongcheng Environment	12,658	0.07	10,800	Sunwoda Electronic	21,315	0.11
27,500	Jinyu Bio-Technology	33,091	0.18	28,900	Tasly Pharmaceutical	67,667	0.36
43,065	Joincare Pharmaceutical Industry	72,202	0.39	29,100	Tianma Microelectronics	36,996	0.20
1,300	Kweichow Moutai	305,826	1.64	62,200	Weichai Power	145,721	0.78
189,300	Lingyi iTech Guangdong	144,239	0.77	1,300	Wuliangye Yibin	25,666	0.14
26,007	Livzon Pharmaceutical	138,931	0.74	11,800	Yonyou Network Technology	20,750	0.11
14,250	Luxi Chemical	19,659	0.11	4,700	Yuan Longping High-tech Agriculture	9,061	0.05
22,300	Meihua	33,427	0.18	6,900	Yunnan Baiyao	47,720	0.26
13,300	Offshore Oil Engineering	11,426	0.06	45,600	Yutong Bus	118,160	0.63
26,800	Oriental Pearl	27,525	0.15	6,000	Zhengzhou Coal Mining Machinery	12,316	0.07
16,700	Perfect World	27,165	0.15	24,300	Zoomlion Heavy Industry Science and Technology	26,981	0.14
35,500	Ping An Insurance of China	159,186	0.85			4,531,203	24.26
24,000	Postal Savings Bank of China	12,663	0.07		<b>United States</b>		
2,100	Quectel Wireless Solutions	11,857	0.06	774	Yum China	33,777	0.18
200,200	Shandong Nanshan Aluminum	86,136	0.46		<b>Total Common Stocks (Shares)</b>	6,623,010	35.44
43,900	Shanghai Electric	25,834	0.14		<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	17,960,248	96.10
7,100	Shanghai Jahwa United	19,186	0.10		<b>Total Portfolio</b>	17,960,248	96.10
53,200	Shanghai Pharmaceuticals	133,866	0.72		<b>Other Net Assets</b>	728,934	3.90
29,500	Shanghai Tunnel Engineering	25,385	0.14		<b>Total Net Assets (USD)</b>	18,689,182	100.00
59,100	Shanghai Yuyuan Tourist Mart	54,219	0.29				
3,900	Shenzhen Kinwong Electronic	11,091	0.06				
17,900	Shenzhen Sunway Communication	49,911	0.27				
5,800	Sichuan Swellfun	40,426	0.22				

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	4,479	USD	32,240	BNY Mellon	15/3/2024	-
USD	237	CNY	33	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(0)
<b>EUR Hedged Share Class</b>						
EUR	4,881	USD	4,531	BNY Mellon	15/3/2024	37
USD	34	EUR	37	BNY Mellon	15/3/2024	-
Net unrealised appreciation						37
<b>HKD Hedged Share Class</b>						
HKD	4,522	USD	35,323	BNY Mellon	15/3/2024	(8)
USD	258	HKD	33	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(8)
Total net unrealised appreciation						29

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Multi-Asset Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
10	USD	SGX FTSE China A50 Index	March 2024	(776)
53	USD	MSCI China Index	March 2024	6,893
Total				6,117

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
IRS	CNY 21,000,000	Fund receives Floating CNY - 7D China Fixing Repo Rates 3 Month; and pays Fixed 2.46%	BNP Paribas	20/3/2029	50,806	50,806
Total					50,806	50,806

IRS: Interest Rate Swaps

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Investment Funds	60.66
Communications	7.81
Consumer Cyclical	7.47
Financials	6.69
Consumer Non-cyclical	5.47
Industrial	3.07
Technology	2.83
Basic Materials	0.90
Utilities	0.63
Energy	0.57
Other Net Assets	3.90
100.00	

# China Onshore Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				CNY 10,000,000	Beijing Capital Development 3.76% 22/9/2027	10,129,600	1.37
<b>BONDS</b>				CNY 10,000,000	Beijing Infrastructure Investment 4.15% 11/9/2024	10,090,865	1.36
<b>Bermuda</b>				CNY 10,000,000	Chengdu Rail Transit 3.97% 15/3/2027	10,375,245	1.40
USD 200,000	China Oil & Gas 4.7% 30/6/2026	1,363,708	0.18	CNY 50,000,000	China Development Bank 2.19% 14/12/2024	50,114,750	6.77
USD 250,000	Luye Pharma 6.25% 6/7/2028	1,524,645	0.21	CNY 10,000,000	China Energy Conservation & Environmental Protection 3.52% 15/4/2025	10,109,980	1.37
		2,888,353	0.39	CNY 45,500,000	China Government Bond 3% 15/10/2053	50,600,300	6.84
<b>British Virgin Islands</b>				CNY 12,500,000	China Government Bond 3.12% 25/10/2052	13,914,802	1.88
USD 200,000	Central Plaza Development 3.85% 14/7/2025	1,306,528	0.18	CNY 33,500,000	China Government Bond 3.19% 15/4/2053	38,448,005	5.20
USD 200,000	Central Plaza Development 4.65% 19/1/2026	1,241,768	0.17	CNY 5,000,000	China Government Bond 3.72% 12/4/2051	6,100,210	0.82
USD 200,000	China Cinda 2020 I Management 5.75% 7/2/2027	1,442,452	0.20	CNY 10,000,000	China Merchants 2.8% 28/9/2025	10,040,510	1.36
CNH 8,000,000	CMS International Gemstone 3.3% 18/9/2026	7,940,000	1.07	USD 750,000	China Merchants Bank 1.2% 10/9/2025	5,083,398	0.69
USD 200,000	Franshion Brilliant 4% 21/6/2024	1,419,403	0.19	CNY 10,000,000	China Merchants Commerce Leasing 3.43% 22/8/2027	10,229,200	1.38
HKD 2,000,000	Link CB 1.6% 3/4/2024	1,834,028	0.25	CNY 10,000,000	China Railway 3.34% 28/5/2024	10,020,300	1.35
USD 200,000	Oriental Capital 7% 28/9/2025	1,407,702	0.19	CNY 1,000,000	China Three Gorges 0.1% 1/6/2027	1,171,880	0.16
USD 200,000	Peak RE Bvi 5.35% 28/10/2025	1,357,439	0.18	CNY 10,000,000	China Yangtze Power 3.05% 9/11/2024	10,047,075	1.36
USD 200,000	Vertex Capital Investment 2.85% 28/7/2026	1,340,702	0.18	CNY 10,000,000	China Yangtze Power 3.4% 9/8/2024	10,019,873	1.35
USD 200,000	Vertex Capital Investment 4.75% 3/4/2024	1,439,433	0.20	CNY 500,000	Chongqing Longhu Development 3.8% 4/3/2027	412,583	0.06
USD 200,000	Zhejiang Kumpeng Bvi 6.7% 16/10/2024	1,445,788	0.20	CNY 500,000	Chongqing Longhu Development 4.2% 17/1/2027	397,611	0.05
USD 200,000	Zhongyuan Sincere Investment 4.25% 28/6/2024	1,432,703	0.19	CNY 1,000,000	Chongqing Longhu Development 4.67% 19/7/2026	964,306	0.13
		23,607,946	3.20	USD 200,000	Chongqing Nan'an Urban Construction & Development 4.5% 17/8/2026	1,370,769	0.19
<b>Cayman Islands</b>				CNY 10,000,000	Chongqing Rail Transit 3.79% 9/3/2024	10,004,000	1.35
USD 200,000	AAC Technologies 2.625% 2/6/2026	1,318,531	0.18	CNY 10,000,000	Chongqing Rail Transit 4.09% 20/9/2024	10,100,700	1.36
USD 300,000	Baidu 2.375% 23/8/2031	1,776,527	0.24	CNY 20,000,000	Contemporary Amperex Technology 2.9% 14/12/2027	20,128,530	2.72
HKD 2,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	1,951,953	0.26	CNY 10,000,000	DBS Bank China 4.7% 24/3/2031	10,379,975	1.40
USD 200,000	CDBL Funding 1 3.5% 24/10/2027	1,362,029	0.18	CNH 1,000,000	Fujian Zhangzhou City Investment 4.3% 12/12/2026	1,005,000	0.14
USD 200,000	China Overseas Finance Cayman VIII 3.05% 27/11/2029	1,256,798	0.17	CNY 10,000,000	Guangzhou Communications Investment 3.25% 12/7/2024	10,033,515	1.36
USD 400,000	Geely Automobile 4% 9/12/2024	2,828,387	0.38	CNY 10,000,000	Guangzhou Metro 2.74% 30/4/2025	10,058,000	1.36
		10,494,225	1.41	CNY 10,000,000	Guotai Junan Securities 4.2% 31/12/2079	10,097,320	1.36
<b>China</b>				USD 200,000	Henan Railway Construction & Investment 2.2% 26/1/2025	1,391,418	0.19
CNY 600,000	Bank of Chengdu 0.4% 3/3/2028	706,431	0.10	CNY 10,000,000	Huadian New Energy 3.08% 9/11/2024	10,047,720	1.36
CNY 10,000,000	Bank of Chengdu 4.55% 22/8/2029	10,107,200	1.37				
CNY 10,000,000	Bank of China 2.6% 23/2/2025	10,034,593	1.36				
CNY 10,000,000	Bank of Communications 2.42% 9/8/2025	10,013,281	1.35				
CNY 10,000,000	Bank of Communications 3.45% 25/2/2032	10,320,210	1.39				
CNY 1,000,000	Bank of Hangzhou 0.8% 29/3/2027	1,115,595	0.15				
CNY 1,000,000	Bank of Nanjing 0.7% 15/6/2027	1,126,515	0.15				
CNY 10,000,000	Bank of Ningbo 3.87% 7/6/2031	10,295,100	1.39				
CNY 600,000	Bank of Suzhou 1% 12/4/2027	712,092	0.10				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Onshore Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 10,000,000	Huaneng Renewables 3.05% 19/5/2025	10,060,500	1.36	CNH 1,000,000	Jinan Urban Construction International Investment 4% 8/12/2026	1,007,575	0.13
CNY 10,000,000	Huatai 3.23% 6/2/2026	10,160,080	1.37	USD 400,000	Pingan Real Estate Capital 3.45% 29/7/2026	2,367,837	0.32
CNY 10,000,000	Hubei Communications Investment 3.75% 22/3/2024	10,008,300	1.35	CNH 10,000,000	Swire Properties MTN Financing 3.3% 25/7/2025	9,950,000	1.34
CNY 10,000,000	Huzhou City Investment Development 3.32% 9/11/2026	10,055,800	1.36	USD 200,000	Westwood 2.8% 20/1/2026	1,334,231	0.18
CNY 10,000,000	Industrial & Commercial Bank of China 2.6% 10/6/2025	10,029,215	1.36			30,500,384	4.11
CNY 2,150,000	Industrial Bank 1% 27/12/2027	2,233,001	0.30		<b>India</b>		
CNY 10,000,000	Industrial Bank 3.62% 25/11/2031	10,343,360	1.40	USD 250,000	GMR Hyderabad International Airport 4.25% 27/10/2027	1,665,736	0.23
USD 200,000	Jinjiang Road & Bridge Construction Development 6.08% 18/6/2024	1,438,975	0.19		<b>Japan</b>		
CNY 730,000	LONGi Green Energy Technology 0.8% 5/1/2028	740,913	0.10	USD 200,000	Fukoku Mutual Life Insurance 6.8% 14/11/2033	1,511,168	0.20
CNY 10,000,000	Nanjing Metro 3.45% 26/2/2025	10,110,150	1.37	USD 525,000	Mitsubishi UFJ Financial 8.2% 15/1/2029	4,069,319	0.55
CNY 10,000,000	Qingdao Metro 3.58% 17/6/2026	10,047,225	1.36	USD 250,000	Sumitomo Mitsui Trust Bank 6.504% 14/9/2026	1,819,194	0.25
USD 200,000	Science City Guangzhou Investment 6.8% 5/8/2025	1,449,994	0.20			7,399,681	1.00
CNY 700,000	SDIC Capital 0.8% 24/7/2026	761,890	0.10		<b>Mauritius</b>		
CNY 10,000,000	Shanghai Infrastructure Construction & Development 3.16% 22/8/2025	10,074,355	1.36	USD 400,000	Greenko Solar Mauritius 5.55% 29/1/2025	2,847,740	0.38
CNY 10,000,000	Shudao Investments 3.5% 16/11/2025	10,147,070	1.37		<b>Philippines</b>		
CNY 10,000,000	Suyin Financial Leasing 3.55% 21/4/2024	10,002,693	1.35	USD 200,000	Rizal Commercial Banking 5.5% 18/1/2029	1,442,747	0.20
CNY 10,000,000	TCL Technology 2.95% 21/10/2024	10,023,655	1.35		<b>Singapore</b>		
CNY 10,000,000	Three Gorges Capital 2.99% 18/4/2025	10,067,750	1.36	USD 250,000	Medco Maple Tree 8.96% 27/4/2029*	1,875,296	0.25
USD 200,000	Tianjin Rail Transit Urban Development 7.5% 12/9/2024	1,446,580	0.20	SGD 500,000	Straits Trading 3.25% 13/2/2028	2,518,411	0.34
CNY 800,000	Wens Foodstuffs 1% 29/3/2027	976,180	0.13			4,393,707	0.59
CNY 10,000,000	Xinxing Cathay International 4.13% 14/4/2024	10,019,600	1.35		<b>South Korea</b>		
CNY 10,000,000	Yiwu State-owned Capital Operation 5% 30/6/2024	10,081,345	1.36	USD 200,000	Kookmin Bank 2.5% 4/11/2030	1,189,784	0.16
USD 500,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	3,416,239	0.46	USD 200,000	Shinhan Bank 4% 23/4/2029	1,336,061	0.18
CNH 1,000,000	Zibo City Asset Operation 5.8% 18/1/2027	1,005,755	0.14	USD 200,000	SK Hynix 5.5% 16/1/2029	1,439,959	0.19
		572,019,082	77.30	USD 300,000	SK Hynix 6.25% 17/1/2026*	2,183,780	0.30
				USD 200,000	SK Hynix 6.375% 17/1/2028	1,483,088	0.20
						7,632,672	1.03
					<b>United Kingdom</b>		
				USD 600,000	HSBC 6% 22/5/2027	4,100,005	0.55
				USD 350,000	HSBC 6.914% 14/8/2027	2,559,722	0.35
				USD 400,000	Standard Chartered 4.75% 14/1/2031	2,345,703	0.32
				USD 200,000	Standard Chartered 6.296% 6/7/2034	1,486,912	0.20
				USD 200,000	Standard Chartered 7.374% 8/2/2028	1,465,832	0.20
						11,958,174	1.62
					<b>United States</b>		
				USD 200,000	Nissan Motor Acceptance 2.75% 9/3/2028	1,269,769	0.17
				USD 75,000	Nissan Motor Acceptance 6.95% 15/9/2026*	554,852	0.08
				CNH 3,700,000	Prologis 3.5% 6/2/2027	3,714,060	0.50
						5,538,681	0.75
				Total Bonds		682,389,128	92.21

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

# China Onshore Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CNH)	% of Net Assets
<b>CERTIFICATES OF DEPOSIT</b>			
<b>China</b>			
CNY 10,000,000	Ping An Bank 0% 7/6/2024	9,907,306	1.34
Total Certificates of Deposit		9,907,306	1.34
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		692,296,434	93.55
<b>Other Transferable Securities</b>			
<b>BONDS</b>			
<b>China</b>			
USD 200,000	Tianfeng 6.5% 5/3/2026**	1,442,819	0.19
Total Bonds		1,442,819	0.19
Total Other Transferable Securities		1,442,819	0.19
Total Portfolio		693,739,253	93.74
Other Net Assets		46,295,847	6.26
Total Net Assets (CNH)		740,035,100	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
CNH	5,708,198	USD	40,898,529	Citigroup	20/5/2024	(23,736)
CNH	5,417,045	USD	38,833,170	Morgan Stanley	20/5/2024	(1,808)
CNH	5,417,045	USD	38,703,161	Barclays	20/5/2024	(131,818)
CNH	1,183,000	USD	8,487,551	JP Morgan	20/5/2024	6,584
HKD	43,560	USD	340,000	UBS	20/5/2024	(184)
USD	475,000	SGD	354,997	Goldman Sachs	20/5/2024	877
USD	5,305,000	HKD	680,138	Citigroup	20/5/2024	6,279
USD	14,301,194	CNY	2,000,000	BNY Mellon	20/5/2024	36,874
USD	20,127,080	CNH	2,800,000	Citigroup	20/5/2024	(53,786)
USD	-	HKD	-	Barclays	20/5/2024	6
Net unrealised depreciation						(160,712)
<b>EUR Hedged Share Class</b>						
EUR	75,865	CNY	9,780	BNY Mellon	15/3/2024	566
Net unrealised appreciation						566
<b>HKD Hedged Share Class</b>						
CNY	492,269	HKD	453,621	BNY Mellon	15/3/2024	690
HKD	4,180,042	CNY	4,533,755	BNY Mellon	15/3/2024	(8,590)
Net unrealised depreciation						(7,900)
<b>USD Hedged Share Class</b>						
CNY	14,722	USD	106,135	BNY Mellon	15/3/2024	141
USD	611,451,331	CNY	84,903,802	BNY Mellon	15/3/2024	(172,901)
Net unrealised depreciation						(172,760)
Total net unrealised depreciation						(340,806)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# China Onshore Bond Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) CNH
(12)	USD	US Treasury 2 Year Note (CBT)	June 2024	(14,293)
48	USD	US Treasury 5 Year Note (CBT)	June 2024	107,565
Total				93,272

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation CNH	Market Value CNH
24	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 5,700	15/3/2024	(6,124)	133,652
Total						(6,124)	133,652

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation CNH	Market Value CNH
(24)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,500	15/3/2024	12,014	(5,523)
Total						12,014	(5,523)

# Circular Economy Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Denmark</b>							
168,043	Pandora	27,320,730	1.81	2,046,728	SSAB	16,002,647	1.06
<b>Finland</b>							
1,212,469	UPM-Kymmene	40,844,456	2.70	2,082,702	SIG*	41,827,887	2.77
<b>France</b>							
234,120	Carbios SACA	6,273,882	0.42	<b>United Kingdom</b>			
355,436	Cie de Saint-Gobain	27,456,317	1.82	228,585	Ashtead	16,447,709	1.09
971,627	Dassault Systemes	45,839,504	3.03	563,369	Coca-Cola Europacific Partners	39,266,819	2.59
13,564	Hermes International	34,074,809	2.25	55,714,528 3.68			
94,719	L'Oreal	45,544,687	3.01	<b>United States</b>			
219,578	Schneider Electric	50,098,989	3.31	417,210	AECOM	37,377,844	2.47
928,211	Veolia Environnement	29,325,063	1.94	263,840	Avery Dennison	56,812,667	3.76
238,613,251 15.78				151,107	Badger Meter	23,874,906	1.58
<b>Germany</b>				59,686	Cintas	37,576,515	2.49
405,943	Siemens Healthineers*	24,548,948	1.62	762,828	Copart*	40,384,114	2.67
286,183	Symrise*	29,403,205	1.95	171,019	Ecolab	38,398,896	2.54
53,952,153 3.57				1,811,237	Graphic Packaging*	47,128,386	3.12
<b>Ireland</b>				43,761	Kadant	14,727,327	0.97
859,619	CRH	71,967,303	4.76	182,552	Microsoft	74,811,635	4.95
614,135	Smurfit Kappa	26,458,462	1.75	125,988	NIKE	13,250,158	0.88
98,425,765 6.51				186,743	Nucor	35,892,005	2.37
<b>Japan</b>				426,484	Republic Services	78,293,933	5.18
72,200	Keyence	33,833,254	2.24	81,245	Thermo Fisher Scientific	46,344,585	3.06
399,400	Kurita Water Industries	16,271,008	1.07	419,312	TJX	41,595,751	2.75
50,104,262 3.31				438,193	Trex	40,497,797	2.68
<b>Netherlands</b>				175,581	Waste Management	36,097,698	2.38
62,367	ASML	58,995,977	3.90	437,709	Xylem	54,919,348	3.63
<b>Norway</b>				717,983,565 47.48			
5,035,784	Norsk Hydro	26,055,301	1.72	Total Common Stocks (Shares)			
<b>Spain</b>				1,457,069,520 96.36			
700,180	Industria de Diseno Textil	31,228,998	2.07	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				1,457,069,520 96.36			
				Total Portfolio			
				1,457,069,520 96.36			
				Other Net Assets			
				54,995,915 3.64			
				Total Net Assets (USD)			
				1,512,065,435 100.00			

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	488,210	USD	749,674	BNY Mellon	15/3/2024	1,241
USD	10,668	AUD	6,912	BNY Mellon	15/3/2024	(53)
Net unrealised appreciation						1,188
<b>CAD Hedged Share Class</b>						
CAD	784,395	USD	1,057,527	BNY Mellon	15/3/2024	(3,606)
USD	9,505	CAD	7,016	BNY Mellon	15/3/2024	(1)
Net unrealised depreciation						(3,607)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Circular Economy Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	433,941	USD	3,124,064	BNY Mellon	15/3/2024	(22)
USD	374,436	CNY	52,058	BNY Mellon	15/3/2024	51
Net unrealised appreciation						29
<b>EUR Hedged Share Class</b>						
EUR	3,484,411	USD	3,233,655	BNY Mellon	15/3/2024	25,451
USD	379,816	EUR	410,673	BNY Mellon	15/3/2024	(1,585)
Net unrealised appreciation						23,866
<b>GBP Hedged Share Class</b>						
GBP	7,864,021	USD	6,251,346	BNY Mellon	15/3/2024	58,553
USD	146,785	GBP	184,762	BNY Mellon	15/3/2024	(1,266)
Net unrealised appreciation						57,287
<b>HKD Hedged Share Class</b>						
HKD	2,795,967	USD	21,840,094	BNY Mellon	15/3/2024	(4,888)
USD	307,232	HKD	39,316	BNY Mellon	15/3/2024	53
Net unrealised depreciation						(4,835)
<b>JPY Hedged Share Class</b>						
JPY	205,422,993	USD	30,336,961,685	BNY Mellon	15/3/2024	(2,085,469)
USD	1,881,446,600	JPY	12,610,775	BNY Mellon	15/3/2024	360
Net unrealised depreciation						(2,085,109)
<b>NZD Hedged Share Class</b>						
NZD	128,400	USD	211,581	BNY Mellon	15/3/2024	835
USD	1,887	NZD	1,141	BNY Mellon	15/3/2024	(11)
Net unrealised appreciation						824
<b>SGD Hedged Share Class</b>						
SGD	506,470	USD	680,448	BNY Mellon	15/3/2024	367
USD	10,040	SGD	7,450	BNY Mellon	15/3/2024	(28)
Net unrealised appreciation						339
Total net unrealised depreciation						(2,010,018)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Industrial	37.98
Consumer Non-cyclical	17.62
Basic Materials	14.51
Consumer Cyclical	12.43
Technology	11.88
Utilities	1.94
Other Net Assets	3.64
	100.00



# Climate Action Equity Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Canada</b>							
2,509	Canadian Solar	54,771	1.21	8,295	EDP Renovaveis	114,833	2.53
2,864	Growth International	121,121	2.66	<b>Sweden</b>			
2,123	Maple Leaf Foods	36,398	0.80	29,886	Orron Energy	19,793	0.44
1,413	Nutrien	73,787	1.62	2,914	SSAB	22,783	0.50
12,012	SunOpta	82,162	1.81				
				42,576 0.94			
				<b>Switzerland</b>			
				966	Bunge Global*	90,804	2.00
				1,260	DSM-Firmenich	136,086	2.99
				362	SGS	34,963	0.77
				3,802	SIG*	76,357	1.68
				338,210 7.44			
				<b>United Kingdom</b>			
				550	Spirax-Sarco Engineering	72,138	1.59
				2,798	SSE	58,257	1.28
				130,395 2.87			
				<b>United States</b>			
				779	AECOM	69,791	1.54
				653	AGCO	71,752	1.58
				305	Albemarle	42,090	0.93
				509	Analog Devices	96,552	2.12
				293	Autodesk	75,208	1.66
				651	Avery Dennison	140,180	3.08
				962	Crown	73,112	1.61
				1,373	Darling Ingredients	57,474	1.26
				169	Deere	61,896	1.36
				567	Ecolab	127,308	2.80
				390	First Solar	60,103	1.32
				1,192	Ingersoll Rand	107,494	2.36
				666	John Bean Technologies	68,591	1.51
				2,562	NextEra Energy	141,832	3.12
				223	Quanta Services	53,491	1.18
				728	Republic Services	133,646	2.94
				316	Rogers	36,574	0.80
				306	Union Pacific*	78,036	1.72
				562	Waste Management	115,542	2.54
				872	Xylem	109,410	2.41
				1,720,082 37.84			
				Total Common Stocks (Shares)			
				4,274,553 94.04			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				4,274,553 94.04			
				Total Portfolio			
				4,274,553 94.04			
				Other Net Assets			
				270,770 5.96			
				Total Net Assets (USD)			
				4,545,323 100.00			
<b>China</b>							
1,500	Contemporary Amperex Technology	34,040	0.75				
<b>Denmark</b>							
4,290	Vestas Wind Systems	120,425	2.65				
<b>Finland</b>							
2,534	UPM-Kymmene	85,363	1.88				
<b>France</b>							
675	Cie de Saint-Gobain	52,142	1.15				
94	Robertet	81,179	1.79				
458	Schneider Electric	104,497	2.30				
2,857	Veolia Environnement	90,261	1.98				
				328,079 7.22			
<b>Germany</b>							
1,704	Infineon Technologies	61,904	1.36				
1,085	Symrise	111,476	2.45				
				173,380 3.81			
<b>Iceland</b>							
6,628	Marel	23,155	0.51				
<b>Ireland</b>							
1,311	Kerry	115,494	2.54				
857	Kingspan	77,618	1.71				
1,654	Smurfit Kappa	71,259	1.57				
				264,371 5.82			
<b>Isle of Man</b>							
439,443	Agronomics	54,575	1.20				
<b>Italy</b>							
15,363	Enel	98,340	2.16				
<b>Japan</b>							
100	Keyence	46,861	1.03				
1,200	Kurita Water Industries	48,886	1.08				
				95,747 2.11			
<b>Netherlands</b>							
2,094	STMicroelectronics	95,656	2.10				
<b>Norway</b>							
2,099	Salmar	132,728	2.92				
<b>South Korea</b>							
192	Samsung SDI	54,359	1.19				

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

# Climate Action Equity Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Industrial	33.28
Basic Materials	17.33
Consumer Non-cyclical	16.36
Utilities	11.51
Technology	7.24
Energy	5.18
Consumer Cyclical	1.94
Financials	1.20
Other Net Assets	5.96
	100.00

# Climate Action Multi-Asset Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				258	Canadian National Railway	30,940	0.07
<b>FUNDS</b>				6,215	Canadian Solar*	125,053	0.27
<b>Ireland</b>				692	CGI	73,427	0.16
29,942	iShares Physical Gold ETC~	1,099,372	2.36	4,628	Growth International	180,401	0.39
<b>Jersey</b>				3,435	Hydro One	94,469	0.20
570,346	Foresight Solar Fund	601,919	1.29	3,432	Maple Leaf Foods	54,234	0.12
<b>United Kingdom</b>				444	Northland Power*	7,033	0.02
757,141	Aquila European Renewables	567,856	1.22	1,840	Nutrien	88,564	0.19
755,776	Greencoat UK Wind	1,209,114	2.60	1,654	RioCan Real Estate Investment Trust	20,471	0.04
446,211	Gresham House Energy Storage Fund	326,916	0.70	1,005	Shopify	71,088	0.15
988,169	Sdcl Energy Efficiency Income Trust	756,275	1.62	752	Stantec	56,738	0.12
		2,860,161	6.14	19,399	SunOpta	122,302	0.26
Total Funds		4,561,452	9.79	3,297	TELUS	53,301	0.12
				802	Thomson Reuters	116,269	0.25
				1,356	Wheaton Precious Metals	50,929	0.11
				399	WSP Global	57,579	0.12
						1,260,604	2.71
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>Cayman Islands</b>			
<b>Australia</b>				11,500	3SBio	7,001	0.02
3,230	Brambles	29,282	0.06	32,000	Ausnutria Dairy	9,533	0.02
281	CSL	48,386	0.11	3,300	BeiGene	41,190	0.09
472	Goodman	8,490	0.02	7,600	Budweiser Brewing APAC	11,348	0.02
12,365	Pilbara Minerals*	31,241	0.07	4,000	China Medical System	6,057	0.01
665	REA	77,651	0.16	25,000	China Mengniu Dairy	57,934	0.12
2,714	Scentre	5,077	0.01	2,500	East Buy	7,124	0.02
2,318	Transurban	18,880	0.04	6,300	GDS	4,933	0.01
		219,007	0.47	4,000	Hansoh Pharmaceutical	6,500	0.01
<b>Austria</b>				2,100	JD Logistics	1,921	0.00
96	ANDRITZ	5,544	0.01	96	KE	1,209	0.00
396	Verbund†	26,492	0.06	1,100	Li Auto	22,965	0.05
		32,036	0.07	2,500	New Oriental Education & Technology	21,858	0.05
<b>Belgium</b>				6,000	Sino Biopharmaceutical	2,212	0.01
1,305	Anheuser-Busch InBev	73,406	0.16	895	TAL Education	12,242	0.03
241	Groupe Bruxelles Lambert	16,692	0.03	9,000	Want Want China	4,578	0.01
3,070	Umicore*	59,527	0.13	600	XPeng	2,537	0.00
		149,625	0.32			221,142	0.47
<b>Bermuda</b>				<b>Chile</b>			
124,000	Beijing Enterprises Water	26,866	0.06	39,337	Empresas CMPC	63,540	0.14
55,500	Luye Pharma	18,887	0.04	106	Sociedad Quimica y Minera de Chile	4,896	0.01
		45,753	0.10			68,436	0.15
<b>Brazil</b>				<b>China</b>			
8,908	Atacadao	19,944	0.04	3,000	BYD	68,284	0.15
1,139	Cia de Saneamento Basico do Estado de Sao Paulo SABESP	16,580	0.04	23,400	China Vanke*	16,698	0.04
11,103	Hapvida Participacoes e Investimentos	7,635	0.02	1,200	China Vanke	1,541	0.01
1,177	Hypera	7,389	0.01	4,720	Contemporary Amperex Technology	98,729	0.21
1,620	Klabin	6,771	0.01	1,800	Dajin Heavy Industry	4,995	0.01
9,801	Lojas Renner	28,720	0.06	2,620	Ganfeng Lithium	13,423	0.03
6,732	Sendas Distribuidora	17,506	0.04	6,800	Ganfeng Lithium*	20,819	0.04
		104,545	0.22	7,200	Hengdian DMEGC Magnetics	13,217	0.03
<b>Canada</b>				4,900	Jiangsu Hengrui Pharmaceuticals	26,728	0.06
1,683	BCE*	57,806	0.12				

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Climate Action Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
2,300	KDDI*	64,592	0.14		<b>Singapore</b>		
100	Keisei Electric Railway	4,314	0.01	700	CapitaLand Investment*	1,335	0.00
400	Keyence	172,769	0.37		<b>South Africa</b>		
1,000	Komatsu	26,801	0.06	250	Aspen Pharmacare	2,342	0.00
700	Kubota	9,471	0.02	671	Shoprite	8,289	0.02
2,500	Kurita Water Industries	93,874	0.20	5,336	Vodacom	24,121	0.05
19,400	LY	49,398	0.10			34,752	0.07
600	Mitsubishi Estate	8,512	0.02		<b>South Korea</b>		
1,000	Mitsui Fudosan	25,043	0.05	2,920	Coway	109,549	0.23
2,400	Murata Manufacturing	44,741	0.10	1,405	Hana Financial	55,045	0.12
400	NEC	24,889	0.05	18,190	Hanon Systems	77,686	0.17
400	Nippon Yusen	11,771	0.03	904	Hanwha Solutions	17,364	0.04
300	Nomura Real Estate	6,888	0.02	6,573	Industrial Bank of Korea	63,697	0.14
200	Nomura Research Institute	5,185	0.01	1,401	KB Financial	61,580	0.13
1,700	Obayashi	15,196	0.03	1,782	LS Electric	79,066	0.17
400	Odakyu Electric Railway	5,192	0.01	310	Samsung SDI	80,896	0.17
1,100	Ono Pharmaceutical	16,877	0.04	1,906	Shinhan Financial	57,456	0.12
1,100	Renesas Electronics	16,650	0.04			602,339	1.29
400	Secom	26,937	0.06		<b>Spain</b>		
1,300	Shionogi	59,998	0.13	67	Acciona	6,955	0.01
3,800	SoftBank	46,223	0.10	1,381	ACCIONA Energias Renovables*	27,178	0.06
500	Sony	39,915	0.08	114	Aena SME	19,927	0.04
1,700	Toyota Motor	37,961	0.08	17,824	EDP Renovaveis*	227,434	0.49
400	West Japan Railway	15,370	0.03			281,494	0.60
3,100	ZOZO	64,884	0.14		<b>Sweden</b>		
		1,346,784	2.89	555	Atlas Copco	8,943	0.02
	<b>Jersey</b>			240	Atlas Copco	3,342	0.01
3,017	WPP*	25,098	0.05	355	EQT	9,637	0.02
	<b>Malaysia</b>			48,148	Orron Energy	29,391	0.06
120,400	Public Bank	102,895	0.22	4,008	SSAB	28,884	0.06
	<b>Mexico</b>					80,197	0.17
39,168	America Movil	34,174	0.08		<b>Switzerland</b>		
44,421	Grupo Rotoplas	71,204	0.15	1,083	ABB	46,150	0.10
		105,378	0.23	2,266	Bunge Global*	196,330	0.42
	<b>Netherlands</b>			2,040	DSM-Firmenich	203,082	0.44
22	Akzo Nobel	1,483	0.00	16	Givaudan	62,307	0.13
109	ASML	95,037	0.21	59	Kuehne + Nagel International	18,323	0.04
714	Koninklijke Ahold Delhaize	19,671	0.04	922	Novartis*	86,691	0.18
2,455	Koninklijke KPN	8,318	0.02	621	SGS	55,283	0.12
367	NXP Semiconductors	83,881	0.18	7,207	SIG*	133,411	0.29
3,702	STMicroelectronics	155,873	0.33	90	Sika	24,164	0.05
		364,263	0.78	496	TE Connectivity	65,906	0.14
	<b>New Zealand</b>					891,647	1.91
970	Auckland International Airport	4,423	0.01		<b>Taiwan</b>		
1,498	Fisher & Paykel Healthcare	20,663	0.05	73,000	Cathay Financial	95,896	0.21
3,190	Meridian Energy	10,740	0.02	13,000	Delta Electronics	111,638	0.24
		35,826	0.08	18,629	E.Sun Financial	13,716	0.03
	<b>Norway</b>			50,350	Fubon Financial	99,836	0.22
1,874	Mowi	33,584	0.07	40,638	Taishin Financial	20,619	0.04
4,276	Orkla	28,387	0.06	4,000	Taiwan Semiconductor Manufacturing	80,480	0.17
3,653	Salmar*	212,911	0.46				
3,688	Telenor	37,335	0.08				
		312,217	0.67				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Climate Action Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
28,000	United Renewable Energy	10,124	0.02	423	Ball	25,023	0.05
3,000	Wiwynn	203,826	0.44	367	Baxter International*	13,923	0.03
		636,135	1.37	525	Best Buy	41,064	0.09
	<b>Thailand</b>			119	BioMarin Pharmaceutical	9,578	0.02
305,600	Charoen Pokphand Foods	148,437	0.32	325	Block	24,040	0.05
6,500	Delta Electronics Thailand	11,902	0.03	287	Bloom Energy	2,452	0.01
27,500	Energy Absolute	24,913	0.05	184	Boston Properties	11,090	0.02
75,300	Thai Union	27,867	0.06	1,319	Boston Scientific	80,592	0.17
		213,119	0.46	257	Cadence Design Systems	71,704	0.15
	<b>Turkey</b>			548	Campbell Soup	21,565	0.05
1,740	BIM Birlisik Magazalar	20,032	0.04	480	Church & Dwight	44,123	0.09
	<b>United Kingdom</b>			7,862	Cisco Systems	349,792	0.75
386	AstraZeneca	45,637	0.10	181	Clorox	25,549	0.05
17,647	Auto Trader*	154,100	0.33	2,356	Cognizant Technology Solutions*	172,770	0.37
790	Barratt Developments	4,312	0.01	1,812	Conagra Brands	47,048	0.10
151	Bunzl*	5,549	0.01	1,565	Corcept Therapeutics	34,807	0.07
1,283	Compass	32,595	0.07	1,556	Crown	108,999	0.23
115	Croda International	6,379	0.01	131	Cummins	32,668	0.07
1,255	Diageo	43,391	0.09	345	Danaher	81,034	0.17
754	Halma	20,397	0.04	2,607	Darling Ingredients	100,586	0.22
1,354	Informa	12,883	0.03	85	DaVita	9,885	0.02
2,531	JD Sports Fashion	3,513	0.01	55	Deckers Outdoor	45,011	0.10
539	Johnson Matthey	9,705	0.02	706	Deere	238,332	0.51
7,960	Kingfisher	21,933	0.05	161	Dell Technologies	13,782	0.03
356	London Stock Exchange	36,792	0.08	172	Dexcom	18,129	0.04
1,149	Pearson	12,798	0.03	150	Digital Realty Trust	20,085	0.04
570	Schroders	2,621	0.00	1,023	Dover	155,054	0.33
355	Segro	3,547	0.01	55	DR Horton	7,497	0.02
575	Severn Trent	17,066	0.04	2,036	eBay	88,924	0.19
1,062	Spirax-Sarco Engineering	128,389	0.28	1,654	Ecolab	342,302	0.73
2,817	SSE	54,061	0.11	1,166	Edwards Lifesciences	91,427	0.20
3,359	United Utilities*	40,746	0.09	219	Eli Lilly	150,890	0.32
		656,414	1.41	79	Enphase Energy	9,360	0.02
	<b>United States</b>			22	Equinix	18,141	0.04
757	Adobe	388,405	0.83	178	Estee Lauder	24,544	0.05
1,918	Advanced Micro Devices	323,448	0.69	314	Etsy	20,705	0.04
1,479	AECOM	122,131	0.26	2,682	Exelon	89,315	0.19
1,716	AGCO	173,794	0.37	1,014	First Solar	144,035	0.31
224	Agilent Technologies	28,216	0.06	650	FMC	31,184	0.07
240	Airbnb	34,921	0.08	997	General Mills	59,107	0.13
680	Albemarle	86,494	0.18	674	General Motors	25,402	0.05
2,808	Albertsons	52,799	0.11	318	Global Payments	38,224	0.08
211	American Tower	38,142	0.08	1,791	Graphic Packaging	42,954	0.09
239	Amgen	60,966	0.13	1,400	Hain Celestial*	12,833	0.03
1,995	Analog Devices	348,808	0.75	275	Hilton Worldwide	51,625	0.11
69	ANSYS	21,256	0.05	1,610	Hologic	109,591	0.24
14,253	Apple	2,384,416	5.12	304	Hormel Foods	9,765	0.02
451	Archer-Daniels-Midland	22,252	0.05	436	Host Hotels & Resorts	8,291	0.02
17,203	AT&T	270,034	0.58	4,624	HP	119,976	0.26
1,477	Autodesk	349,439	0.75	1,574	Incyte	85,916	0.18
45	AvalonBay Communities	7,375	0.02	2,760	Ingersoll Rand	229,413	0.49
1,514	Avery Dennison	300,490	0.65	577	International Flavors & Fragrances	40,169	0.09
276	Badger Meter	40,195	0.09	541	Intuit	332,336	0.71

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









# Climate Action Multi-Asset Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
43	USD	US Treasury 10 Year Note (CBT)	June 2024	6,578
2	GBP	Long Gilt	June 2024	(467)
Total				(34,929)

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
2,000,000	Call	OTC USD/JPY	Goldman Sachs	USD 136	1/3/2033	15,994	33,620
1	Put	Nasdaq 100 Stock Index	Exchange Traded	USD 17,300	15/3/2024	(16,732)	3,747
5	Put	S&P 500 Index	Exchange Traded	USD 4,450	15/3/2024	(32,001)	588
Total						(32,739)	37,955

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Continental European Flexible Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Belgium</b>							
1,908,907	Azelis	36,269,233	0.62	255,743	ASM International	143,650,843	2.46
<b>Denmark</b>				398,681	ASML	347,609,964	5.96
998,687	Coloplast	122,486,561	2.10	1,283,585	BE Semiconductor Industries*	215,642,280	3.69
907,779	DSV	135,548,003	2.32	2,659,644	Davide Campari-Milano*	25,085,762	0.43
4,940,163	Novo Nordisk	544,792,254	9.33	451,405	Ferrari	175,912,528	3.01
1,365,117	Pandora	204,569,497	3.51	813,632	IMCD*	115,535,744	1.98
				4,808,325	STMicroelectronics	202,454,524	3.47
				1,225,891,645 21.00			
<b>France</b>				<b>Spain</b>			
2,871,462	Cie de Saint-Gobain	204,448,094	3.50	18,814,229	CaixaBank*	78,511,778	1.35
97,277	Hermes International	225,244,894	3.86	<b>Sweden</b>			
409,720	LVMH Moet Hennessy Louis Vuitton	345,475,904	5.92	8,043,362	Atlas Copco	129,610,171	2.22
814,233	Schneider Electric	171,233,200	2.93	3,695,312	Epiroc	62,170,115	1.06
1,269,534	TotalEnergies*	75,257,976	1.29	3,071,993	EQT*	83,390,361	1.43
				275,170,647 4.71			
				<b>Switzerland</b>			
1,021,660,068 17.50				641,174	Cie Financiere Richemont	94,447,586	1.62
<b>Germany</b>				144,530	Lonza	70,304,312	1.21
571,159	Beiersdorf	76,078,379	1.30	728,454	Nestle	70,846,044	1.21
7,178,612	Commerzbank	77,421,330	1.32	31,995	Partners	42,398,508	0.72
593,840	CTS Eventim	43,647,240	0.75	721,982	Straumann*	105,707,305	1.81
167,544	Hypoport	32,436,518	0.56	383,703,755 6.57			
716,618	MTU Aero Engines	157,942,607	2.71	<b>United Kingdom</b>			
42,882	Rational*	32,611,761	0.56	444,223	Allfunds	2,962,967	0.05
882,542	Siemens	161,258,075	2.76	1,565,173	Ashtead	103,805,214	1.78
				4,162,868	RELX	168,483,476	2.89
				275,251,657 4.72			
				581,395,910 9.96			
<b>Ireland</b>				Total Common Stocks (Shares) 5,596,420,177 95.88			
23,042,638	AIB	100,511,987	1.72	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 5,596,420,177 95.88			
12,208,440	Bank of Ireland	99,498,786	1.71	Total Portfolio 5,596,420,177 95.88			
684,794	Kingspan	57,166,603	0.98	Other Net Assets 240,461,301 4.12			
739,526	Linde	305,100,317	5.23	Total Net Assets (EUR) 5,836,881,478 100.00			
<b>Italy</b>							
4,780,590	UniCredit	148,891,476	2.55				

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>GBP Hedged Share Class</b>						
EUR	9,470,919	GBP	11,079,867	BNY Mellon	15/3/2024	21,605
GBP	331,293,660	EUR	283,670,146	BNY Mellon	15/3/2024	(79,703)
Net unrealised depreciation						(58,098)

# Continental European Flexible Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>USD Hedged Share Class</b>						
EUR	33,754,668	USD	31,233,790	BNY Mellon	15/3/2024	135,600
USD	496,994,125	EUR	535,348,935	BNY Mellon	15/3/2024	(3,777,714)
Net unrealised depreciation						(3,642,114)
Total net unrealised depreciation						(3,700,212)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation EUR
2,627	EUR	EURO STOXX 50 Index	March 2024	405,622
Total				405,622

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
TRS	EUR 301,864	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 45 basis points>	HSBC Bank	19/8/2026	703,343	9,401,554
TRS	EUR 1,335,004	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 45 basis points>	HSBC Bank	10/2/2028	170,880	10,880,283
TRS	EUR 842,020	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 40 basis points>	JP Morgan	10/2/2025	107,779	6,862,463
Total					982,002	27,144,300

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:  
 Intercontinental Exchange LIBOR:  
 EUR - 1D Euro Short Term Rate (ESTR)

TRS: Total Return Swaps

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Consumer Non-cyclical	22.62
Consumer Cyclical	21.83
Industrial	18.48
Technology	15.58
Financials	10.85
Basic Materials	5.23
Energy	1.29
Other Net Assets	4.12
<hr/>	
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Developed Markets Sustainable Equity Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Denmark</b>							
3,566	Novo Nordisk	426,650	2.87	4,467	Alphabet	619,126	4.17
<b>France</b>							
1,539	Schneider Electric	351,139	2.37	2,268	American Express	496,057	3.34
<b>Germany</b>							
5,651	Puma	262,710	1.77	1,726	Analog Devices	327,405	2.21
3,253	Symrise	334,222	2.25	1,043	Cadence Design Systems	315,716	2.13
		596,932	4.02	6,468	Colgate-Palmolive	557,218	3.75
<b>Ireland</b>							
919	Linde	411,344	2.77	940	Elevance Health	473,281	3.19
1,981	STERIS	457,116	3.08	3,743	HealthEquity	309,958	2.09
		868,460	5.85	4,116	Intercontinental Exchange	573,688	3.86
<b>Israel</b>							
752	CyberArk Software	197,069	1.33	629	Intuit	419,209	2.82
<b>Japan</b>							
7,700	Recruit	311,369	2.10	1,576	Mastercard	747,875	5.04
3,700	Sony	320,453	2.16	2,917	Microsoft	1,195,416	8.05
		631,822	4.26	5,256	Otis Worldwide	499,373	3.36
<b>Netherlands</b>							
727	ASML	687,705	4.63	2,513	Republic Services	461,336	3.11
7,245	STMicroelectronics	330,958	2.23	903	Thermo Fisher Scientific	515,098	3.47
		1,018,663	6.86	4,229	Veralto	368,388	2.48
<b>United Kingdom</b>							
3,148	AstraZeneca	403,797	2.72	1,620	Verisk Analytics	390,728	2.63
11,339	RELX	497,898	3.35	5,528	Vertiv	372,477	2.51
51,496	Rentokil Initial	287,854	1.94	3,173	Walt Disney	355,376	2.39
1,732	Spirax-Sarco Engineering	227,170	1.53			8,997,725	60.60
		1,416,719	9.54			14,505,179	97.70
				<b>Total Common Stocks (Shares)</b>			
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
				<b>Total Portfolio</b>			
				<b>Other Net Assets</b>			
				<b>Total Net Assets (USD)</b>			

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
USD	568,427	GBP	720,176	Deutsche Bank	15/3/2024	(214)
Net unrealised depreciation						(214)
Total net unrealised depreciation						(214)

# Developed Markets Sustainable Equity Fund continued

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Consumer Non-cyclical	31.19
Technology	23.40
Industrial	15.36
Financials	12.24
Communications	6.56
Basic Materials	5.02
Consumer Cyclical	3.93
Other Net Assets	2.30
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>							
1,813,141	iShares MSCI USA Quality Dividend ESG UCITS ETF <sup>~</sup>	85,018,181	3.07	14,812	Sociedad Quimica y Minera de Chile	744,303	0.03
496,336	iShares USD High Yield Corp Bond UCITS ETF <sup>~</sup>	46,169,175	1.66	<b>China</b>			
<b>Total Funds</b>				46,600	Asymchem Laboratories Tianjin	657,113	0.02
				5,824,000	Bank of China	2,291,608	0.08
				4,038,000	China Petroleum & Chemical	2,233,687	0.08
				58,300	Contemporary Amperex Technology	1,323,042	0.05
				862,600	GF	930,079	0.04
				2,175,000	Industrial & Commercial Bank of China	1,122,558	0.04
				235,100	Joinn Laboratories China	593,861	0.02
				1,516,000	PetroChina	1,194,958	0.04
				770,000	Zijin Mining	1,245,353	0.04
				<b>11,592,259 0.41</b>			
				<b>Colombia</b>			
				58,348	Ecopetrol <sup>~</sup>	691,424	0.03
				<b>Curacao</b>			
				11,067	Schlumberger	538,520	0.02
				<b>Denmark</b>			
				1,890	Novo Nordisk	226,139	0.01
				65,596	Novo Nordisk	7,848,160	0.28
				<b>8,074,299 0.29</b>			
				<b>France</b>			
				4,673	Aeroports de Paris	644,887	0.02
				29,379	Air Liquide	5,998,705	0.22
				1,284	Eiffage	140,767	0.00
				13,194	Getlink	228,460	0.01
				11,283	L'Oreal	5,425,318	0.19
				7,896	LVMH Moet Hennessy Louis Vuitton	7,223,349	0.26
				4,280	Pernod Ricard	725,546	0.03
				98,716	Sanofi	9,471,901	0.34
				<b>29,858,933 1.07</b>			
				<b>Germany</b>			
				57,690	Bayer	1,771,909	0.07
				6,876	Fraport Frankfurt Airport Services Worldwide <sup>~</sup>	385,232	0.01
				9,480	Henkel	712,347	0.03
				4,083	Siemens	809,406	0.03
				59,579	Vonovia	1,683,844	0.06
				<b>5,362,738 0.20</b>			
				<b>Greece</b>			
				137,925	Athens International Airport	1,309,189	0.04
				71,119	National Bank of Greece	556,007	0.02
				57,192	OPAP	1,036,842	0.04
				<b>2,902,038 0.10</b>			
				<b>Hong Kong</b>			
				120,000	AIA	975,004	0.03
				27,500	CLP	229,235	0.01
				759,160	Link REIT	3,777,539	0.14
				<b>4,981,778 0.18</b>			
				<b>COMMON / PREFERRED STOCKS (SHARES)</b>			
				<b>Australia</b>			
76,257	Atlas Arteria	268,753	0.01				
94,529	Goodman	1,844,660	0.07				
164,734	NEXTDC <sup>~</sup>	1,897,615	0.07				
190,203	Transurban	1,680,801	0.06				
				<b>5,691,829 0.21</b>			
				<b>Belgium</b>			
8,083	VGP <sup>~</sup>	890,101	0.03				
105,658	Warehouses De Pauw CVA	2,847,442	0.10				
				<b>3,737,543 0.13</b>			
				<b>Bermuda</b>			
40,000	CK Infrastructure	235,320	0.01				
				<b>Brazil</b>			
484,486	Ambev	1,218,763	0.04				
81,354	Ambev	202,978	0.01				
757,726	B3 - Brasil Bolsa Balcao	1,941,163	0.07				
534,419	Banco Bradesco	1,469,031	0.05				
2,284,826	Hapvida Participacoes e Investimentos	1,704,541	0.06				
449,912	Lojas Renner	1,430,342	0.05				
389,458	Sendas Distribuidora	1,098,750	0.04				
				<b>9,065,568 0.32</b>			
				<b>Canada</b>			
46,007	Barrick Gold	675,843	0.03				
5,079	Boralex <sup>~</sup>	109,366	0.00				
8,174	Canadian Pacific Kansas City	699,577	0.03				
12,370	Enbridge <sup>~</sup>	427,076	0.02				
11,689	Pembina Pipeline	408,741	0.01				
67,791	Suncor Energy	2,296,759	0.08				
14,155	TC Energy	559,757	0.02				
306,284	TELUS	5,372,033	0.19				
				<b>10,549,152 0.38</b>			
				<b>Cayman Islands</b>			
24,590	Alibaba	1,835,398	0.07				
516,000	China Mengniu Dairy	1,297,307	0.05				
842,000	CK Asset	3,888,557	0.14				
145,300	ENN Energy	1,194,489	0.04				
382,400	Sands China	1,089,409	0.04				
3,934,000	SUNeVision	1,331,829	0.04				
8,100	Tencent	286,844	0.01				
462,000	Wharf Real Estate Investment	1,543,412	0.06				
				<b>12,467,245 0.45</b>			

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Hungary</b>				<b>Netherlands</b>			
165,514	MOL Hungarian Oil & Gas	1,325,043	0.05	16,056	Airbus	2,664,851	0.10
31,147	OTP Bank	1,494,387	0.05	126,760	CNH Industrial*	1,517,317	0.05
		2,819,430	0.10	3,547	Ferrovial	132,572	0.01
<b>India</b>				1,519,729	Koninklijke KPN	5,586,122	0.20
136,207	Axis Bank	1,766,073	0.06	71,613	Koninklijke Philips	1,436,268	0.05
553,282	GAIL India	1,216,114	0.04	3,956	Koninklijke Vopak	147,773	0.01
81,016	Godrej Consumer Products	1,228,877	0.05	63,432	Prosus	1,864,999	0.07
113,148	HDFC Bank	1,915,088	0.07			13,349,902	0.49
66,514	Infosys	1,333,606	0.05	<b>New Zealand</b>			
10,612	Maruti Suzuki India	1,444,735	0.05	88,044	Auckland International Airport	435,604	0.02
391,643	Oil & Natural Gas	1,249,800	0.05	<b>Poland</b>			
52,831	SBI Cards & Payment Services	458,533	0.02	110,951	Powszechny Zaklad Ubezpieczen	1,375,352	0.05
35,165	Tata Consultancy Services	1,736,743	0.06	<b>Saudi Arabia</b>			
		12,349,569	0.45	42,055	Saudi Basic Industries	883,648	0.03
<b>Indonesia</b>				<b>Singapore</b>			
5,163,400	Astra International	1,716,752	0.06	151,900	BOC Aviation	1,119,700	0.04
11,892,150	Bank Rakyat Indonesia Persero	4,635,025	0.17	718,520	Cromwell European Real Estate Investment Trust	1,114,746	0.04
		6,351,777	0.23	98,900	DBS	2,454,049	0.09
<b>Ireland</b>						4,688,495	0.17
17,853	Accenture	6,723,618	0.24	<b>South Africa</b>			
60,795	Allegion	7,844,379	0.29	139,856	Absa	1,188,075	0.04
25,780	Johnson Controls International	1,543,964	0.06	177,382	Foschini	962,673	0.03
42,811	Medtronic	3,563,160	0.13	49,310	Gold Fields	644,482	0.02
7,992	Willis Towers Watson	2,183,175	0.08	71,242	Gold Fields	927,398	0.04
		21,858,296	0.80			3,722,628	0.13
<b>Italy</b>				<b>South Korea</b>			
46,218	Terna - Rete Elettrica Nazionale	364,842	0.01	601,425	ESR Kendall Square REIT	1,799,849	0.07
<b>Japan</b>				5,138	Hansol Chemical	657,105	0.02
6,700	Japan Airport Terminal	264,208	0.01	11,221	Samsung Electronics	618,520	0.02
81,800	Komatsu	2,378,501	0.09	3,606	Samsung Electronics	4,933,008	0.18
21,272	Sony	1,834,497	0.06	97,734	Samsung Electronics	4,667,980	0.17
10,600	Tokyo Gas	232,546	0.01	22,335	SK Hynix	2,619,951	0.09
3,100	West Japan Railway	129,235	0.00	18,670	S-Oil	1,071,184	0.04
		4,838,987	0.17			16,367,597	0.59
<b>Jersey</b>				<b>Spain</b>			
48,640	Amcor	439,463	0.02	6,403	Aena SME	1,214,299	0.04
11,000	Aptiv	878,900	0.03	78,461	Cellnex Telecom	2,845,713	0.10
58,230	WPP	525,547	0.02	9,163	EDP Renovaveis	126,850	0.01
		1,843,910	0.07			4,186,862	0.15
<b>Kazakhstan</b>				<b>Switzerland</b>			
16,238	Kaspi.KZ JSC	1,695,247	0.06	3,091	Flughafen Zurich	655,600	0.02
<b>Luxembourg</b>				57,589	Nestle	6,076,505	0.22
24,820	SES*	165,068	0.01	3,080	Swatch	732,122	0.03
<b>Mexico</b>				10,460	Zurich Insurance	5,622,580	0.20
676,247	Fibra Uno Administracion	1,212,496	0.05			13,086,807	0.47
110,229	Grupo Aeroportuario del Pacifico	1,627,107	0.06	<b>Taiwan</b>			
194,948	Grupo Financiero Banorte	2,011,869	0.07	95,000	Accton Technology	1,559,815	0.06
32,257	Inmobiliaria Vesta	1,127,382	0.04	84,000	Delta Electronics	782,613	0.03
1,267,735	Wal-Mart de Mexico	5,076,588	0.18	717,000	Taiwan Semiconductor Manufacturing	15,651,303	0.56
		11,055,442	0.40				

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The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
12,384	Taiwan Semiconductor Manufacturing*	1,579,084	0.06	109,874	Baxter International	4,522,414	0.16
		19,572,815	0.71	36,927	Boston Properties	2,414,656	0.09
	<b>Thailand</b>			26,480	Bristol-Myers Squibb	1,342,404	0.05
273,400	Advanced Info Service	1,532,228	0.05	5,088	Brown & Brown	427,545	0.01
668,400	CP ALL	1,071,601	0.04	5,255	Capital One Financial	722,667	0.03
		2,603,829	0.09	40,202	Cardinal Health	4,467,648	0.16
	<b>United Arab Emirates</b>			140,067	CareTrust REIT	3,172,518	0.11
308,565	Abu Dhabi Commercial Bank	719,966	0.03	22,756	Carlyle*	1,054,741	0.04
142,823	Salik	135,709	0.00	84,614	Carrier Global	4,693,539	0.17
		855,675	0.03	3,002	Cencora	707,151	0.02
	<b>United Kingdom</b>			17,148	CenterPoint Energy	474,399	0.02
7,085,536	Assura	3,765,943	0.14	63,604	Charles Schwab	4,237,935	0.15
69,010	AstraZeneca	8,851,985	0.32	4,649	Cheniere Energy	720,874	0.02
433,417	BAE Systems	6,825,696	0.25	9,500	Chevron*	1,451,980	0.05
835,108	BP	4,897,240	0.18	9,165	Cigna	3,056,894	0.11
125,082	British American Tobacco	3,736,084	0.14	1,189	Cintas	748,559	0.03
160,952	Diageo*	6,037,406	0.22	75,469	Cisco Systems	3,642,889	0.13
17,250	GSK*	733,125	0.03	106,014	Citigroup	5,875,296	0.22
637,204	LondonMetric Property	1,472,067	0.05	195,589	Citizens Financial	6,176,700	0.22
1,361,962	LXI REIT	1,727,672	0.06	3,135	CMS Energy	180,701	0.00
69,335	National Grid	919,944	0.03	47,656	Cognizant Technology Solutions	3,791,511	0.14
424,912	Prudential	4,232,372	0.15	61,161	Comcast	2,609,128	0.09
12,632	Reckitt Benckiser	796,873	0.03	13,549	Community Healthcare Trust	369,210	0.01
160,073	RELX	7,024,857	0.25	1,307	Costco Wholesale	978,630	0.03
128,320	Segro	1,390,996	0.05	44,125	Crown Castle	4,834,776	0.17
43,760	Sensata Technologies	1,502,718	0.05	13,207	CSX	502,659	0.02
303,911	Shell*	9,564,074	0.34	12,752	Digital Realty Trust	1,852,483	0.07
9,496	SSE	197,716	0.01	20,262	Dollar General	2,935,356	0.11
2,069,741	Target Healthcare REIT	2,048,469	0.07	12,782	Dominion Energy	613,536	0.02
2,129,448	Taylor Wimpey	3,722,640	0.13	1,615	Domino's Pizza	720,484	0.03
8,646	Unilever	424,346	0.01	5,088	DT Midstream*	290,983	0.01
18,287	United Utilities	240,664	0.01	3,769	DTE Energy	410,783	0.02
2,868,087	Vodafone	2,518,039	0.09	7,399	Duke Energy*	676,860	0.03
		72,630,926	2.61	193,545	Dun & Bradstreet	2,038,029	0.07
	<b>United States</b>			325	Ecolab	72,972	0.00
38,606	AbbVie	6,821,294	0.25	28,358	Edison International	1,945,926	0.07
15,519	Alexandria Real Estate Equities	1,918,148	0.07	6,024	Elevance Health	3,033,024	0.10
15,851	Alliant Energy	759,105	0.02	2,486	Eli Lilly	1,858,310	0.07
95,000	Allstate	2,188,800	0.08	6,547	Entergy	663,277	0.02
25,144	American Electric Power*	2,121,651	0.08	65,070	EPR Properties	2,684,138	0.09
12,842	American Express	2,808,802	0.10	3,042	Equinix	2,721,403	0.10
55,891	American International	4,063,835	0.15	40,134	Equitable	1,379,807	0.05
18,418	American Tower	3,612,139	0.13	1,519	Eversource Energy	89,454	0.00
1,055	American Water Works	125,239	0.00	49,333	Exelon	1,782,401	0.06
1,482	Amphenol	161,138	0.00	16,300	Extra Space Storage	2,293,736	0.08
42,274	Apple	7,672,731	0.28	1,421	FactSet Research Systems	661,575	0.02
30,915	Applied Materials	6,145,593	0.22	10,000	Fastenal	730,600	0.02
22,398	Assurant	4,055,830	0.15	59,100	Fidelity National Financial	2,967,411	0.11
73,761	AT&T	1,256,149	0.05	69,784	Fidelity National Information Services	4,740,427	0.17
3,369	Avery Dennison	725,446	0.03	2,671	First Citizens BancShares	4,210,992	0.15
207,588	Baker Hughes	6,173,667	0.23	32,073	Fortrea*	1,219,416	0.04
11,430	Ball	733,577	0.03	45,095	Fox	1,353,301	0.05

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



# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
65,141	General Motors	2,663,615	0.10	99,316	Sealed Air*	3,460,169	0.13
561	Genuine Parts	84,997	0.00	30,132	Sempra	2,135,154	0.08
5,633	Globe Life	724,348	0.02	2,369	Sherwin-Williams	786,508	0.03
14,427	Halliburton	507,830	0.02	37,561	SL Green Realty	1,842,743	0.07
26,022	Hasbro	1,335,449	0.05	32,000	SLM	2,334,400	0.08
2,343	HCA Healthcare	730,172	0.03	10,987	Southern	740,524	0.03
141,254	Healthpeak Properties	2,382,955	0.09	63,167	SS&C Technologies	4,025,001	0.14
2,785	Home Depot	1,060,583	0.04	9,392	State Street	696,135	0.02
36,715	HP	1,033,527	0.04	30,300	Sun Communities	4,017,780	0.15
6,532	Humana	2,285,285	0.08	28,028	Tapestry	1,326,986	0.05
15,512	Huntington Ingalls Industries	4,516,008	0.16	5,780	Targa Resources	564,995	0.02
39,212	Intercontinental Exchange	5,465,369	0.20	40,877	Texas Instruments	6,760,647	0.24
25,350	International Flavors & Fragrances	1,914,686	0.07	3,118	Tractor Supply	788,417	0.03
2,682	Jabil	386,128	0.01	3,327	Travelers	731,773	0.02
3,993	Jack Henry & Associates	693,305	0.03	128,777	UDR	4,597,339	0.17
29,170	Keurig Dr Pepper	878,309	0.03	28,521	Union Pacific	7,273,425	0.27
258,087	Kosmos Energy	1,594,978	0.06	38,031	United Parcel Service	5,665,098	0.20
116,708	Kraft Heinz	4,141,967	0.15	16,261	UnitedHealth	8,103,182	0.29
14,024	Laboratory of America	2,995,246	0.11	4,276	Universal Health Services	703,830	0.03
7,414	Lear	1,021,724	0.04	85,695	Verizon Communications	3,424,372	0.12
35,914	Leidos	4,562,873	0.17	146,603	VICI Properties	4,374,634	0.16
4,696	LKQ	248,653	0.01	7,361	Visa*	2,090,082	0.08
29,831	M&T Bank	4,163,513	0.15	15,939	Walmart	938,967	0.03
5,743	Mastercard	2,725,283	0.10	3,960	Waste Management	814,137	0.03
1,415	McKesson	736,479	0.03	128,479	Wells Fargo	7,116,451	0.25
12,218	Meta Platforms	5,982,666	0.22	24,539	Welltower	2,260,042	0.08
44,762	Microsoft	18,343,916	0.66	6,400	Westinghouse Air Brake Technologies	896,512	0.03
664	Mid-America Apartment Communities	83,843	0.00	7,869	Westrock	360,243	0.01
87,769	Mondelez International	6,423,813	0.23	115,219	Williams	4,107,557	0.15
10,876	Moody's	4,128,040	0.15	17,185	Xcel Energy	957,720	0.03
1,202	MSCI	682,412	0.02	2,654	Yum! Brands	368,561	0.01
109,830	Newell Brands*	828,667	0.03	5,321	Zebra Technologies	1,483,601	0.05
24,824	NextEra Energy	1,374,256	0.06	13,598	Zoetis	2,719,600	0.10
22,100	NiSource	575,152	0.02			384,798,513	13.88
1,552	Norfolk Southern	396,070	0.01	Total Common / Preferred Stocks (Shares)		708,394,170	25.55
6,478	Omnicom	573,109	0.02	<b>BONDS</b>			
45,445	Oracle	5,071,662	0.18	<b>Argentina</b>			
66,811	Otis Worldwide	6,347,713	0.23	USD 892,000	YPF 9.5% 17/1/2031	899,065	0.03
60,915	Paychex	7,477,925	0.27	<b>Australia</b>			
30,860	Pfizer	834,300	0.03	USD 55,000	Mineral Resources 9.25% 1/10/2028	57,782	0.00
131,331	PG&E	2,189,288	0.08	<b>Austria</b>			
47,980	Philip Morris International	4,346,508	0.16	EUR 200,000	ams-OSRAM 0% 5/3/2025	200,621	0.01
208,075	Physicians Realty Trust	2,359,571	0.08	EUR 200,000	ams-OSRAM 2.125% 3/11/2027	160,715	0.00
11,637	Portland General Electric*	476,652	0.02	EUR 911,000	ams-OSRAM 10.5% 30/3/2029	1,007,850	0.04
26,520	PPL	698,537	0.03			1,369,186	0.05
31,945	Prologis	4,323,436	0.16	<b>Bahamas</b>			
13,483	Raymond James Financial	1,632,926	0.06	USD 820,000	Intercorp Peru 3.875% 15/8/2029	719,448	0.03
31,366	Republic Services	5,758,171	0.21				
2,636	ResMed	460,114	0.02				
72,953	Rexford Industrial Realty	3,745,407	0.14				
18,776	SBA Communications	3,897,240	0.14				

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The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Bahrain</b>				<b>Canada</b>			
USD 476,000	Bahrain Government International Bond 5.45% 16/9/2032	430,185	0.02	USD 78,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	68,604	0.00
USD 397,000	Bahrain Government International Bond 7.5% 20/9/2047	373,285	0.01	USD 466,000	1375209 BC 9% 30/1/2028	458,609	0.02
		803,470	0.03	USD 1,913,000	Bausch + Lomb 8.375% 1/10/2028	2,000,080	0.07
<b>Belgium</b>				USD 387,000	Baytex Energy 8.5% 30/4/2030	402,450	0.01
EUR 600,000	KBC 8% 5/9/2028	688,061	0.02	USD 1,211,000	Bombardier 6% 15/2/2028	1,173,928	0.04
<b>Benin</b>				USD 219,000	Bombardier 7.45% 1/5/2034	240,550	0.01
USD 229,000	Benin Government International Bond 7.96% 13/2/2038	224,134	0.01	USD 386,000	Bombardier 7.875% 15/4/2027	386,728	0.01
<b>Bermuda</b>				USD 955,000	Bombardier 8.75% 15/11/2030	1,001,459	0.04
USD 566,000	Borr IHC / Borr Finance 10% 15/11/2028	586,651	0.02	USD 959,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	849,135	0.03
USD 402,000	Borr IHC / Borr Finance 10.375% 15/11/2030	417,198	0.02	USD 828,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	741,699	0.03
USD 171,000	Nabors Industries 7.25% 15/1/2026	168,149	0.01	USD 3,075,000	Enbridge 6% 15/1/2077*	2,999,470	0.11
USD 340,000	Nabors Industries 7.5% 15/1/2028	313,835	0.01	USD 405,000	Enbridge 8.5% 15/1/2084	433,154	0.02
USD 488,000	NCL 5.875% 15/3/2026	478,020	0.02	USD 650,000	Enerflex 9% 15/10/2027	657,495	0.02
USD 481,000	NCL 7.75% 15/2/2029	494,433	0.02	USD 679,000	ERO Copper 6.5% 15/2/2030*	643,060	0.02
USD 173,000	NCL 8.125% 15/1/2029	182,313	0.01	USD 772,000	First Quantum Minerals 9.375% 1/3/2029	801,915	0.03
USD 99,000	NCL 8.375% 1/2/2028	103,705	0.00	USD 93,000	Garda World Security 4.625% 15/2/2027	88,962	0.01
USD 344,000	NCL Finance 6.125% 15/3/2028	335,698	0.01	USD 73,000	Garda World Security 6% 1/6/2029	63,587	0.00
USD 1,000,000	OHA Credit Funding 11 8.91% 19/7/2033	1,012,331	0.04	USD 622,000	Garda World Security 7.75% 15/2/2028	632,026	0.02
USD 608,000	Seadrill Finance 8.375% 1/8/2030	625,420	0.02	USD 249,000	Garda World Security 9.5% 1/11/2027	249,041	0.01
USD 3,000,000	Symphony CLO 38 8.219% 24/4/2036	3,019,503	0.11	USD 1,008,000	GFL Environmental 4.375% 15/8/2029	918,278	0.03
USD 1,000,000	Symphony CLO 40 8.094% 14/1/2034	1,005,273	0.03	USD 517,000	GFL Environmental 4.75% 15/6/2029	484,158	0.02
USD 4,000,000	Symphony CLO 40 10.344% 14/1/2034	4,074,877	0.15	USD 755,000	Husky III 13% 15/2/2025	755,983	0.03
USD 1,496,000	Valaris 8.375% 30/4/2030	1,540,087	0.06	USD 1,151,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	1,178,039	0.04
USD 491,000	Viking Cruises 5.875% 15/9/2027	481,583	0.02	USD 1,015,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,056,109	0.04
USD 106,000	Viking Cruises 7% 15/2/2029	106,100	0.00	USD 613,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	640,164	0.02
USD 1,226,000	Viking Cruises 9.125% 15/7/2031	1,325,173	0.05	USD 607,000	Mattamy 4.625% 1/3/2030	545,547	0.02
USD 246,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	237,609	0.01	USD 287,000	Mattamy 5.25% 15/12/2027	276,617	0.01
USD 595,000	Weatherford International 8.625% 30/4/2030	616,775	0.02	USD 1,284,000	New Gold 7.5% 15/7/2027	1,271,663	0.05
		17,124,733	0.63	USD 422,000	Ontario Gaming GTA 8% 1/8/2030	430,762	0.01
<b>Brazil</b>				USD 31,000	Precision Drilling 6.875% 15/1/2029	30,563	0.00
USD 559,000	Banco Votorantim 4.5% 24/9/2024	553,977	0.02	USD 1,452,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	1,449,356	0.05
USD 900,000	Brazilian Government International Bond 7.125% 13/5/2054	899,100	0.03	USD 272,000	TransAlta 7.75% 15/11/2029	281,536	0.01
USD 514,000	Samarco Mineracao 9.5% 30/6/2031	473,176	0.02	USD 517,000	Vermilion Energy 6.875% 1/5/2030	498,086	0.02
		1,926,253	0.07			23,708,813	0.85

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

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	<b>Cayman Islands</b>			USD 3,000,000	Bardot CLO 8.579% 22/10/2032	2,945,884	0.11
USD 1,000,000	AGL CLO 11 7.626% 15/4/2034	1,002,158	0.04	USD 2,500,000	Beechwood Park CLO 11.817% 17/1/2035	2,463,808	0.09
USD 500,000	AGL CLO 11 8.726% 15/4/2034	499,358	0.02	USD 1,000,000	Betony CLO 2 7.179% 30/4/2031	1,002,453	0.04
USD 1,000,000	AGL CLO 12 8.429% 20/7/2034	987,649	0.03	USD 5,000,000	BSL CLO 4 7.318% 20/4/2036	5,020,467	0.18
USD 1,500,000	AGL CLO 17 7.418% 21/1/2035	1,489,931	0.05	USD 2,000,000	BSL CLO 4 7.818% 20/4/2036	2,014,067	0.07
USD 1,000,000	AGL CLO 17 8.418% 21/1/2035	994,452	0.04	USD 1,000,000	Canyon Capital CLO 2016-1 7.476% 15/7/2031	1,000,500	0.04
USD 1,000,000	AGL CLO 17 11.668% 21/1/2035	987,424	0.03	USD 2,000,000	Canyon Capital CLO 2022-1 7.517% 15/4/2035	1,983,151	0.07
USD 1,000,000	AGL CLO 9 8.079% 20/1/2034	1,000,457	0.04	USD 1,000,000	Canyon Capital CLO 2022-1 8.517% 15/4/2035	969,530	0.03
USD 3,380,000	Aimco CLO 11 7.578% 17/10/2034	3,381,551	0.12	USD 2,500,000	Canyon CLO 2018-1 7.276% 15/7/2031	2,497,945	0.09
USD 1,750,000	Aimco CLO 12 7.367% 17/1/2032	1,741,016	0.06	USD 1,000,000	Canyon CLO 2020-1 8.726% 15/7/2034	973,086	0.03
USD 1,000,000	Aimco CLO 12 8.217% 17/1/2032	987,737	0.04	USD 750,000	Carbone CLO 7.379% 20/1/2031	746,514	0.03
USD 2,500,000	Aimco CLO 15 8.478% 17/10/2034	2,463,217	0.09	USD 1,000,000	Carlyle C17 CLO 7.429% 30/4/2031	993,093	0.04
USD 500,000	AIMCO CLO Series 2018-A 7.328% 17/4/2031	497,043	0.02	USD 750,000	Carlyle US CLO 2017-2 7.979% 20/7/2031	750,947	0.03
USD 1,000,000	AIMCO CLO Series 2018-A 8.128% 17/4/2031	996,463	0.04	USD 1,000,000	CarVal CLO I 8.466% 16/7/2031	994,664	0.04
USD 515,000	Alinea CLO 2018-1 7.479% 20/7/2031	514,495	0.02	USD 1,000,000	Cedar Funding IX CLO 7.329% 20/4/2031	993,473	0.04
USD 1,000,000	Allegany Park CLO 7.368% 20/1/2035	987,016	0.03	USD 1,000,000	Cedar Funding IX CLO 8.179% 20/4/2031	979,001	0.03
USD 1,000,000	Allegany Park CLO 8.418% 20/1/2035	970,587	0.03	USD 1,000,000	Chenango Park CLO 7.426% 15/4/2030	992,996	0.04
USD 1,000,000	Allegany Park CLO 11.718% 20/1/2035	955,587	0.03	USD 500,000	CIFC Funding 2013-IV 8.381% 27/4/2031	497,907	0.02
USD 1,000,000	Allegro CLO VIII 7.726% 15/7/2031	1,001,335	0.04	USD 1,000,000	CIFC Funding 2015-I 7.479% 22/1/2031	998,550	0.04
USD 2,000,000	ANCHORAGE CAPITAL CLO 1-R 7.376% 13/4/2031	2,000,927	0.07	USD 650,000	CIFC Funding 2018-IV 7.678% 17/10/2031	650,298	0.02
USD 1,000,000	ANCHORAGE CAPITAL CLO 1-R 11.076% 13/4/2031	970,892	0.03	USD 1,000,000	CIFC Funding 2018-V 7.726% 15/1/2032	1,000,529	0.04
USD 800,000	Anchorage Capital CLO 4-R 7.431% 28/1/2031	798,480	0.03	USD 458,000	Diamond Foreign Asset / Diamond Finance 8.5% 1/10/2030	469,371	0.02
USD 1,000,000	Annisa CLO 2016-2 8.579% 20/7/2031	996,811	0.04	USD 600,000	DP World Salaam 6% 1/10/2025	597,685	0.02
USD 1,000,000	Apidos CLO XXIX 7.486% 25/7/2030	998,820	0.04	USD 3,500,000	Dryden 41 Senior Loan Fund 8.176% 15/4/2031	3,372,830	0.12
USD 1,000,000	Apidos CLO XXXVII 6.709% 22/10/2034	1,000,700	0.04	USD 1,000,000	Dryden 65 CLO 7.66% 18/7/2030	1,000,394	0.04
USD 750,000	Ares XLIX CLO 7.229% 22/7/2030	751,505	0.03	USD 500,000	Dryden 65 CLO 8.66% 18/7/2030	491,372	0.02
USD 500,000	Ares XLVIII CLO 7.379% 20/7/2030	497,679	0.02	USD 450,000	Eaton Vance CLO 2014-1R 8.626% 15/7/2030	444,118	0.02
USD 1,800,000	Ares XXXVIII CLO 7.329% 20/4/2030	1,791,863	0.06	USD 1,000,000	Eaton Vance CLO 2015-1 7.479% 20/1/2030	1,000,029	0.04
USD 1,500,000	Atrium XIV 7.526% 23/8/2030	1,503,227	0.05	USD 500,000	Eaton Vance CLO 2018-1 7.776% 15/10/2030	500,251	0.02
USD 500,000	Atrium XV 7.327% 23/1/2031	500,685	0.02	USD 570,000	Fantasia 0% 5/7/2022***	15,675	0.00
USD 1,750,000	Bain Capital Credit CLO 2019-2 7.678% 17/10/2032	1,749,669	0.06	USD 450,000	Fantasia 0% 18/10/2022***	12,375	0.00
USD 1,000,000	Bain Capital Credit CLO 2020-5 7.929% 20/1/2032	1,000,458	0.04	USD 800,000	Fantasia 9.25% 28/7/2023***	22,000	0.00
USD 2,500,000	Bain Capital Credit CLO 2021-6 7.229% 21/10/2034	2,487,818	0.09	USD 2,336,000	Fantasia 11.75% 17/4/2022***	64,240	0.00
USD 3,500,000	Ballyrock CLO 2020-2 8.529% 20/10/2031	3,525,276	0.13				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 600,000	Fantasia 11.875% 1/6/2023***	16,500	0.00	USD 776,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	807,238	0.03
USD 200,000	Fantasia 15% 18/12/2021***	5,500	0.00	USD 1,000,000	Madison Park Funding XIII 7.471% 19/4/2030	1,000,454	0.04
USD 579,000	Gaci First Investment 5.125% 14/2/2053	498,308	0.02	USD 750,000	Madison Park Funding XXXI 7.277% 23/1/2031	751,063	0.03
USD 3,000,000	Galaxy XV CLO 8.576% 15/10/2030	2,969,942	0.11	USD 1,800,000	Madison Park Funding XXXI 7.727% 23/1/2031	1,801,180	0.06
USD 1,000,000	Galaxy XX CLO 7.329% 20/4/2031	998,470	0.04	USD 400,000	MAF Global 6.375% 20/3/2026†	397,954	0.01
USD 4,000,000	Galaxy XX CLO 8.179% 20/4/2031	3,966,288	0.14	USD 300,000	Melco Resorts Finance 4.875% 6/6/2025	293,062	0.01
USD 1,000,000	Galaxy XXII CLO 7.276% 16/4/2034	1,005,391	0.04	USD 1,263,000	Melco Resorts Finance 5.375% 4/12/2029*	1,144,474	0.04
USD 1,000,000	Galaxy XXII CLO 8.926% 16/4/2034	980,734	0.03	USD 200,000	Melco Resorts Finance 5.625% 17/7/2027	190,711	0.01
USD 1,000,000	Generate CLO 2 7.429% 22/1/2031	1,002,309	0.04	USD 200,000	Melco Resorts Finance 5.75% 21/7/2028*	188,009	0.01
USD 2,000,000	Generate CLO 5 8.929% 22/10/2031	2,001,107	0.07	USD 200,000	MGM China 4.75% 1/2/2027*	188,861	0.01
USD 750,000	Gilbert Park CLO 8.526% 15/10/2030	757,335	0.03	USD 200,000	MGM China 5.875% 15/5/2026	196,950	0.01
USD 921,348	Global Aircraft Leasing 6.5% 15/9/2024	875,335	0.03	USD 1,150,000	Neuberger Berman CLO XXII 7.228% 17/10/2030	1,153,599	0.04
USD 4,000,000	Goldentree Loan Management US CLO 1 7.379% 20/4/2034	3,964,344	0.14	USD 700,000	Neuberger Berman CLO XXII 7.778% 17/10/2030	700,351	0.02
USD 1,400,000	Goldentree Loan Management US CLO 10 8.629% 20/7/2034	1,367,715	0.05	USD 1,850,000	Neuberger Berman Loan Advisers CLO 25 8.41% 18/10/2029	1,844,501	0.07
USD 1,000,000	Goldentree Loan Management US CLO 3 7.479% 20/4/2030	1,000,447	0.04	USD 3,500,000	Neuberger Berman Loan Advisers CLO 26 8.21% 18/10/2030	3,460,091	0.12
USD 1,500,000	Goldentree Loan Management US CLO 3 8.429% 20/4/2030	1,503,250	0.05	USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 8.176% 15/1/2030	996,607	0.04
USD 2,000,000	Goldentree Loan Management US CLO 5 7.629% 20/10/2032	2,004,806	0.07	USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 7.179% 20/4/2030	1,000,333	0.04
USD 2,500,000	Goldentree Loan Management US CLO 5 8.729% 20/10/2032	2,481,161	0.09	USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 8.429% 20/4/2030	984,984	0.03
USD 875,000	Goldentree Loan Management US CLO 6 7.118% 20/4/2035	876,462	0.03	USD 500,000	Neuberger Berman Loan Advisers CLO 31 7.529% 20/4/2031	499,197	0.02
USD 1,400,000	GoldenTree Loan Opportunities IX 7.181% 29/10/2029	1,401,940	0.05	USD 400,000	Neuberger Berman Loan Advisers CLO 37 7.379% 20/7/2031	398,246	0.01
USD 1,000,000	Goldentree Loan Opportunities XII 8.479% 21/7/2030	998,379	0.04	USD 1,000,000	Neuberger Berman Loan Advisers CLO 40 7.326% 16/4/2033	991,940	0.04
USD 1,000,000	Goldentree Loan Management US CLO 1 8.579% 20/10/2034	977,428	0.03	USD 1,000,000	Neuberger Berman Loan Advisers CLO 42 8.376% 16/7/2035	979,697	0.03
USD 1,000,000	Golub Capital Partners CLO 50B-R 8.768% 20/4/2035	984,875	0.03	USD 1,500,000	Neuberger Berman Loan Advisers CLO 44 8.426% 16/10/2034	1,480,633	0.05
USD 2,000,000	Grippen Park CLO 7.879% 20/1/2030	2,000,912	0.07	USD 1,500,000	Neuberger Berman Loan Advisers CLO 47 7.367% 14/4/2035	1,500,691	0.05
USD 1,400,000	GT Loan Financing I 2013-1 7.681% 28/7/2031	1,400,676	0.05	USD 1,000,000	New Mountain CLO 5 0% 20/4/2036	999,857	0.04
USD 400,000	IHS 6.25% 29/11/2028	328,002	0.01	USD 4,000,000	OCP CLO 2014-7 7.829% 20/7/2029	4,001,766	0.14
USD 2,000,000	Invesco CLO 8.476% 15/7/2034	1,945,481	0.07				
USD 3,000,000	Invesco CLO 2022-1 7.468% 20/4/2035	2,964,553	0.11				
USD 1,000,000	Invesco CLO 2022-1 8.368% 20/4/2035	976,185	0.03				
USD 1,500,000	Invesco CLO 2022-1 11.618% 20/4/2035	1,406,250	0.05				
USD 1,000,000	KKR CLO 23 7.829% 20/10/2031	1,000,462	0.04				
USD 500,000	LCM XXV 7.229% 20/7/2030	501,248	0.02				

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,750,000	OCP CLO 2016-11 8.036% 26/10/2030	6,753,125	0.24	USD 1,000,000	Riserva CLO 8.81% 18/1/2034	957,728	0.03
USD 1,000,000	Octagon Investment Partners 26 7.376% 15/7/2030	984,799	0.03	USD 1,250,000	RR 3 7.376% 15/1/2030	1,245,162	0.04
USD 1,000,000	Octagon Investment Partners 33 7.429% 20/1/2031	994,687	0.04	USD 750,000	RR 5 7.826% 15/10/2031	749,082	0.03
USD 1,000,000	Octagon Investment Partners XVI 7.428% 17/7/2030	991,486	0.04	USD 286,000	Sands China 4.05% 8/1/2026	274,856	0.01
USD 1,000,000	Octagon Investment Partners XXII 7.479% 22/1/2030	1,001,141	0.04	USD 200,000	Sands China 5.4% 8/8/2028	194,847	0.01
USD 500,000	OHA Credit Funding 1 7.679% 20/10/2030	500,231	0.02	USD 557,000	Seagate HDD Cayman 8.5% 15/7/2031	601,389	0.02
USD 700,000	OHA Credit Partners XI 8.529% 20/1/2032	694,785	0.02	USD 4,000,000	Signal Peak CLO 5 7.036% 25/4/2031	4,000,200	0.14
USD 1,700,000	OHA Loan Funding 2013-1 8.627% 23/7/2031	1,712,709	0.06	USD 32,867	Sunac China 1% 30/9/2032	2,136	0.00
USD 500,000	OHA Loan Funding 2013-2 7.434% 23/5/2031	500,275	0.02	USD 26,588	Sunac China 6% 30/9/2025	3,257	0.00
USD 1,000,000	OZLM XX 7.529% 20/4/2031	992,763	0.04	USD 26,588	Sunac China 6.25% 30/9/2026	3,000	0.00
USD 1,300,000	Palmer Square CLO 2014-1 7.428% 17/1/2031	1,300,600	0.05	USD 53,177	Sunac China 6.5% 30/9/2027	5,229	0.00
USD 1,000,000	Palmer Square CLO 2014-1 8.228% 17/1/2031	1,007,363	0.04	USD 79,766	Sunac China 6.75% 30/9/2028	7,369	0.00
USD 2,250,000	Palmer Square CLO 2020-3 9.557% 15/11/2036	2,261,170	0.08	USD 79,766	Sunac China 7% 30/9/2029	6,062	0.00
USD 1,700,000	Park Avenue Institutional Advisers CLO 2016-1 7.384% 23/8/2031	1,703,385	0.06	USD 37,473	Sunac China 7.25% 30/9/2030	2,606	0.00
USD 1,000,000	Peace Park CLO 8.529% 20/10/2034	988,791	0.04	USD 2,000,000	TICP CLO IX 8.479% 20/1/2031	2,016,555	0.07
USD 1,000,000	Pikes Peak CLO 6 7.631% 18/5/2034	1,000,536	0.04	USD 2,500,000	TICP CLO V 2016-1 8.728% 17/7/2031	2,518,248	0.09
USD 1,250,000	Pikes Peak CLO 6 8.681% 18/5/2034	1,246,068	0.04	USD 1,093,000	Transocean 7.5% 15/1/2026	1,081,615	0.04
USD 1,000,000	Pikes Peak CLO 6 12.011% 18/5/2034	979,856	0.03	USD 860,000	Transocean 8% 1/2/2027	840,220	0.03
USD 2,600,000	Pikes Peak CLO 8 7.579% 20/7/2034	2,601,166	0.09	USD 908,100	Transocean 8.75% 15/2/2030	933,227	0.03
USD 1,700,000	Pikes Peak CLO 8 8.679% 20/7/2034	1,683,008	0.06	USD 1,037,000	Transocean 11.5% 30/1/2027	1,079,699	0.04
USD 1,500,000	PPM CLO 3 8.678% 17/4/2034	1,456,709	0.05	USD 266,000	Transocean Aquila 8% 30/9/2028	269,767	0.01
USD 1,000,000	PPM CLO 4 8.71% 18/10/2034	959,156	0.03	USD 551,000	Transocean Titan Financing 8.375% 1/2/2028	565,915	0.02
USD 1,250,000	PPM CLO 5 7.56% 18/10/2034	1,242,297	0.04	USD 750,000	TRESTLES CLO II 7.256% 25/7/2031	753,357	0.03
USD 1,250,000	PPM CLO 5 8.61% 18/10/2034	1,222,685	0.04	USD 500,000	TRESTLES CLO II 7.486% 25/7/2031	500,220	0.02
USD 6,700,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	6,246,421	0.22	USD 750,000	TRESTLES CLO II 8.486% 25/7/2031	750,262	0.03
USD 2,000,000	Regatta VIII Funding 8.778% 17/10/2030	2,016,626	0.07	USD 750,000	Webster Park CLO 8.479% 20/7/2030	740,486	0.03
USD 1,000,000	Regatta XI Funding 8.428% 17/7/2031	1,001,165	0.04	USD 2,500,000	Whetstone Park CLO 8.479% 20/1/2035	2,425,198	0.09
USD 2,000,000	Regatta XII Funding 8.676% 15/10/2032	1,969,742	0.07	USD 400,000	Wynn Macau 5.125% 15/12/2029	360,826	0.01
USD 1,750,000	Regatta XV Funding 8.886% 25/10/2031	1,756,140	0.06	USD 1,556,000	Wynn Macau 5.625% 26/8/2028*	1,467,308	0.05
USD 1,000,000	Regatta XVI Funding 8.276% 15/1/2033	1,000,484	0.04	USD 395,000	Wynn Macau 5.625% 26/8/2028	372,485	0.01
USD 2,688,000	Regatta XVI Funding 9.476% 15/1/2033	2,707,629	0.10			229,811,042	8.28
					<b>Chile</b>		
				USD 245,000	Banco de Credito e Inversiones 8.75% 8/2/2029	253,194	0.01
				USD 241,000	Banco del Estado de Chile 2.704% 9/1/2025	235,289	0.01
				USD 893,000	Chile Government International Bond 4.34% 7/3/2042*	771,619	0.03
				USD 359,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	342,290	0.01
				USD 315,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	314,967	0.01
				USD 651,000	Engie Energia Chile 3.4% 28/1/2030	568,216	0.02
						2,485,575	0.09

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.





# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 262,000	Crown European 5% 15/5/2028	291,517	0.01	EUR 600,000	Commerzbank 6.5% 9/10/2029	610,565	0.02
EUR 1,200,000	Electricite de France 3.375% 15/6/2030	1,158,377	0.04	EUR 100,000	Commerzbank 6.5% 6/12/2032	112,838	0.01
EUR 300,000	Electricite de France 5.375% 29/1/2025	325,560	0.01	EUR 400,000	Commerzbank 6.75% 5/10/2033	457,180	0.02
GBP 1,400,000	Electricite de France 6% 29/1/2026	1,738,223	0.06	GBP 500,000	Commerzbank 8.625% 28/2/2033	663,792	0.02
USD 200,000	Electricite de France 9.125% 15/3/2033	222,218	0.01	EUR 300,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	212,863	0.01
EUR 524,000	Elior 3.75% 15/7/2026*	531,348	0.02	USD 3,800,000	Deutsche Bank 6% 30/10/2025	3,369,042	0.12
EUR 500,000	Eutelsat 1.5% 13/10/2028	354,715	0.01	EUR 200,000	Deutsche Bank 6.75% 30/10/2028	199,627	0.01
EUR 300,000	Eutelsat 2% 2/10/2025	304,265	0.01	EUR 200,000	Deutsche Bank 10% 1/12/2027	226,967	0.01
EUR 218,000	Forvia 2.75% 15/2/2027	224,512	0.01	EUR 300,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	328,719	0.01
EUR 137,000	Goldstory 5.375% 1/3/2026	150,564	0.00	EUR 136,000	Gruenenthal 4.125% 15/5/2028	145,278	0.00
EUR 255,000	Goldstory 6.75% 1/2/2030	278,129	0.01	EUR 409,000	Gruenenthal 6.75% 15/5/2030	473,643	0.02
EUR 200,000	Goldstory 7.922% 1/2/2030	218,609	0.01	EUR 760,000	HT Troplast 9.375% 15/7/2028	854,353	0.03
EUR 200,000	iliad 5.375% 14/6/2027	220,455	0.01	EUR 806,722	IHO Verwaltungs 8.75% 15/5/2028	951,468	0.04
EUR 500,000	iliad 5.375% 15/2/2029	550,609	0.02	EUR 100,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	100,006	0.00
EUR 1,500,000	iliad 5.625% 15/2/2030	1,670,371	0.06	EUR 167,000	PCF 4.75% 15/4/2026	142,144	0.01
USD 1,745,000	Iliad 6.5% 15/10/2026	1,724,161	0.06	EUR 100,000	Schaeffler 3.375% 12/10/2028	104,368	0.00
USD 1,041,000	Iliad 7% 15/10/2028	1,032,590	0.04	EUR 100,000	Schaeffler 4.5% 14/8/2026	109,507	0.00
EUR 594,000	La Financiere Atalian 5.125% 15/5/2025	503,436	0.02	EUR 100,000	Schaeffler 4.75% 14/8/2029	110,019	0.01
EUR 663,000	Loxam 6.375% 15/5/2028*	746,947	0.03	EUR 344,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	368,479	0.01
EUR 270,000	Loxam 6.375% 31/5/2029	304,343	0.01	EUR 521,000	Tele Columbus 3.875% 2/5/2025	352,437	0.01
EUR 139,000	Novafives 5% 15/6/2025	149,270	0.01	EUR 360,000	TK Elevator Holdco 6.625% 15/7/2028	377,138	0.01
EUR 100,000	Paprec 6.5% 17/11/2027	114,437	0.00	USD 1,160,000	TK Elevator Holdco 7.625% 15/7/2028	1,127,190	0.04
EUR 118,000	Paprec 7.25% 17/11/2029	136,283	0.01	EUR 506,000	TK Elevator Midco 4.375% 15/7/2027	533,163	0.02
EUR 213,000	Picard Groupe 3.875% 1/7/2026	225,909	0.01	EUR 477,000	TUI Cruises 6.5% 15/5/2026*	521,542	0.02
EUR 2,500,000	RCI Banque 2.625% 18/2/2030	2,664,854	0.10	EUR 117,000	WEPA Hygieneprodukte 5.625% 15/1/2031	128,047	0.01
USD 3,200,000	Societe Generale 5.375% 18/11/2030*	2,588,860	0.09	EUR 300,000	ZF Finance 2.25% 3/5/2028	296,353	0.01
USD 2,653,000	Societe Generale 8% 29/9/2025	2,663,978	0.10	EUR 300,000	ZF Finance 2.75% 25/5/2027	307,740	0.01
EUR 300,000	Tereos Finance Groupe I 4.75% 30/4/2027	327,561	0.01	EUR 300,000	ZF Finance 5.75% 3/8/2026	333,703	0.01
EUR 255,904	Vallourec SACCA 8.5% 30/6/2026	279,303	0.01			20,009,902	0.72
EUR 9,399	Worldline 0% 30/7/2026	917,213	0.03				
		40,991,007	1.48				
	<b>Germany</b>				<b>Greece</b>		
EUR 400,000	ADLER Real Estate 3% 27/4/2026	380,571	0.01	EUR 500,000	Alpha Bank 5% 12/5/2030	541,645	0.02
USD 1,000,000	Allianz 3.2% 30/10/2027	795,130	0.03		<b>Guatemala</b>		
EUR 900,000	Bayer 5.375% 25/3/2082	905,058	0.03	USD 468,000	Guatemala Government Bond 3.7% 7/10/2033	382,728	0.02
EUR 400,000	Bayer 6.625% 25/9/2083	429,119	0.02	USD 1,083,000	Guatemala Government Bond 4.65% 7/10/2041	859,853	0.03
EUR 400,000	Bayer 7% 25/9/2083	436,575	0.02	USD 515,000	Guatemala Government Bond 6.6% 13/6/2036	520,567	0.02
EUR 200,000	BRANICKS 2.25% 22/9/2026	68,025	0.00	USD 875,000	Guatemala Government Bond 7.05% 4/10/2032	920,500	0.03
USD 771,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	725,769	0.03			2,683,648	0.10
EUR 837,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	961,544	0.03				
EUR 100,000	Commerzbank 4.625% 17/1/2031	109,170	0.00				
EUR 1,600,000	Commerzbank 6.125% 9/10/2025	1,680,770	0.06				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Honduras</b>				EUR 200,000	Contego CLO VII 7.908% 14/5/2032	217,285	0.01
USD 449,000	Honduras Government International Bond 5.625% 24/6/2030	393,589	0.01	EUR 500,000	CVC Cordatus Opportunity Loan Fund 0% 15/8/2033	542,481	0.02
<b>Hungary</b>				EUR 500,000	Fidelity Grand Harbour CLO 2021-1 7.542% 15/10/2034	535,968	0.02
USD 660,000	Hungary Government International Bond 5.25% 16/6/2029	649,450	0.02	USD 980,000	Jazz 4.375% 15/1/2029	901,030	0.03
USD 178,000	Hungary Government International Bond 5.375% 25/3/2024	178,178	0.01	USD 1,157,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,092,422	0.04
EUR 786,000	Hungary Government International Bond 5.375% 12/9/2033	887,123	0.03	USD 383,000	Motion Bondco 6.625% 15/11/2027*	366,188	0.01
USD 332,000	Hungary Government International Bond 5.5% 26/3/2036	318,974	0.01	EUR 200,000	Providus CLO V 6.851% 15/2/2035	212,557	0.01
EUR 875,000	Magyar Export-Import Bank Zrt 6% 16/5/2029	997,732	0.04	EUR 250,000	Providus CLO VI 7.115% 20/5/2034	266,806	0.01
		3,031,457	0.11	EUR 250,000	Rockfield Park CLO 6.942% 16/7/2034	267,554	0.01
<b>Indonesia</b>				GBP 233,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	263,472	0.01
USD 531,000	Freeport Indonesia 4.763% 14/4/2027	518,699	0.02	USD 1,339,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,238,404	0.05
USD 800,000	Indonesia Government International Bond 4.1% 24/4/2028	774,606	0.03			11,249,574	0.41
USD 895,000	Indonesia Government International Bond 6.75% 15/1/2044	1,036,227	0.03	<b>Isle of Man</b>			
USD 799,000	Pertamina Persero 3.65% 30/7/2029*	741,783	0.03	USD 508,000	AngloGold Ashanti 3.75% 1/10/2030	441,485	0.01
USD 218,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	214,554	0.01	<b>Israel</b>			
		3,285,869	0.12	USD 596,106	Energean Israel Finance 8.5% 30/9/2033	575,540	0.02
<b>Ireland</b>				USD 231,032	Leviathan Bond 6.75% 30/6/2030	211,957	0.01
EUR 612,000	AIB 5.25% 9/10/2024	655,178	0.03			787,497	0.03
EUR 589,000	AIB 6.25% 23/6/2025	633,751	0.02	<b>Italy</b>			
EUR 147,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	144,238	0.01	EUR 856,000	Azzurra Aeroporti 2.625% 30/5/2027	876,789	0.03
EUR 750,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	735,492	0.03	EUR 972,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027	1,106,671	0.04
USD 752,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	691,825	0.02	EUR 600,000	Banco BPM 2.875% 29/6/2031	622,477	0.02
GBP 380,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	347,557	0.01	EUR 566,000	Banco BPM 3.375% 19/1/2032	583,366	0.02
USD 485,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	352,270	0.01	EUR 900,000	Banco BPM 4.875% 17/1/2030	988,895	0.03
EUR 100,000	Arini European CLO I 9.972% 15/7/2036	109,806	0.01	EUR 324,000	Banco BPM 6% 14/6/2028	367,606	0.01
USD 600,000	ASG Finance Designated Activity 7.875% 3/12/2024	590,640	0.02	EUR 200,000	Cedacri Mergeco 8.526% 15/5/2028	217,799	0.01
EUR 415,000	Bank of Ireland 6% 1/9/2025	441,562	0.02	EUR 335,000	Cedacri Mergeco 9.401% 15/5/2028	365,581	0.01
EUR 329,000	Bank of Ireland 7.5% 19/5/2025	359,783	0.01	EUR 720,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	842,855	0.03
EUR 100,000	Cairn CLO XVI 9.144% 15/1/2037	109,645	0.00	USD 1,510,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,503,684	0.05
USD 70,000	Castlelake Aviation Finance 5% 15/4/2027	66,503	0.00	EUR 618,000	Fiber Bidco 7.97% 15/1/2030	678,518	0.02
EUR 100,000	CIFC European Funding CLO I 7.142% 15/7/2032	107,157	0.00	EUR 394,000	Fiber Bidco 11% 25/10/2027	467,151	0.02
				EUR 752,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	789,244	0.03
				EUR 194,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	201,409	0.01
				EUR 223,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	220,660	0.01

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



# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 530,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	507,157	0.02	USD 2,000,000	Golub Capital Partners CLO 66B 8.625% 25/4/2036	2,015,567	0.07
EUR 793,000	Inter Media and Communication 6.75% 9/2/2027	838,908	0.03	USD 1,300,000	Golub Capital Partners CLO 66B 10.825% 25/4/2036	1,324,143	0.05
GBP 868,000	Intesa Sanpaolo 5.148% 10/6/2030	1,007,795	0.04	USD 2,000,000	Golub Capital Partners CLO 72 B 0% 25/4/2037	2,000,000	0.07
EUR 1,353,000	Intesa Sanpaolo 5.5% 1/3/2028	1,389,008	0.05	USD 5,000,000	Pikes Peak CLO 14 2023 7.268% 20/4/2036	5,018,776	0.18
EUR 200,000	Intesa Sanpaolo 9.125% 7/9/2029	237,741	0.01	USD 4,000,000	Pikes Peak CLO 14 2023 7.818% 20/4/2036	4,020,616	0.15
EUR 250,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	225,503	0.01	USD 2,000,000	Pikes Peak CLO 14 2023 10.768% 20/4/2036	2,036,985	0.08
EUR 193,000	Lottomatica 7.937% 15/12/2030	212,749	0.01	USD 5,000,000	Pikes Peak CLO 15 2023 7.811% 20/10/2036	5,028,046	0.18
EUR 425,000	Lottomatica 9.75% 30/9/2027	496,764	0.02	USD 5,000,000	Pikes Peak CLO 15 2023 8.236% 20/10/2036	5,001,683	0.18
EUR 1,600,000	Nexi 0% 24/2/2028	1,511,448	0.05	USD 5,000,000	Pikes Peak CLO 15 2023 9.786% 20/10/2036	5,078,773	0.18
EUR 707,000	Poste Italiane 2.625% 24/3/2029	660,617	0.02			57,453,531	2.07
EUR 499,000	Telecom Italia 1.625% 18/1/2029	469,754	0.02				
EUR 391,000	Telecom Italia 6.875% 15/2/2028	451,091	0.02				
EUR 266,000	Telecom Italia 7.875% 31/7/2028	318,561	0.01	USD 507,000	Jordan Government International Bond 4.95% 7/7/2025	493,149	0.02
EUR 1,064,000	UniCredit 2.731% 15/1/2032	1,095,202	0.04				
		19,255,003	0.69				
	<b>Jamaica</b>			USD 613,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	611,467	0.02
USD 486,935	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	475,974	0.02				
	<b>Japan</b>			USD 213,000	Royal Caribbean Cruises 8.25% 15/1/2029	226,105	0.01
USD 272,000	Rakuten 11.25% 15/2/2027	290,570	0.01	USD 361,000	Royal Caribbean Cruises 9.25% 15/1/2029	388,490	0.01
EUR 396,000	SoftBank 2.875% 6/1/2027	410,017	0.01			614,595	0.02
EUR 107,000	SoftBank 3.125% 19/9/2025	113,682	0.00				
EUR 1,037,000	SoftBank 3.875% 6/7/2032	1,014,751	0.04				
EUR 1,082,000	SoftBank 4% 19/9/2029	1,117,510	0.04				
EUR 200,000	SoftBank 5% 15/4/2028	218,182	0.01				
		3,164,712	0.11				
	<b>Jersey</b>						
USD 5,000,000	Aimco CLO 20 7.565% 16/10/2036	5,030,697	0.18	USD 440,000	3R Lux 9.75% 5/2/2031	456,643	0.02
USD 3,500,000	Aimco CLO 20 8.065% 16/10/2036	3,525,309	0.13	EUR 200,000	ADLER 21% 31/7/2025	216,263	0.01
USD 984,000	Ardonagh Finance 8.875% 15/2/2032	967,685	0.03	USD 437,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	430,818	0.02
EUR 659,000	Ardonagh Finco 6.875% 15/2/2031	709,830	0.02	EUR 240,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	235,985	0.01
USD 1,100,000	Ardonagh Finco 7.75% 15/2/2031	1,092,554	0.04	USD 2,861,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,549,293	0.09
USD 2,000,000	Benefit Street Partners CLO XXXIII 7.612% 25/1/2036	2,011,862	0.07	USD 2,404,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,133,234	0.08
USD 2,000,000	Boyce Park CLO 7.418% 21/4/2035	1,981,767	0.07	GBP 927,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	1,036,920	0.04
GBP 542,000	CPUK Finance 3.588% 28/8/2025	665,252	0.03	EUR 107,000	Altice Financing 2.25% 15/1/2025	112,692	0.00
GBP 704,000	Galaxy Bidco 6.5% 31/7/2026	886,452	0.03	EUR 470,000	Altice Financing 4.25% 15/8/2029*	449,761	0.02
USD 5,000,000	Golub Capital Partners CLO 66B 7.275% 25/4/2036	5,029,850	0.18	USD 717,000	Altice Financing 5% 15/1/2028	635,702	0.02
USD 4,000,000	Golub Capital Partners CLO 66B 8.025% 25/4/2036	4,027,684	0.15	USD 2,241,000	Altice Financing 5.75% 15/8/2029*	1,935,179	0.07
				USD 562,000	Altice Financing 9.625% 15/7/2027	563,291	0.02

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 300,000	Aroundtown 0% 16/7/2026	280,381	0.01	USD 1,050,000	Telecom Italia Capital 6.375% 15/11/2033	1,009,033	0.04
EUR 400,000	Aroundtown 0.375% 15/4/2027	356,918	0.01	USD 373,000	Telecom Italia Capital 7.2% 18/7/2036	370,869	0.01
EUR 353,000	Cidron Aida Finco 5% 1/4/2028	372,394	0.01	USD 486,000	Telecom Italia Capital 7.721% 4/6/2038	496,389	0.02
GBP 257,000	Cidron Aida Finco 6.25% 1/4/2028	315,913	0.01	EUR 200,000	Vivion Investments 3% 8/8/2024	207,744	0.01
EUR 521,000	Cirsa Finance International 7.875% 31/7/2028	598,546	0.02			33,580,293	1.21
GBP 431,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	387,144	0.01		<b>Malta</b>		
USD 2,163,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	2,123,227	0.08	USD 428,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	314,092	0.01
USD 570,000	Cosan Luxembourg 7.25% 27/6/2031	578,080	0.02	USD 265,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	224,462	0.01
EUR 181,000	Cullinan Holdco Scsp 4.625% 15/10/2026	176,686	0.01			538,554	0.02
EUR 166,000	Dana Financing Luxembourg 3% 15/7/2029	160,977	0.01		<b>Marshall Islands</b>		
EUR 531,000	Dana Financing Luxembourg 8.5% 15/7/2031	634,985	0.02	USD 341,000	Danaos 8.5% 1/3/2028	349,608	0.01
USD 979,000	EIG Pearl 3.545% 31/8/2036*	833,374	0.03		<b>Mauritius</b>		
EUR 589,000	Ephios Subco 3 7.875% 31/1/2031	683,339	0.02	USD 1,121,000	CA Magnum 5.375% 31/10/2026	1,073,027	0.04
EUR 166,000	Garfunkelux Holdco 3 6.75% 1/11/2025	142,560	0.00	USD 450,000	Diamond II 7.95% 28/7/2026	457,137	0.02
USD 1,291,000	Herens Holdco 4.75% 15/5/2028*	1,129,128	0.04			1,530,164	0.06
EUR 119,000	Herens Midco 5.25% 15/5/2029	92,095	0.01		<b>Mexico</b>		
USD 549,000	ION Trading Technologies 5.75% 15/5/2028	491,919	0.02	USD 500,000	Banco Mercantil del Norte 5.875% 24/1/2027	475,437	0.02
USD 277,000	Kenbourne Invest 4.7% 22/1/2028	159,967	0.01	USD 1,377,000	Braskem Idesa SAPI 6.99% 20/2/2032	999,406	0.04
USD 707,000	Kenbourne Invest 6.875% 26/11/2024	539,879	0.02	USD 654,000	Mexico Government International Bond 2.659% 24/5/2031	542,503	0.02
EUR 100,000	Kleopatra 2 6.5% 1/9/2026	68,402	0.00	USD 982,000	Mexico Government International Bond 3.75% 11/1/2028	930,656	0.03
EUR 902,000	Kleopatra Finco 4.25% 1/3/2026	865,478	0.03	USD 215,000	Mexico Government International Bond 6.338% 4/5/2053	208,998	0.01
USD 619,890	MC Brazil Downstream Trading 7.25% 30/6/2031	565,339	0.02	USD 990,000	Mexico Government International Bond 6.35% 9/2/2035	1,013,597	0.03
USD 894,000	MHP Lux 6.25% 19/9/2029	657,090	0.02	USD 487,000	Mexico Government International Bond 6.4% 7/5/2054*	478,017	0.02
USD 720,000	Millicom International Cellular 5.125% 15/1/2028	687,251	0.02	USD 169,000	Petroleos Mexicanos 4.25% 15/1/2025	164,994	0.00
USD 813,000	Minerva Luxembourg 8.875% 13/9/2033	853,077	0.03	USD 990,000	Petroleos Mexicanos 5.95% 28/1/2031	770,859	0.03
EUR 229,000	Monitchem HoldCo 3 8.75% 1/5/2028	260,839	0.01	USD 690,000	Petroleos Mexicanos 6.7% 16/2/2032	557,275	0.02
EUR 350,000	Motion Finco 7.375% 15/6/2030	395,871	0.01	USD 1,071,000	Petroleos Mexicanos 8.75% 2/6/2029	1,024,995	0.04
USD 1,190,000	Puma International Financing 5% 24/1/2026	1,133,469	0.04			7,166,737	0.26
USD 663,000	Raizen Fuels Finance 6.45% 5/3/2034	665,814	0.02		<b>Morocco</b>		
EUR 118,000	SES 2.875% 27/5/2026	120,669	0.00	USD 392,000	Morocco Government International Bond 2.375% 15/12/2027	349,168	0.01
USD 1,066,000	SK Invictus Intermediate II 5% 30/10/2029*	910,316	0.03	USD 350,000	Morocco Government International Bond 5.95% 8/3/2028	354,044	0.02
USD 980,000	Stena International 7.25% 15/1/2031	974,213	0.04	USD 347,000	OCP 3.75% 23/6/2031*	295,182	0.01
EUR 646,000	Summer BC Holdco B 5.75% 31/10/2026	694,843	0.03				
USD 1,974,000	Telecom Italia Capital 6% 30/9/2034	1,830,294	0.07				

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# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	OCP 5.125% 23/6/2051*	295,302	0.01	EUR 300,000	Telefonica Europe 3.875% 22/6/2026	318,468	0.01
		1,293,696	0.05	EUR 700,000	Telefonica Europe 6.135% 3/2/2030	771,388	0.03
	<b>Netherlands</b>			EUR 300,000	Telefonica Europe 6.75% 7/6/2031	346,426	0.01
EUR 100,000	Abertis Infraestructuras Finance 2.625% 26/1/2027	100,041	0.00	EUR 1,100,000	Telefonica Europe 7.125% 23/8/2028	1,281,018	0.05
EUR 400,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	416,938	0.02	EUR 1,324,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029*	1,575,693	0.06
EUR 400,000	ABN AMRO Bank 6.875% 22/9/2031	434,438	0.02	EUR 183,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	227,864	0.01
EUR 600,000	ATF Netherlands 7.078% 20/1/2025	361,867	0.01	USD 39,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	36,159	0.00
EUR 558,000	Boels Topholding 6.25% 15/2/2029	631,452	0.02	USD 200,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	190,765	0.01
USD 813,000	Braskem Netherlands Finance 8.5% 12/1/2031	804,484	0.03	USD 476,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029*	507,671	0.02
USD 400,000	Braskem Netherlands Finance 8.5% 23/1/2081	390,670	0.01	USD 205,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	221,770	0.01
EUR 201,000	Citycon Treasury 2.375% 15/1/2027	198,902	0.01	EUR 374,000	Titan II 5.125% 15/7/2029	357,291	0.01
USD 2,965,000	Clear Channel International 6.625% 1/8/2025	2,966,939	0.11	EUR 268,000	Trivium Packaging Finance 7.651% 15/8/2026	291,540	0.01
EUR 600,000	Cooperatieve Rabobank 4.375% 29/6/2027	610,272	0.02	USD 600,000	Trivium Packaging Finance 8.5% 15/8/2027	584,877	0.02
EUR 200,000	Davide Campari-Milano 2.375% 17/1/2029	224,208	0.01	EUR 159,000	United 3.125% 15/2/2026	167,806	0.01
USD 1,081,000	Elastic 4.125% 15/7/2029	973,377	0.04	EUR 226,000	United 4% 15/11/2027	234,390	0.01
USD 1,465,000	Embraer Netherlands Finance 7% 28/7/2030	1,533,203	0.06	EUR 100,000	United 6.75% 15/2/2031	109,908	0.00
EUR 397,000	Global Switch Finance 1.375% 7/10/2030	393,266	0.01	EUR 500,000	United 8.134% 15/2/2031	543,820	0.02
EUR 100,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	100,346	0.00	EUR 1,000,000	Volkswagen International Finance 3.875% 17/6/2029	984,809	0.03
EUR 600,000	Heimstaden Bostad Treasury 1% 13/4/2028	514,834	0.02	EUR 254,000	VZ Secured Financing 3.5% 15/1/2032	246,637	0.01
EUR 200,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	185,067	0.01	EUR 953,000	VZ Vendor Financing II 2.875% 15/1/2029	900,300	0.03
USD 3,100,000	ING Groep 3.875% 16/5/2027*	2,526,836	0.09	EUR 225,000	Wp/ap Telecom III 5.5% 15/1/2030	226,855	0.01
USD 647,000	ING Groep 5.75% 16/11/2026	609,476	0.02	EUR 1,300,000	ZF Europe Finance 4.75% 31/1/2029	1,407,169	0.05
USD 425,000	ING Groep 8% 16/5/2030	429,250	0.01	EUR 400,000	ZF Europe Finance 6.125% 13/3/2029	456,497	0.02
USD 373,000	MEGlobal 2.625% 28/4/2028	332,557	0.01	EUR 740,000	Ziggo 2.875% 15/1/2030	717,889	0.03
USD 385,000	MEGlobal 2.625% 28/4/2028	343,256	0.01	USD 318,000	Ziggo 4.875% 15/1/2030	283,645	0.01
USD 529,000	MEGlobal 4.25% 3/11/2026	509,996	0.02	USD 401,000	Ziggo Bond 5.125% 28/2/2030*	343,057	0.01
USD 400,000	Metinvest 7.65% 1/10/2027	296,000	0.01	USD 150,000	Ziggo Bond 6% 15/1/2027	146,708	0.00
USD 571,000	Metinvest 8.5% 23/4/2026	465,365	0.02			33,778,283	1.23
EUR 600,000	Naturgy Finance 2.374% 23/11/2026	606,040	0.02		<b>Nigeria</b>		
EUR 100,000	Naturgy Finance 3.375% 24/4/2024	108,493	0.01	USD 1,560,000	Nigeria Government International Bond 7.625% 28/11/2047	1,205,732	0.04
EUR 404,000	Nobian Finance 3.625% 15/7/2026	422,497	0.02	USD 239,000	Nigeria Government International Bond 8.375% 24/3/2029	226,902	0.01
EUR 430,000	OI European 6.25% 15/5/2028*	485,975	0.02			1,432,634	0.05
EUR 400,000	Q-Park I 5.942% 1/3/2026	436,627	0.01				
EUR 427,000	Repsol International Finance 4.247% 11/9/2028	449,482	0.02				
EUR 300,000	Summer BidCo 10% 15/2/2029	334,133	0.01				
USD 1,245,000	Sunrise FinCo I 4.875% 15/7/2031*	1,101,576	0.04				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	<b>North Macedonia</b>						
EUR 419,000	North Macedonia Government International Bond 6.96% 13/3/2027*	475,884	0.02	USD 244,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	238,931	0.01
	<b>Norway</b>			USD 774,000	Republic of Poland Government International Bond 5.5% 4/4/2053	772,843	0.02
EUR 650,000	Var Energi 7.862% 15/11/2083	743,108	0.03			1,221,008	0.04
	<b>Oman</b>				<b>Portugal</b>		
USD 500,000	Oman Government International Bond 6.5% 8/3/2047*	493,773	0.02	EUR 600,000	EDP - Energias de Portugal 1.875% 2/8/2081	609,784	0.02
USD 857,000	Oman Government International Bond 6.75% 17/1/2048	859,901	0.03	EUR 900,000	EDP - Energias de Portugal 1.875% 14/3/2082	822,890	0.03
USD 553,000	Oman Sovereign Sukuk 4.397% 1/6/2024	550,680	0.02			1,432,674	0.05
		1,904,354	0.07		<b>Romania</b>		
	<b>Panama</b>			EUR 800,000	RCS & RDS 3.25% 5/2/2028	801,645	0.03
USD 400,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	281,666	0.01	EUR 1,162,000	Romanian Government International Bond 2.124% 16/7/2031*	1,017,279	0.03
USD 315,252	AES Panama Generation 4.375% 31/5/2030	264,628	0.01	EUR 1,153,000	Romanian Government International Bond 2.5% 8/2/2030	1,093,662	0.04
USD 458,000	Carnival 4% 1/8/2028	422,505	0.01	EUR 1,096,000	Romanian Government International Bond 2.875% 11/3/2029	1,085,911	0.04
USD 1,238,000	Carnival 5.75% 1/3/2027	1,224,406	0.05	USD 242,000	Romanian Government International Bond 5.25% 25/11/2027	237,338	0.01
USD 953,000	Carnival 6% 1/5/2029	930,885	0.03			4,235,835	0.15
EUR 482,000	Carnival 7.625% 1/3/2026	534,361	0.02		<b>Saudi Arabia</b>		
USD 1,105,000	Panama Government International Bond 6.4% 14/2/2035	1,022,373	0.04	USD 944,000	Saudi Government International Bond 4.5% 17/4/2030	917,591	0.03
USD 915,000	Panama Government International Bond 6.853% 28/3/2054	806,344	0.03	USD 929,000	Saudi Government International Bond 5% 18/1/2053	819,838	0.03
USD 405,000	Panama Government International Bond 7.5% 1/3/2031	414,062	0.01			1,737,429	0.06
		5,901,230	0.21		<b>Senegal</b>		
	<b>Paraguay</b>			USD 627,000	Senegal Government International Bond 6.25% 23/5/2033*	524,329	0.02
USD 461,000	Paraguay Government International Bond 2.739% 29/1/2033*	370,561	0.01		<b>Singapore</b>		
USD 420,000	Paraguay Government International Bond 5.6% 13/3/2048	370,751	0.02	USD 340,000	Continuum Energy Aura 9.5% 24/2/2027	355,280	0.01
		741,312	0.03	USD 483,502	JGC Ventures 5% 30/6/2025	181,313	0.01
	<b>Peru</b>			USD 45,461	JGC Ventures 5% 30/6/2025	14,548	0.00
USD 862,000	Financiera de Desarrollo 4.75% 15/7/2025	853,363	0.03	USD 275,000	Medco Maple Tree 8.96% 27/4/2029*	286,301	0.01
USD 1,285,000	Peruvian Government International Bond 1.862% 1/12/2032	972,571	0.04	USD 1,510,203	Modernland Overseas 5% 30/4/2027	496,479	0.02
USD 985,000	Peruvian Government International Bond 2.783% 23/1/2031	836,723	0.03	USD 86,484	Modernland Overseas 5% 30/4/2027	22,918	0.00
		2,662,657	0.10			1,356,839	0.05
	<b>Poland</b>				<b>South Africa</b>		
USD 201,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	209,234	0.01	USD 251,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	225,176	0.01
				USD 1,189,000	Republic of South Africa Government International Bond 5% 12/10/2046	807,034	0.03

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

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 840,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	756,000	0.02	EUR 198,000	Verisure 7.125% 1/2/2028	224,916	0.01
		1,788,210	0.06	EUR 486,000	Verisure 9.25% 15/10/2027	565,450	0.02
						1,411,874	0.05
	<b>South Korea</b>				<b>Switzerland</b>		
USD 352,000	POSCO 5.625% 17/1/2026	352,913	0.01	USD 990,000	UBS 4.375% 10/2/2031*	793,337	0.03
USD 381,000	POSCO 5.75% 17/1/2028	384,892	0.02	USD 200,000	UBS 6.875% 7/8/2025	198,000	0.01
		737,805	0.03	USD 358,000	UBS 7% 19/2/2025	358,072	0.01
	<b>Spain</b>			USD 770,000	UBS 7.75% 12/4/2031	772,462	0.03
EUR 600,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026*	647,279	0.02	USD 880,000	UBS 9.25% 13/11/2028*	941,335	0.03
USD 4,400,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/11/2027	3,980,053	0.14	USD 926,000	UBS 9.25% 13/11/2033*	1,024,638	0.04
EUR 700,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	832,471	0.03			4,087,844	0.15
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	111,613	0.00		<b>Thailand</b>		
EUR 400,000	Banco de Sabadell 5.75% 15/3/2026*	410,877	0.02	USD 883,000	Bangkok Bank 5.3% 21/9/2028	885,018	0.03
EUR 900,000	Banco de Sabadell 6% 16/8/2033	1,003,804	0.04	USD 1,083,000	Bangkok Bank 5.5% 21/9/2033	1,082,188	0.04
EUR 400,000	Bankinter 6.25% 17/1/2026	431,545	0.02			1,967,206	0.07
EUR 200,000	CaixaBank 5.875% 9/10/2027	211,572	0.01		<b>Turkey</b>		
EUR 600,000	CaixaBank 7.5% 16/1/2030	661,971	0.02	USD 310,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	316,200	0.01
EUR 300,000	Cellnex Finance 1.5% 8/6/2028	295,108	0.01		<b>Ukraine</b>		
EUR 1,100,000	Cellnex Finance 2% 15/9/2032	1,013,202	0.04	USD 1,170,000	Ukraine Government International Bond 7.253% 15/3/2035	307,856	0.01
EUR 300,000	Cellnex Finance 2% 15/2/2033	275,562	0.01	USD 600,000	Ukraine Government International Bond 7.75% 1/9/2025	186,300	0.01
EUR 100,000	Cellnex Telecom 0.75% 20/11/2031	90,310	0.00	USD 933,000	Ukraine Government International Bond 8.994% 1/2/2026	299,708	0.01
EUR 100,000	Cellnex Telecom 1% 20/4/2027	99,263	0.00	USD 765,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	658,940	0.02
EUR 400,000	Cellnex Telecom 1.75% 23/10/2030	378,768	0.01			1,452,804	0.05
EUR 200,000	Cellnex Telecom 1.875% 26/6/2029*	195,951	0.01		<b>United Arab Emirates</b>		
EUR 1,400,000	Cellnex Telecom 2.125% 11/8/2030	1,544,726	0.06	USD 280,000	Abu Dhabi Commercial Bank 8% 27/11/2028	299,208	0.01
EUR 206,000	Food Service Project 5.5% 21/1/2027	223,491	0.01	USD 723,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026	718,854	0.02
EUR 176,000	Grupo Antolin-Irausa 3.5% 30/4/2028	147,043	0.00	USD 291,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026	289,331	0.01
EUR 200,000	International Consolidated Airlines 3.75% 25/3/2029	211,443	0.01	USD 473,000	MDGH GMTN RSC 4.375% 22/11/2033	448,759	0.02
EUR 946,000	Kaixo Bondco Telecom 5.125% 30/9/2029	1,016,078	0.04			1,756,152	0.06
EUR 458,000	Lorca Telecom Bondco 4% 18/9/2027	490,065	0.02		<b>United Kingdom</b>		
		14,272,195	0.52	EUR 800,000	Agps Bondco 5% 14/1/2029	347,446	0.01
	<b>Sweden</b>			EUR 585,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	672,764	0.02
EUR 100,000	Fastighets Balder 1.125% 29/1/2027	96,133	0.00	USD 300,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029	308,317	0.01
EUR 143,000	Fastighets Balder 1.875% 14/3/2025	150,831	0.01	USD 3,675,000	Barclays 6.125% 15/12/2025	3,504,133	0.13
EUR 100,000	Fastighets Balder 2.873% 2/6/2081	98,929	0.00	GBP 200,000	Barclays 7.125% 15/6/2025	247,866	0.01
EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026	98,181	0.00	USD 200,000	Barclays 8% 15/6/2024	199,821	0.01
EUR 150,000	Intrum 3% 15/9/2027	102,939	0.01	GBP 800,000	Barclays 9.25% 15/9/2028	1,017,825	0.04
EUR 100,000	Intrum 3.5% 15/7/2026	74,495	0.00	USD 2,168,000	Barclays 9.625% 15/12/2029*	2,249,886	0.08
				EUR 221,000	BCP V Modular Services Finance II 4.75% 30/11/2028	227,715	0.01

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 118,000	BCP V Modular Services Finance II 6.125% 30/11/2028	139,541	0.01	GBP 341,000	Pinnacle Bidco 10% 11/10/2028	455,368	0.02
GBP 976,000	Bellis Acquisition 3.25% 16/2/2026	1,172,700	0.04	GBP 216,000	Premier Foods Finance 3.5% 15/10/2026	261,423	0.01
GBP 1,300,000	Bellis Acquisition 4.5% 16/2/2026	1,591,272	0.06	GBP 200,000	Santander UK 6.75% 24/6/2024	253,271	0.01
GBP 242,000	Boparan Finance 7.625% 30/11/2025	291,853	0.01	USD 723,594	SCC Power 4% 17/5/2032	133,503	0.00
GBP 722,000	British Telecommunications 8.375% 20/12/2083	964,426	0.03	USD 1,335,868	SCC Power 8% 31/12/2028	611,828	0.02
EUR 124,000	Carnival 1% 28/10/2029	105,351	0.00	USD 1,950,000	Standard Chartered 4.3% 19/8/2028	1,540,168	0.05
GBP 146,000	Constellation Automotive Financing 4.875% 15/7/2027	155,861	0.00	EUR 215,000	Stonegate Pub Financing 2019 9.651% 31/7/2025	228,898	0.01
USD 692,000	eG Global Finance 12% 30/11/2028	728,365	0.03	USD 397,320	Vedanta Resources Finance II 13.875% 9/12/2028	367,263	0.01
USD 200,000	EnQuest 11.625% 1/11/2027	196,348	0.01	USD 525,840	Vedanta Resources Finance II 13.875% 9/12/2028*	486,060	0.02
GBP 200,000	Gatwick Airport Finance 4.375% 7/4/2026	244,844	0.01	GBP 1,551,000	Virgin Media Secured Finance 4.125% 15/8/2030	1,633,393	0.06
GBP 460,000	Heathrow Finance 3.875% 1/3/2027	551,142	0.02	GBP 1,058,000	Vmed O2 UK Financing I 4% 31/1/2029	1,167,512	0.04
GBP 500,000	Heathrow Finance 4.125% 1/9/2029	597,521	0.02	USD 1,054,000	Vmed O2 UK Financing I 4.75% 15/7/2031	916,010	0.03
USD 2,708,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	2,716,896	0.10	EUR 365,000	Vodafone 2.625% 27/8/2080	378,408	0.01
USD 1,502,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	1,514,350	0.05	EUR 1,400,000	Vodafone 3% 27/8/2080	1,353,248	0.05
USD 2,250,000	HSBC 4.6% 17/12/2030	1,870,000	0.07	GBP 462,000	Vodafone 4.875% 3/10/2078	574,410	0.02
EUR 409,000	HSBC 4.75% 4/7/2029	408,705	0.01	EUR 131,000	Vodafone 6.5% 30/8/2084	151,210	0.01
USD 825,000	HSBC 6% 22/5/2027	782,434	0.03	GBP 114,000	Vodafone 8% 30/8/2086	153,233	0.01
EUR 247,000	INEOS Finance 6.375% 15/4/2029	268,876	0.01			42,016,186	1.53
EUR 636,000	INEOS Quattro Finance 2 8.5% 15/3/2029	724,135	0.03		<b>United States</b>		
GBP 448,000	Kier 9% 15/2/2029	575,699	0.02	USD 434,000	AAR Escrow Issuer 6.75% 15/3/2029	438,450	0.02
EUR 449,000	Lloyds Banking 4.947% 27/6/2025	474,345	0.02	USD 73,000	Acadia Healthcare 5% 15/4/2029	69,044	0.00
USD 1,645,000	Lloyds Banking 6.75% 27/6/2026*	1,601,634	0.06	USD 263,000	Acadia Healthcare 5.5% 1/7/2028	254,493	0.01
USD 1,305,000	Lloyds Banking 8% 27/9/2029*	1,287,374	0.05	USD 1,170,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,053,392	0.04
GBP 500,000	Lloyds Banking 8.5% 27/9/2027	638,257	0.02	USD 1,092,000	ADT Security 4.875% 15/7/2032	987,288	0.04
USD 474,000	Macquarie Airfinance 8.125% 30/3/2029	491,183	0.02	USD 1,168,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	1,172,479	0.04
USD 224,000	Macquarie Airfinance 8.375% 1/5/2028	233,807	0.01	USD 269,000	Ahead DB 6.625% 1/5/2028	240,098	0.01
GBP 476,000	Market Bidco Finco 5.5% 4/11/2027	549,833	0.02	USD 911,000	AHP Health Partners 5.75% 15/7/2029	823,295	0.03
GBP 585,000	Mobico 4.25% 26/11/2025	678,698	0.03	USD 57,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	50,798	0.00
GBP 400,000	Nationwide Building Society 5.75% 20/6/2027	469,904	0.02	USD 505,000	Alexander Funding Trust II 7.467% 31/7/2028	529,525	0.02
USD 213,000	Neptune Energy Bondco 6.625% 15/5/2025	212,191	0.01	USD 1,226,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	1,135,561	0.04
GBP 180,000	Pinewood Finance 3.25% 30/9/2025	223,876	0.01	USD 3,277,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	2,994,772	0.11
EUR 100,000	Pinnacle Bidco 8.25% 11/10/2028	113,786	0.00	USD 3,427,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	3,324,415	0.12
				USD 1,348,000	Allied Universal Holdco 7.875% 15/2/2031	1,337,823	0.05
				USD 2,269,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029*	1,876,659	0.07

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

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,339,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,334,437	0.05	USD 1,321,000	Arsenal AIC Parent 11.5% 1/10/2031	1,454,806	0.05
USD 6,250,000	Ally Financial 4.7% 15/5/2026	5,338,257	0.19	USD 79,000	Asbury Automotive 4.75% 1/3/2030	72,073	0.00
USD 467,000	Amer Sports 6.75% 16/2/2031	465,541	0.02	USD 433,000	Asbury Automotive 5% 15/2/2032	384,550	0.01
USD 668,000	American Airlines 8.5% 15/5/2029	701,049	0.03	USD 1,454,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,350,881	0.05
USD 820,917	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	802,833	0.03	USD 542,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	687,917	0.03
USD 4,720,000	American Express 3.55% 15/9/2026	4,268,170	0.15	USD 3,852,000	Ashford Hospitality Trust 2018-ASHF 7.59% 15/4/2035	3,730,619	0.14
USD 755,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	765,369	0.03	USD 32,000	Ashland 3.375% 1/9/2031	26,799	0.00
USD 154,000	AMN Healthcare 4% 15/4/2029	135,226	0.00	USD 842,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	765,406	0.03
USD 1,226,000	AmWINS 4.875% 30/6/2029	1,132,130	0.04	USD 169,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	152,078	0.01
USD 396,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	377,912	0.01	USD 120,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	119,394	0.00
USD 296,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	290,002	0.01	USD 605,000	AssuredPartners 7.5% 15/2/2032	597,816	0.02
USD 72,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	70,627	0.00	USD 4,628,000	AthenaHealth 6.5% 15/2/2030	4,133,563	0.15
USD 334,000	Antero Resources 7.625% 1/2/2029	343,497	0.01	USD 253,000	ATI 4.875% 1/10/2029	233,549	0.01
USD 848,800	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	764,360	0.03	USD 796,000	ATI 5.125% 1/10/2031	728,274	0.03
USD 576,890	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	519,500	0.02	USD 396,000	Avient 7.125% 1/8/2030	404,530	0.01
USD 223,000	Apache 5.35% 1/7/2049*	178,378	0.01	USD 502,000	Axalta Coating Systems 3.375% 15/2/2029	445,437	0.02
USD 268,000	API DE 4.125% 15/7/2029	242,428	0.01	USD 466,000	Azul Secured Finance 11.93% 28/8/2028	474,875	0.02
USD 251,000	API DE 4.75% 15/10/2029	233,406	0.01	USD 238,000	B&G Foods 8% 15/9/2028	247,900	0.01
USD 686,000	APX 5.75% 15/7/2029	652,947	0.02	USD 4,481,704	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	4,438,748	0.16
USD 211,000	APX 6.75% 15/2/2027	211,194	0.01	USD 255,659	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	182,518	0.01
USD 1,507,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	1,470,872	0.05	USD 3,750,000	Bank of New York Mellon 3.7% 20/3/2026	3,533,840	0.13
USD 856,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	852,421	0.03	USD 1,570,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	1,106,931	0.04
EUR 390,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	368,689	0.01	USD 1,102,000	BCPE Empire 7.625% 1/5/2027	1,046,994	0.04
USD 1,955,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029*	1,580,596	0.06	USD 1,939,982	BDS 2022-FL12 7.452% 19/8/2038	1,927,627	0.07
USD 466,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	457,790	0.02	EUR 288,000	Belden 3.375% 15/7/2031	284,966	0.01
USD 165,000	Aretec 10% 15/8/2030	179,681	0.01	USD 2,145,000	Big River Steel / BRS Finance 6.625% 31/1/2029	2,158,691	0.08
USD 267,000	Arko 5.125% 15/11/2029	229,206	0.01	USD 309,000	Blue Owl Capital II 8.45% 15/11/2026	317,028	0.01
USD 362,000	Arsenal AIC Parent 8% 1/10/2030	377,308	0.01	USD 493,000	Blue Owl Credit Income 5.5% 21/3/2025	488,267	0.02
				USD 480,000	Blue Owl Credit Income 6.65% 15/3/2031	465,863	0.02
				USD 429,000	Blue Owl Credit Income 7.75% 16/9/2027	439,491	0.02
				EUR 324,000	Boxer Parent 6.5% 2/10/2025	349,513	0.01
				USD 157,000	Boyd Gaming 4.75% 1/12/2027	151,191	0.01
				USD 925,000	Boyd Gaming 4.75% 15/6/2031	841,637	0.03

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 381,000	Boyne USA 4.75% 15/5/2029	349,471	0.01	USD 4,512,000	CCO / CCO Capital 7.375% 1/3/2031*	4,369,174	0.16
USD 2,410,000	Brand Industrial Services 10.375% 1/8/2030	2,561,677	0.09	USD 62,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	62,157	0.00
USD 230,000	Bread Financial 9.75% 15/3/2029	235,429	0.01	USD 6,000	Central Garden & Pet 4.125% 15/10/2030	5,339	0.00
USD 402,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco LL 4.5% 1/4/2027	353,906	0.01	USD 330,000	Central Garden & Pet 4.125% 30/4/2031	288,463	0.01
USD 245,000	Buckeye Partners 5.6% 15/10/2044	190,331	0.01	USD 770,000	Central Parent / CDK Global 7.25% 15/6/2029	777,179	0.03
USD 343,000	Buckeye Partners 5.85% 15/11/2043	282,376	0.01	USD 1,144,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,173,618	0.04
USD 275,000	Cable One 0% 15/3/2026	236,015	0.01	USD 489,000	Champions Financing 8.75% 15/2/2029	498,598	0.02
USD 140,000	Cable One 4% 15/11/2030	105,476	0.00	USD 3,775,000	Charles Schwab 4% 1/6/2026	3,483,568	0.13
USD 254,000	Cablevision Lightpath 3.875% 15/9/2027	230,287	0.01	USD 4,220,000	Charles Schwab 4% 1/12/2030	3,460,326	0.12
USD 465,000	Cablevision Lightpath 5.625% 15/9/2028	386,620	0.01	USD 1,090,000	Chart Industries 7.5% 1/1/2030	1,125,287	0.04
USD 1,188,000	Caesars Entertainment 4.625% 15/10/2029	1,085,422	0.04	USD 598,000	Chart Industries 9.5% 1/1/2031	641,654	0.02
USD 539,000	Caesars Entertainment 7% 15/2/2030	552,163	0.02	USD 182,000	Chemours 4.625% 15/11/2029	152,041	0.01
USD 1,931,000	Caesars Entertainment 8.125% 1/7/2027*	1,981,760	0.07	USD 288,000	Chemours 5.75% 15/11/2028	255,978	0.01
USD 168,000	Calpine 4.625% 1/2/2029	154,529	0.00	USD 1,129,000	Chesapeake Energy 6.75% 15/4/2029	1,134,482	0.04
USD 277,000	Calpine 5% 1/2/2031	247,368	0.01	USD 913,000	Chobani / Chobani Finance 4.625% 15/11/2028	845,028	0.03
USD 1,022,000	Calpine 5.125% 15/3/2028*	972,073	0.03	USD 1,717,000	CHS/Community Health Systems 4.75% 15/2/2031	1,302,047	0.04
USD 600,000	Camelot Return Merger Sub 8.75% 1/8/2028*	614,011	0.02	USD 1,219,000	CHS/Community Health Systems 5.25% 15/5/2030	970,065	0.04
USD 2,700,000	Capital One Financial 3.95% 1/9/2026	2,369,883	0.09	USD 1,233,000	CHS/Community Health Systems 5.625% 15/3/2027	1,128,614	0.04
USD 812,000	Capstone Borrower 8% 15/6/2030	840,022	0.03	USD 981,000	CHS/Community Health Systems 6% 15/1/2029	839,621	0.03
USD 3,926,000	Carnival Bermuda 10.375% 1/5/2028	4,283,692	0.15	USD 762,000	Churchill Downs 4.75% 15/1/2028	720,130	0.03
USD 640,000	Carpenter Technology 7.625% 15/3/2030	660,438	0.02	USD 776,000	Churchill Downs 5.75% 1/4/2030	746,228	0.03
USD 116,000	Carvana 12% 1/12/2028	111,896	0.00	USD 593,000	CITGO Petroleum 7% 15/6/2025	591,245	0.02
USD 143,200	Carvana 14% 1/6/2031	140,526	0.00	USD 983,000	CITGO Petroleum 8.375% 15/1/2029	1,033,095	0.04
EUR 425,000	Catalent Pharma Solutions 2.375% 1/3/2028	444,587	0.02	USD 1,660,000	Civitas Resources 8.375% 1/7/2028	1,738,521	0.06
USD 68,000	Catalent Pharma Solutions 3.125% 15/2/2029	65,765	0.00	USD 846,000	Civitas Resources 8.625% 1/11/2030	906,009	0.03
USD 139,000	Catalent Pharma Solutions 3.5% 1/4/2030	134,222	0.00	USD 1,226,000	Civitas Resources 8.75% 1/7/2031	1,304,574	0.05
USD 191,000	CCM Merger 6.375% 1/5/2026	189,228	0.01	USD 3,514,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	3,535,474	0.13
USD 668,000	CCO / CCO Capital 4.25% 15/1/2034*	498,369	0.02	USD 1,790,000	Clarivate Science 3.875% 1/7/2028	1,629,722	0.06
USD 706,000	CCO / CCO Capital 4.5% 15/8/2030	587,117	0.02	USD 1,828,000	Clarivate Science 4.875% 1/7/2029	1,660,802	0.06
USD 344,000	CCO / CCO Capital 4.75% 1/3/2030	292,938	0.01	USD 582,000	Clear Channel Outdoor 5.125% 15/8/2027	546,460	0.02
USD 529,000	CCO / CCO Capital 4.75% 1/2/2032	428,567	0.02	USD 2,033,000	Clear Channel Outdoor 7.5% 1/6/2029*	1,689,952	0.06
USD 197,000	CCO / CCO Capital 5% 1/2/2028	181,887	0.01				
USD 616,000	CCO / CCO Capital 6.375% 1/9/2029	578,664	0.02				

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



# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 88,000	Clear Channel Outdoor 7.75% 15/4/2028*	76,685	0.00	USD 1,443,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	1,362,102	0.05
USD 2,424,000	Clear Channel Outdoor 9% 15/9/2028*	2,532,947	0.09	USD 3,600,000	Discover Financial Services 5.5% 30/10/2027	3,055,042	0.11
USD 6,716,000	Cloud Software 6.5% 31/3/2029	6,246,889	0.23	USD 1,127,000	DISH DBS 5.25% 1/12/2026	895,302	0.03
USD 2,809,000	Cloud Software 9% 30/9/2029	2,619,164	0.09	USD 7,000	DISH DBS 5.75% 1/12/2028	4,878	0.00
USD 1,000,000	Clover CLO 2021-3 8.686% 25/1/2035	993,113	0.04		DISH Network 11.75% 15/11/2027	2,172,339	0.07
USD 938,000	Clydesdale Acquisition 6.625% 15/4/2029	933,760	0.03	USD 2,078,000	Dominion Energy 4.35% 15/1/2027	1,641,198	0.06
USD 1,344,000	Clydesdale Acquisition 8.75% 15/4/2030	1,281,804	0.05	USD 302,000	Dream Finders Homes 8.25% 15/8/2028	315,100	0.01
USD 918,000	CMG Media 8.875% 15/12/2027	623,037	0.02	USD 2,700,000	Duke Energy 3.25% 15/1/2082	2,279,849	0.08
USD 939,000	CNX Midstream Partners 4.75% 15/4/2030	821,986	0.03	USD 1,588,000	Dun & Bradstreet 5% 15/12/2029*	1,461,682	0.05
USD 304,000	CNX Resources 7.375% 15/1/2031	307,268	0.01	USD 184,000	Dycom Industries 4.5% 15/4/2029	169,565	0.01
USD 1,156,000	Coherent 5% 15/12/2029*	1,083,455	0.04	USD 4,000,000	Edison International 5.375% 15/3/2026	3,861,659	0.14
USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,834,272	0.10	USD 528,000	Edison International 8.125% 15/6/2053	542,325	0.02
USD 674,000	CommScope 4.75% 1/9/2029	469,121	0.02	USD 1,546,000	Element Solutions 3.875% 1/9/2028	1,403,131	0.05
USD 691,000	CommScope 6% 1/3/2026	626,181	0.02	EUR 130,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	148,657	0.01
USD 650,000	CommScope Technologies 6% 15/6/2025*	507,637	0.02	EUR 561,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	641,040	0.02
USD 385,000	Compass Diversified 5.25% 15/4/2029	362,514	0.01	USD 902,000	Enact 6.5% 15/8/2025	901,508	0.03
USD 732,000	Comstock Resources 5.875% 15/1/2030	639,323	0.02	USD 75,000	Encompass Health 4.625% 1/4/2031	67,889	0.00
USD 1,124,000	Comstock Resources 6.75% 1/3/2029	1,035,571	0.04	GBP 299,000	Encore Capital 4.25% 1/6/2028	316,388	0.01
USD 2,266,000	CoreLogic 4.5% 1/5/2028	2,010,656	0.07	GBP 189,000	Encore Capital 5.375% 15/2/2026	229,099	0.01
USD 380,000	Covanta 4.875% 1/12/2029	333,409	0.01	USD 524,000	EnLink Midstream Partners 5.6% 1/4/2044	471,960	0.02
USD 158,000	Covanta 5% 1/9/2030	135,843	0.00	USD 248,000	EQM Midstream Partners 4.75% 15/1/2031	231,021	0.01
USD 1,607,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	1,498,006	0.05	USD 485,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	438,765	0.02
USD 824,000	Crescent Energy Finance 7.25% 1/5/2026	820,865	0.03	USD 421,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	371,931	0.01
USD 1,097,000	Crescent Energy Finance 9.25% 15/2/2028	1,144,975	0.04	USD 233,000	Fiesta Purchaser 7.875% 1/3/2031	240,438	0.01
USD 289,000	Crocs 4.125% 15/8/2031	246,902	0.01	USD 728,000	FirstEnergy 4% 1/5/2026	720,767	0.03
USD 29,000	Crocs 4.25% 15/3/2029	26,071	0.00	USD 1,015,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	972,088	0.04
USD 400,000	CSC 4.125% 1/12/2030	299,714	0.01	USD 152,000	Foundation Building Materials 6% 1/3/2029	132,773	0.00
USD 239,000	CSC 4.5% 15/11/2031	177,610	0.00	USD 95,000	Freedom Mortgage 9.25% 1/2/2029	96,459	0.00
USD 400,000	CSC 5.5% 15/4/2027	359,450	0.01	USD 169,000	Freedom Mortgage 12% 1/10/2028	183,109	0.01
USD 3,340,000	CSC 11.25% 15/5/2028	3,446,462	0.12	USD 169,000	Freedom Mortgage 12.25% 1/10/2030	186,079	0.01
USD 1,721,000	CSC 11.75% 31/1/2029	1,798,459	0.07				
USD 792,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	779,669	0.03				
USD 390,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	405,830	0.01				
USD 300,000	DAE Funding 1.55% 1/8/2024	294,539	0.01				
USD 283,000	DAE Funding 2.625% 20/3/2025	272,946	0.01				
USD 977,726	DBGS 2018-BIOD Mortgage Trust 7.614% 15/5/2035	954,572	0.03				
USD 424,000	Dealer Tire / DT Issuer 8% 1/2/2028*	421,517	0.01				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,400,000	FREMF 2018-K732 Mortgage Trust 4.057% 25/5/2025	1,365,660	0.05	USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	360,427	0.01
USD 1,000,000	FREMF 2018-K733 Mortgage Trust 3.854% 25/2/2051	937,583	0.03	USD 375,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	362,921	0.01
USD 630,000	FREMF 2018-K80 Mortgage Trust 4.232% 25/8/2050	593,371	0.02	USD 44,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	42,745	0.00
USD 1,176,000	Frontier Communications 5% 1/5/2028	1,089,041	0.04	USD 185,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	183,772	0.01
USD 668,000	Frontier Communications 5.875% 15/10/2027	646,256	0.02	USD 794,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	851,450	0.03
USD 189,000	Frontier Communications 8.625% 15/3/2031	190,973	0.01	USD 367,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 6.625% 15/1/2032	367,283	0.01
USD 2,605,000	Frontier Communications 8.75% 15/5/2030	2,651,926	0.10	USD 316,000	Howard Hughes 4.125% 1/2/2029	279,388	0.01
USD 268,000	FTAI Infra Escrow 10.5% 1/6/2027	277,920	0.01	USD 308,000	Howard Hughes 4.375% 1/2/2031	263,234	0.01
USD 331,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	330,926	0.01	USD 132,000	Howard Hughes 5.375% 1/8/2028	124,200	0.00
USD 374,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	380,168	0.01	USD 687,000	Howard Midstream Energy Partners 8.875% 15/7/2028	725,532	0.03
USD 338,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	350,718	0.01	USD 1,293,201	HSI Asset Loan Obligation Trust 2007-WF1 4.211% 25/12/2036	384,855	0.01
USD 753,000	GN Bondco 9.5% 15/10/2031*	741,076	0.03	USD 382,000	HUB International 7.25% 15/6/2030	389,424	0.01
USD 2,000,000	Golub Capital Partners 48 8.378% 17/4/2033	2,001,007	0.07	USD 4,278,000	HUB International 7.375% 31/1/2032	4,308,237	0.16
USD 132,000	Goodyear Tire & Rubber 5% 15/7/2029	121,468	0.00	USD 232,000	Hughes Satellite Systems 5.25% 1/8/2026	199,169	0.01
USD 550,000	Goodyear Tire & Rubber 5.625% 30/4/2033	493,018	0.02	USD 346,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	290,932	0.01
USD 471,000	GrafTech Global Enterprises 9.875% 15/12/2028*	376,211	0.01	USD 1,725,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	1,587,311	0.06
USD 560,000	Gran Tierra Energy 9.5% 15/10/2029	520,226	0.02	USD 273,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	266,045	0.01
USD 577,000	Gray Television 5.875% 15/7/2026	544,971	0.02	USD 529,000	Icahn Enterprises / Icahn Enterprises Finance 9.75% 15/1/2029	552,858	0.02
USD 461,000	Gray Television 7% 15/5/2027*	412,574	0.02	USD 3,000,000	ILFC E-Capital Trust I 7.186% 21/12/2065	2,329,926	0.08
USD 101,634	GreenPoint Mortgage Funding Trust 2006-AR2 7.081% 25/3/2036	88,596	0.00	USD 3,000,000	ILFC E-Capital Trust II 7.436% 21/12/2065	2,389,556	0.09
USD 409,000	GS Mortgage Trust 2015-GC32 4.4% 10/7/2048	382,501	0.01	USD 1,342,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,331,727	0.05
USD 513,724	GSA Home Equity Trust 2006-5 5.795% 25/3/2036	158,163	0.00	USD 514,000	Imola Merger 4.75% 15/5/2029	476,596	0.02
USD 125,000	Gulfport Energy 8% 17/5/2026	126,817	0.00	USD 219,000	Installed Building Products 5.75% 1/2/2028	214,612	0.01
USD 644,000	GYP III 4.625% 1/5/2029	597,402	0.02	USD 992,771	Invitation Homes 2018-SFR4 Trust 6.532% 17/1/2038	996,220	0.04
USD 112,000	Hanesbrands 4.875% 15/5/2026	108,164	0.00	USD 280,000	Iron Mountain 5.625% 15/7/2032	261,543	0.01
USD 133,000	Harvest Midstream I 7.5% 1/9/2028	134,430	0.01	USD 469,000	Iron Mountain 7% 15/2/2029	476,744	0.02
USD 317,000	HAT I / HAT II 3.375% 15/6/2026*	295,523	0.01	USD 481,000	Iron Mountain Information Management Services 5% 15/7/2032	430,547	0.02
USD 183,000	HAT I / HAT II 8% 15/6/2027	190,081	0.01				
USD 1,021,000	HB Fuller 4.25% 15/10/2028	947,104	0.03				
USD 927,000	HealthEquity 4.5% 1/10/2029	851,579	0.03				

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

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 962,000	ITT 6.5% 1/8/2029	854,731	0.03	USD 372,000	Light & Wonder International 7% 15/5/2028	373,906	0.01
USD 2,000,000	J.P Morgan Chase Commercial Mortgage Trust 2016-NINE 2.854% 6/9/2038	1,808,978	0.07	USD 56,000	Light & Wonder International 7.25% 15/11/2029	57,292	0.00
USD 533,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	479,163	0.02	USD 210,000	Light & Wonder International 7.5% 1/9/2031	218,505	0.01
USD 260,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 6.635% 25/7/2036	221,648	0.01	USD 401,000	Lindblad Expeditions 6.75% 15/2/2027*	402,993	0.01
USD 3,295,000	JPMorgan Chase 6.569% 15/5/2047	2,903,220	0.10	USD 637,000	Lindblad Expeditions 9% 15/5/2028	673,979	0.02
USD 493,000	Kaiser Aluminum 4.5% 1/6/2031	421,601	0.02	USD 624,000	Lions Gate Capital 5.5% 15/4/2029*	468,188	0.02
USD 612,000	Kaiser Aluminum 4.625% 1/3/2028	564,186	0.02	USD 976,000	Live Nation Entertainment 4.75% 15/10/2027	928,054	0.03
USD 289,000	Ken Garff Automotive 4.875% 15/9/2028	266,945	0.01	USD 335,000	LSF11 A5 HoldCo 6.625% 15/10/2029	291,757	0.01
USD 728,700	Kobe US Midco 2 9.25% 1/11/2026	623,767	0.02	USD 706,000	Lumen Technologies 4% 15/2/2027	428,606	0.02
USD 771,000	Kodiak Gas Services 7.25% 15/2/2029	787,199	0.03	USD 1,048,000	Madison IAQ 5.875% 30/6/2029	928,953	0.03
USD 272,000	Kontoor Brands 4.125% 15/11/2029	245,158	0.01	USD 131,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	128,658	0.00
EUR 302,000	Kronos International 9.5% 15/3/2029	347,340	0.01	USD 632,000	MajorDrive IV 6.375% 1/6/2029	549,685	0.02
USD 547,000	LABL 5.875% 1/11/2028	491,154	0.02	USD 627,000	Matador Resources 6.875% 15/4/2028	638,442	0.02
USD 880,000	LABL 9.5% 1/11/2028	881,539	0.03	USD 628,000	Match II 5.625% 15/2/2029	601,045	0.02
USD 135,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	121,196	0.00	USD 283,000	Mattel 6.2% 1/10/2040	277,472	0.01
USD 83,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	81,740	0.00	USD 4,219,000	Mauser Packaging Solutions 7.875% 15/8/2026	4,272,058	0.15
USD 436,000	LCM Investments II 4.875% 1/5/2029	392,149	0.01	USD 146,000	Mauser Packaging Solutions 9.25% 15/4/2027*	142,266	0.01
USD 470,000	LCM Investments II 8.25% 1/8/2031	479,979	0.02	USD 167,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	157,117	0.01
USD 272,000	Legacy LifePoint Health 4.375% 15/2/2027	252,689	0.01	USD 2,146,000	McAfee 7.375% 15/2/2030	1,898,489	0.06
USD 193,000	Legends Hospitality Co / Legends Hospitality Co-Issuer 5% 1/2/2026	192,033	0.01	USD 94,000	Medline Borrower 3.875% 1/4/2029	83,977	0.00
USD 1,323,000	Level 3 Financing 3.4% 1/3/2027	1,356,075	0.05	USD 2,863,000	Medline Borrower 5.25% 1/10/2029	2,650,159	0.09
USD 148,000	Level 3 Financing 3.625% 15/1/2029	88,800	0.00	USD 390,000	Merlin Entertainments US 7.375% 15/2/2031	390,814	0.01
USD 1,866,000	Level 3 Financing 4.625% 15/9/2027	1,212,900	0.05	USD 2,350,000	MetLife 3.85% 15/9/2025	2,252,986	0.08
USD 1,680,000	Level 3 Financing 10.5% 15/5/2030	1,736,700	0.06	USD 1,085,000	MicroStrategy 6.125% 15/6/2028	1,044,937	0.04
USD 182,000	LGI Homes 8.75% 15/12/2028	189,811	0.01	USD 502,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	460,754	0.02
EUR 327,000	Liberty Mutual 3.625% 23/5/2059	353,831	0.01	USD 278,000	Minerals Technologies 5% 1/7/2028	264,014	0.01
USD 1,250,000	Liberty Mutual 4.125% 15/12/2051	1,100,610	0.04	USD 790,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	623,286	0.02
USD 668,000	Life Time 8% 15/4/2026	673,679	0.02	USD 830,000	Morgan Stanley Capital I Trust 2018-H3 4.85% 15/7/2051	737,191	0.03
USD 491,000	LifePoint Health 9.875% 15/8/2030	509,873	0.02	USD 1,881,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	1,176,418	0.04
USD 954,000	LifePoint Health 11% 15/10/2030	1,010,046	0.04	USD 2,720,000	Morgan Stanley Capital I Trust 2018-SUN 8.173% 15/7/2035	2,644,903	0.10
				USD 47,000	Murphy Oil 5.875% 1/12/2042	41,557	0.00
				USD 411,000	Nabors Industries 7.375% 15/5/2027	408,308	0.02

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 245,000	Nabors Industries 9.125% 31/1/2030	251,368	0.01	USD 116,000	Oceaneering International 6% 1/2/2028	112,762	0.00
USD 2,446,000	Nationstar Mortgage 5% 1/2/2026	2,377,653	0.09	EUR 145,000	Olympus Water US 5.375% 1/10/2029	139,346	0.01
USD 205,000	Nationstar Mortgage 5.125% 15/12/2030	183,288	0.01	EUR 717,000	Olympus Water US 9.625% 15/11/2028	838,172	0.03
USD 333,000	Nationstar Mortgage 5.75% 15/11/2031	305,570	0.01	USD 1,713,000	Olympus Water US 9.75% 15/11/2028	1,820,383	0.07
USD 322,000	Nationstar Mortgage 6% 15/1/2027	316,660	0.01	USD 392,000	OneMain Finance 4% 15/9/2030	330,412	0.01
USD 1,194,000	Nationstar Mortgage 7.125% 1/2/2032	1,178,416	0.04	USD 287,000	OneMain Finance 5.375% 15/11/2029	266,725	0.01
USD 570,000	Navient 5.5% 15/3/2029	516,205	0.02	USD 424,000	OneMain Finance 6.625% 15/1/2028	421,566	0.02
USD 386,000	Navient 9.375% 25/7/2030	404,605	0.01	USD 325,000	OneMain Finance 9% 15/1/2029	342,286	0.01
USD 411,000	NCR Atleos 9.5% 1/4/2029	435,025	0.02	USD 764,000	Option Care Health 4.375% 31/10/2029	691,791	0.02
USD 669,000	Neogen Food Safety 8.625% 20/7/2030	710,000	0.03	EUR 591,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	595,764	0.02
USD 954,000	Neptune Bidco US 9.29% 15/4/2029	896,340	0.03	USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	171,893	0.01
USD 1,021,000	NESCO II 5.5% 15/4/2029	950,459	0.03	USD 288,000	OT Merger 7.875% 15/10/2029	178,152	0.01
USD 782,000	New Enterprise Stone & Lime 5.25% 15/7/2028	745,571	0.03	USD 174,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	155,074	0.01
USD 244,000	New Enterprise Stone & Lime 9.75% 15/7/2028	246,714	0.01	USD 145,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	128,144	0.00
USD 473,000	New Fortress Energy 6.75% 15/9/2025	465,500	0.02	USD 1,057,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,012,898	0.03
USD 201,000	Newfold Digital 11.75% 15/10/2028	218,490	0.01	USD 938,000	Paramount Global 6.375% 30/3/2062	815,178	0.03
USD 130,000	Nexstar Media 5.625% 15/7/2027 <sup>*</sup>	123,502	0.00	USD 987,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	906,742	0.03
USD 3,000,000	NextEra Energy Capital 3.8% 15/3/2082	2,673,329	0.10	USD 352,000	PBF / PBF Finance 7.875% 15/9/2030	360,481	0.01
USD 391,000	NextEra Energy Partners 0% 15/11/2025	347,446	0.01	USD 463,000	PennyMac Financial Services 7.875% 15/12/2029	474,880	0.02
USD 391,000	NextEra Energy Partners 2.5% 15/6/2026	354,441	0.01	USD 241,000	Performance Food 4.25% 1/8/2029	219,370	0.01
USD 1,832,000	NFP 4.875% 15/8/2028	1,825,111	0.07	USD 1,339,000	Permian Resources Operating 5.875% 1/7/2029	1,308,815	0.05
USD 1,538,000	NFP 6.875% 15/8/2028	1,565,576	0.06	USD 623,000	Permian Resources Operating 8% 15/4/2027	643,555	0.02
USD 28,000	NFP 8.5% 1/10/2031	30,876	0.00	USD 789,000	Permian Resources Operating 9.875% 15/7/2031	876,543	0.03
USD 612,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	618,462	0.02	USD 1,739,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	1,720,897	0.06
USD 1,237,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	1,255,759	0.05	USD 729,000	PG&E 4.25% 1/12/2027	731,820	0.03
USD 339,000	NMG / Neiman Marcus 7.125% 1/4/2026	332,667	0.01	USD 147,000	Pike 8.625% 31/1/2031	155,419	0.00
USD 793,000	Noble Finance II 8% 15/4/2030	814,783	0.03	USD 3,900,000	PNC Financial Services 3.4% 15/9/2026	3,308,374	0.12
USD 501,000	Northern Oil & Gas 8.125% 1/3/2028	506,550	0.02	USD 172,000	Post 4.5% 15/9/2031	153,307	0.01
USD 760,000	Northern Oil & Gas 8.75% 15/6/2031	793,504	0.03	USD 48,000	Post 4.625% 15/4/2030	43,733	0.00
USD 1,449,000	Novelis 3.25% 15/11/2026	1,346,063	0.05	USD 109,000	Post 5.5% 15/12/2029	104,207	0.00
USD 1,351,000	Novelis 3.875% 15/8/2031	1,141,145	0.04				
USD 913,000	Novelis 4.75% 30/1/2030	834,033	0.03				
USD 428,000	NRG Energy 7% 15/3/2033	448,227	0.02				
USD 346,000	Oaktree Strategic Credit Fund 8.4% 14/11/2028	364,635	0.01				

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

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 243,000	Prairie Acquiror 9% 1/8/2029	244,808	0.01	USD 391,000	Service Properties Trust 7.5% 15/9/2025	395,747	0.01
USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	187,470	0.01	USD 1,465,000	Service Properties Trust 8.625% 15/11/2031	1,550,760	0.06
USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	184,967	0.01	USD 1,641,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,574,236	0.06
USD 100,000	Prime Healthcare Services 7.25% 1/11/2025	99,814	0.00	USD 409,000	SierraCol Energy Andina 6% 15/6/2028	354,808	0.01
USD 1,724,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,708,058	0.06	USD 77,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	67,462	0.00
USD 648,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	506,728	0.02	USD 815,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028	836,545	0.03
USD 1,109,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	516,933	0.02	USD 990,000	Six Flags Entertainment 7.25% 15/5/2031*	996,162	0.04
USD 232,000	Raising Cane's Restaurants 9.375% 1/5/2029	247,193	0.01	USD 437,000	SM Energy 6.5% 15/7/2028	438,573	0.02
USD 359,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	344,717	0.01	USD 55,000	SM Energy 6.625% 15/1/2027	54,709	0.00
USD 4,827,235	Ready Capital Mortgage Financing 2022-FL10 7.873% 25/10/2039	4,862,022	0.18	USD 423,000	SM Energy 6.75% 15/9/2026	420,864	0.02
USD 184,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	183,863	0.01	USD 838,000	Smyrna Ready Mix Concrete 6% 1/11/2028	814,024	0.03
USD 163,000	Resideo Funding 4% 1/9/2029	143,202	0.00	USD 1,407,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	1,491,409	0.05
USD 525,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	487,045	0.02	USD 1,483,000	Sotheby's 7.375% 15/10/2027*	1,427,886	0.05
USD 244,000	RLJ Lodging Trust 4% 15/9/2029	212,961	0.01	USD 1,691,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,486,457	0.05
USD 1,127,000	Rockcliff Energy II 5.5% 15/10/2029	1,037,046	0.04	USD 329,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	322,840	0.01
USD 454,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	418,191	0.01	USD 825,000	Spirit AeroSystems 9.375% 30/11/2029	892,176	0.03
USD 227,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	194,548	0.01	USD 638,000	Spirit AeroSystems 9.75% 15/11/2030	684,258	0.02
USD 305,000	Roller Bearing of America 4.375% 15/10/2029	278,109	0.01	USD 1,683,000	SRS Distribution 4.625% 1/7/2028	1,559,263	0.06
USD 368,000	Ryan Specialty 4.375% 1/2/2030	341,361	0.01	USD 1,403,000	SRS Distribution 6% 1/12/2029	1,306,754	0.05
USD 894,000	Sabre GLBL 8.625% 1/6/2027	791,194	0.03	USD 1,725,000	SRS Distribution 6.125% 1/7/2029	1,614,358	0.06
USD 41,000	Sabre GLBL 11.25% 15/12/2027	38,617	0.00	USD 227,000	Stagwell Global 5.625% 15/8/2029	200,986	0.01
USD 200,000	Sasol Financing USA 4.375% 18/9/2026*	187,035	0.01	USD 180,000	Standard Industries 3.375% 15/1/2031	149,512	0.01
USD 400,000	Sasol Financing USA 6.5% 27/9/2028*	376,170	0.01	USD 131,000	Standard Industries 4.375% 15/7/2030	116,915	0.00
USD 640,000	Sasol Financing USA 8.75% 3/5/2029*	642,224	0.02	USD 229,000	Standard Industries 4.75% 15/1/2028	216,911	0.01
USD 616,000	Science Applications International 4.875% 1/4/2028	582,271	0.02	USD 1,334,000	Star Parent 9% 1/10/2030	1,407,019	0.05
USD 332,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	310,636	0.01	USD 115,000	Starwood Property Trust 4.375% 15/1/2027	107,769	0.00
EUR 487,000	SCIL IV / SCIL USA 9.5% 15/7/2028	575,933	0.02	USD 8,457,000	State Street 6.646% 15/6/2047	7,139,804	0.26
				USD 237,000	Station Casinos 4.5% 15/2/2028	220,640	0.01
				USD 839,000	Station Casinos 4.625% 1/12/2031	745,355	0.03
				USD 189,000	STL 8.75% 15/2/2029	193,547	0.01
				USD 165,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	147,625	0.01

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



# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,088,000	Surgery Center 6.75% 1/7/2025*	1,088,941	0.04	USD 2,680,000	US Bancorp 3.7% 15/1/2027	2,275,848	0.08
USD 476,000	Surgery Center 10% 15/4/2027	483,342	0.02		USA Compression Partners / USA Compression Finance		
USD 749,000	SWF Escrow Issuer 6.5% 1/10/2029*	527,802	0.02	USD 1,066,000	6.875% 1/4/2026	1,063,793	0.04
USD 1,197,000	Synaptics 4% 15/6/2029*	1,056,371	0.04	USD 996,000	USA Compression Partners / USA Compression Finance		
USD 278,000	Talen Energy Supply 8.625% 1/6/2030	293,558	0.01		6.875% 1/9/2027	990,782	0.04
USD 108,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	106,199	0.00	USD 932,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	833,639	0.03
USD 28,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	26,063	0.00	USD 2,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	1,757	0.00
USD 264,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	242,866	0.01	USD 1,943,000	Venture Global LNG 8.125% 1/6/2028	1,975,009	0.07
USD 689,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	686,977	0.03	USD 1,842,000	Venture Global LNG 8.375% 1/6/2031	1,863,708	0.07
USD 292,000	Talos Production 9% 1/2/2029	298,273	0.01	USD 3,497,000	Venture Global LNG 9.5% 1/2/2029	3,730,435	0.13
USD 244,000	Talos Production 9.375% 1/2/2031	252,049	0.01	USD 1,910,000	Venture Global LNG 9.875% 1/2/2032	2,013,130	0.07
USD 24,000	Taylor Morrison Communities 5.125% 1/8/2030	22,723	0.00	USD 661,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	605,673	0.02
USD 364,000	Tenet Healthcare 6.125% 1/10/2028	358,682	0.01	USD 3,485,000	Verscend Escrow 9.75% 15/8/2026	3,493,747	0.13
USD 285,000	Tenet Healthcare 6.75% 15/5/2031	287,138	0.01	USD 490,000	Viasat 5.625% 15/9/2025*	474,436	0.02
USD 386,000	Tenneco 8% 17/11/2028	350,520	0.01	USD 497,000	Viasat 5.625% 15/4/2027	467,624	0.02
USD 942,000	Terex 5% 15/5/2029	879,637	0.03	USD 107,000	Viasat 7.5% 30/5/2031	75,280	0.00
USD 129,000	Titan International 7% 30/4/2028	128,425	0.00	USD 154,000	Viavi Solutions 3.75% 1/10/2029	132,600	0.01
USD 2,739,000	TK Elevator US Newco 5.25% 15/7/2027	2,633,704	0.09	USD 450,000	Vital Energy 9.75% 15/10/2030	482,054	0.02
USD 256,000	Trident TPI 12.75% 31/12/2028	273,550	0.01	USD 539,000	Vital Energy 10.125% 15/1/2028	564,412	0.02
USD 1,569,000	Triumph 9% 15/3/2028	1,642,084	0.06	USD 553,000	Wabash National 4.5% 15/10/2028	506,454	0.02
USD 381,000	TTMT Escrow Issuer 8.625% 30/9/2027	391,992	0.01	USD 910,000	Wand NewCo 3 7.625% 30/1/2032	933,381	0.03
USD 239,000	Twilio 3.625% 15/3/2029	212,722	0.01	USD 2,436,000	Waste Pro USA 5.5% 15/2/2026	2,388,448	0.09
USD 909,000	Uber Technologies 4.5% 15/8/2029	849,579	0.03	USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.944% 15/1/2059	668,978	0.02
USD 396,000	Uber Technologies 6.25% 15/1/2028	396,986	0.01	USD 509,000	WESCO Distribution 7.25% 15/6/2028	519,893	0.02
EUR 616,000	UGI International 2.5% 1/12/2029	595,376	0.02	USD 2,705,000	White Cap Buyer 6.875% 15/10/2028*	2,638,255	0.10
USD 4,614,000	UKG 6.875% 1/2/2031	4,663,439	0.17	USD 768,000	White Cap Parent 8.25% 15/3/2026*	766,754	0.03
USD 936,000	United Airlines 4.625% 15/4/2029	862,379	0.03	USD 303,000	Williams Scotsman 4.625% 15/8/2028	283,618	0.01
USD 168,000	United Natural Foods 6.75% 15/10/2028	140,138	0.01	USD 152,000	Williams Scotsman 7.375% 1/10/2031	157,661	0.01
USD 859,000	United States Treasury Bill 0% 9/5/2024	850,358	0.03	USD 205,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	191,342	0.01
USD 2,202,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	2,286,777	0.08	USD 453,000	WR Grace 4.875% 15/6/2027	430,795	0.01
USD 262,000	Univision Communications 7.375% 30/6/2030*	253,218	0.01	USD 4,013,000	WR Grace 5.625% 15/8/2029*	3,519,134	0.13
USD 1,139,000	Univision Communications 8% 15/8/2028	1,139,306	0.04	USD 261,000	WR Grace 7.375% 1/3/2031	263,501	0.01
				USD 1,139,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	1,075,658	0.04

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

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 433,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	447,407	0.02	USD 808	Bank of Montreal (Fund receives 9.6% Fixed; and receives/pays return on Autozone) (11/4/2024)	2,381,709	0.09
USD 5,383,000	Zayo 4% 1/3/2027	4,483,985	0.16	USD 9,825	Bank of Montreal (Fund receives 9.68% Fixed; and receives/pays return on Union Pacific) (19/4/2024)	2,474,858	0.09
USD 1,778,000	Zayo 6.125% 1/3/2028	1,353,411	0.05	USD 10,166	Royal Bank of Canada (Fund receives 10.53% Fixed; and receives/pays return on HCA Healthcare) (21/3/2024)	3,153,718	0.11
		440,691,365	15.89	USD 7,910	Royal Bank of Canada (Fund receives 10.89% Fixed; and receives/pays return on Gartner) (27/3/2024)	3,664,652	0.13
	<b>Uruguay</b>			USD 8,548	Royal Bank of Canada (Fund receives 11.11% Fixed; and receives/pays return on PPG Industries) (13/3/2024)	1,212,896	0.04
USD 876,186	Uruguay Government International Bond 5.75% 28/10/2034	919,360	0.03	USD 4,582	Royal Bank of Canada (Fund receives 11.41% Fixed; and receives/pays return on JB Hunt Transport Services) (13/3/2024)	936,158	0.03
	<b>Uzbekistan</b>			USD 20,391	Royal Bank of Canada (Fund receives 11.71% Fixed; and receives/pays return on Xylem) (27/3/2024)	2,514,370	0.09
USD 461,000	Republic of Uzbekistan International Bond 7.85% 12/10/2028	482,964	0.02	USD 3,500	Royal Bank of Canada (Fund receives 12.17% Fixed; and receives/pays return on Westinghouse Air Brake Technologies) (4/4/2024)	482,451	0.02
Total Bonds		1,082,074,096	39.04	USD 12,014	Royal Bank of Canada (Fund receives 12.27% Fixed; and receives/pays return on State Street) (13/3/2024)	894,246	0.03
	<b>EQUITY LINKED NOTES</b>			USD 6,039	Royal Bank of Canada (Fund receives 13.39% Fixed; and receives/pays return on Cummins) (27/3/2024)	1,580,163	0.06
USD 34,700	Nomura (Fund receives 16.06% Fixed; and receives/pays return on SS&C Technologies) (25/4/2024)	2,208,265	0.08	USD 15,678	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Eaton) (2/5/2024)	4,348,495	0.16
USD 19,000	Nomura (Fund receives 18.6% Fixed; and receives/pays return on Tapestry) (25/4/2024)	881,167	0.03	USD 5,484	Royal Bank of Canada (Fund receives 13.58% Fixed; and receives/pays return on Domino's Pizza) (10/4/2024)	2,465,491	0.09
USD 14,200	Nomura (Fund receives 18.8% Fixed; and receives/pays return on Hasbro) (25/4/2024)	723,539	0.03	USD 28,069	Royal Bank of Canada (Fund receives 13.87% Fixed; and receives/pays return on Johnson Controls International) (21/3/2024)	1,611,922	0.06
USD 2,400	Bank of Montreal (Fund receives 11.89% Fixed; and receives/pays return on Microsoft) (4/4/2024)	981,289	0.04	USD 90,063	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Wells Fargo) (12/3/2024)	4,496,571	0.16
USD 1,200	Bank of Montreal (Fund receives 17.67% Fixed; and receives/pays return on American Tower) (14/3/2024)	235,426	0.01	USD 14,192	Royal Bank of Canada (Fund receives 14.83% Fixed; and receives/pays return on Cigna) (27/3/2024)	4,685,401	0.17
USD 1,600	Bank of Montreal (Fund receives 17.96% Fixed; and receives/pays return on Humana) (7/3/2024)	560,348	0.02				
USD 7,600	Bank of Montreal (Fund receives 18.36% Fixed; and receives/pays return on Laboratory Corporation of America) (7/3/2024)	1,627,937	0.06				
USD 24,700	Bank of Montreal (Fund receives 20.14% Fixed; and receives/pays return on Exelon) (7/3/2024)	883,566	0.03				
USD 36,176	Bank of Montreal (Fund receives 20.5% Fixed; and receives/pays return on Zoom Video Communications) (11/4/2024)	2,456,350	0.09				
USD 2,800	Bank of Montreal (Fund receives 23.51% Fixed; and receives/pays return on Zebra Technologies) (14/3/2024)	751,676	0.03				
USD 17,600	Bank of Montreal (Fund receives 23.56% Fixed; and receives/pays return on Fortrea) (14/3/2024)	553,753	0.02				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 48,698	Royal Bank of Canada (Fund receives 14.99% Fixed; and receives/pays return on Huntington Bancshares) (13/3/2024)	629,664	0.02	GBP 68,700	Royal Bank of Canada (Fund receives 19.33% Fixed; and receives/pays return on British American Tobacco) (11/4/2024)	2,016,560	0.07
USD 59,813	Royal Bank of Canada (Fund receives 15.28% Fixed; and receives/pays return on Exxon Mobil) (27/3/2024)	6,277,857	0.23	USD 5,200	Royal Bank of Canada (Fund receives 19.39% Fixed; and receives/pays return on Chevron) (18/4/2024)	798,713	0.03
USD 13,097	Royal Bank of Canada (Fund receives 15.52% Fixed; and receives/pays return on Caterpillar) (27/3/2024)	4,299,525	0.15	USD 141,900	Royal Bank of Canada (Fund receives 19.68% Fixed; and receives/pays return on Kosmos Energy) (18/4/2024)	840,816	0.03
USD 13,400	Royal Bank of Canada (Fund receives 15.66% Fixed; and receives/pays return on Unilever) (18/4/2024)	665,606	0.02	CAD 14,700	Royal Bank of Canada (Fund receives 20% Fixed; and receives/pays return on Rogers Communications) (25/3/2024)	660,032	0.02
USD 81,304	Royal Bank of Canada (Fund receives 16.17% Fixed; and receives/pays return on Aramark) (27/3/2024)	2,449,058	0.09	EUR 9,377	Royal Bank of Canada (Fund receives 22.01% Fixed; and receives/pays return on adidas) (13/3/2024)	1,860,736	0.07
USD 130,274	Royal Bank of Canada (Fund receives 16.59% Fixed; and receives/pays return on Bank of America) (12/3/2024)	4,431,669	0.16	USD 47,000	Royal Bank of Canada (Fund receives 23.68% Fixed; and receives/pays return on Baxter International) (25/3/2024)	1,893,794	0.07
USD 19,500	Royal Bank of Canada (Fund receives 16.61% Fixed; and receives/pays return on HP) (7/3/2024)	550,147	0.02	USD 37,200	Royal Bank of Canada (Fund receives 24.6% Fixed; and receives/pays return on Suncor Energy) (4/4/2024)	1,247,622	0.04
USD 15,900	Royal Bank of Canada (Fund receives 17.04% Fixed; and receives/pays return on Keurig Dr Pepper) (25/4/2024)	485,116	0.02	USD 15,332	Royal Bank of Canada (Fund receives 26.25% Fixed; and receives/pays return on Meta Platforms) (21/3/2024)	6,528,407	0.24
USD 14,499	Royal Bank of Canada (Fund receives 17.27% Fixed; and receives/pays return on PulteGroup) (21/3/2024)	1,550,838	0.06	USD 38,639	Royal Bank of Canada (Fund receives 6.51% Fixed; and receives/pays return on Sysco) (21/3/2024)	3,118,126	0.11
USD 13,400	Royal Bank of Canada (Fund receives 17.48% Fixed; and receives/pays return on Sempra) (18/4/2024)	939,546	0.03	USD 21,575	Royal Bank of Canada (Fund receives 7.1% Fixed; and receives/pays return on Fiserv) (27/3/2024)	3,129,842	0.11
USD 96,788	Royal Bank of Canada (Fund receives 17.95% Fixed; and receives/pays return on General Motors) (21/3/2024)	3,850,013	0.14	USD 14,447	Royal Bank of Canada (Fund receives 8.26% Fixed; and receives/pays return on Linde) (27/3/2024)	6,224,997	0.22
USD 66,738	Royal Bank of Canada (Fund receives 17.96% Fixed; and receives/pays return on First Horizon) (11/3/2024)	949,598	0.03	USD 8,714	Royal Bank of Canada (Fund receives 9.36% Fixed; and receives/pays return on Travelers Cos) (13/3/2024)	1,886,906	0.07
USD 70,602	Royal Bank of Canada (Fund receives 18.66% Fixed; and receives/pays return on DXC Technology) (27/3/2024)	1,535,517	0.06	USD 38,139	Royal Bank of Canada (Fund receives 9.37% Fixed; and receives/pays return on Johnson & Johnson) (14/3/2024)	6,172,587	0.22
USD 191,847	Royal Bank of Canada (Fund receives 18.79% Fixed; and receives/pays return on Ford Motor) (28/3/2024)	2,404,359	0.09	USD 12,666	Royal Bank of Canada (Fund receives 9.89% Fixed; and receives/pays return on Danaher) (21/3/2024)	3,169,023	0.11
USD 24,700	Royal Bank of Canada (Fund receives 18.99% Fixed; and receives/pays return on Fox) (25/4/2024)	744,881	0.03	USD 4,812	Toronto-Dominion (Fund receives 14.9% Fixed; and receives/pays return on Goldman Sachs) (7/3/2024)	1,887,737	0.07



# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,140	Toronto-Dominion (Fund receives 16.7% Fixed; and receives/pays return on Pnc Financial Services ) (7/3/2024)	912,431	0.03	USD 8,220	Mizuho Markets Cayman LP (Fund receives 18.45% Fixed; and receives/pays return on Workday) (11/4/2024)	2,442,409	0.09
USD 21,406	Toronto-Dominion (Fund receives 17.91% Fixed; and receives/pays return on Morgan Stanley) (7/3/2024)	1,854,622	0.07	USD 4,000	Mizuho Markets Cayman LP (Fund receives 18.81% Fixed; and receives/pays return on Lear) (11/4/2024)	544,129	0.02
USD 11,838	Mizuho Markets Cayman LP (Fund receives 10.12% Fixed; and receives/pays return on Cboe Global Markets) (27/3/2024)	2,215,245	0.08	USD 29,900	Mizuho Markets Cayman LP (Fund receives 19.42% Fixed; and receives/pays return on Fidelity National Information Services) (25/4/2024)	1,978,553	0.07
USD 17,367	Mizuho Markets Cayman LP (Fund receives 10.5% Fixed; and receives/pays return on Zimmer Biomet ) (2/4/2024)	2,134,559	0.08	USD 6,427	Mizuho Markets Cayman LP (Fund receives 19.77% Fixed; and receives/pays return on Meta Platforms) (27/3/2024)	3,109,036	0.11
USD 7,853	Mizuho Markets Cayman LP (Fund receives 12.32% Fixed; and receives/pays return on Marriott International) (2/4/2024)	1,895,937	0.07	USD 5,000	Mizuho Markets Cayman LP (Fund receives 20% Fixed; and receives/pays return on Cigna) (7/3/2024)	1,607,296	0.06
USD 17,817	Mizuho Markets Cayman LP (Fund receives 12.92% Fixed; and receives/pays return on Hershey) (1/4/2024)	3,337,583	0.12	USD 35,635	Mizuho Markets Cayman LP (Fund receives 20.02% Fixed; and receives/pays return on Harley-Davidson) (1/4/2024)	1,277,412	0.05
USD 30,326	Mizuho Markets Cayman LP (Fund receives 15.02% Fixed; and receives/pays return on Molson Coors Beverage) (2/4/2024)	1,884,705	0.07	USD 11,729	Mizuho Markets Cayman LP (Fund receives 21.75% Fixed; and receives/pays return on Comerica) (13/3/2024)	581,298	0.02
USD 30,800	Mizuho Markets Cayman LP (Fund receives 15.07% Fixed; and receives/pays return on Cisco Systems) (11/4/2024)	1,493,209	0.05	USD 29,846	Mizuho Markets Cayman LP (Fund receives 23.37% Fixed; and receives/pays return on Baxter International) (1/4/2024)	1,217,065	0.04
USD 12,171	Mizuho Markets Cayman LP (Fund receives 15.57% Fixed; and receives/pays return on LPL Financial) (27/3/2024)	3,154,516	0.11	USD 18,100	Mizuho Markets Cayman LP (Fund receives 6.85% Fixed; and receives/pays return on AbbVie) (27/3/2024)	3,149,973	0.11
USD 11,700	Mizuho Markets Cayman LP (Fund receives 16.15% Fixed; and receives/pays return on Sony) (1/5/2024)	1,012,009	0.04	USD 12,422	Societe Generale (Fund receives 10.06% Fixed; and receives/pays return on Automatic Data Processing) (25/3/2024)	3,108,940	0.11
USD 14,000	Mizuho Markets Cayman LP (Fund receives 16.97% Fixed; and receives/pays return on American Electric Power) (11/4/2024)	1,113,763	0.04	USD 22,399	Societe Generale (Fund receives 10.37% Fixed; and receives/pays return on T-Mobile US) (5/4/2024)	3,672,951	0.13
USD 54,000	Mizuho Markets Cayman LP (Fund receives 17.01% Fixed; and receives/pays return on AT&T) (7/3/2024)	919,080	0.03	USD 10,682	Societe Generale (Fund receives 10.96% Fixed; and receives/pays return on Nasdaq) (25/3/2024)	603,444	0.02
USD 14,000	Mizuho Markets Cayman LP (Fund receives 17.02% Fixed; and receives/pays return on Williams) (7/3/2024)	498,278	0.02	USD 30,686	Societe Generale (Fund receives 11.68% Fixed; and receives/pays return on Microsoft) (25/3/2024)	12,493,622	0.45
USD 16,900	Mizuho Markets Cayman LP (Fund receives 17.47% Fixed; and receives/pays return on Pfizer) (25/4/2024)	457,835	0.02	USD 17,600	Societe Generale (Fund receives 14.11% Fixed; and receives/pays return on Leidos) (25/4/2024)	2,187,021	0.08
USD 22,169	Mizuho Markets Cayman LP (Fund receives 17.57% Fixed; and receives/pays return on Global Payments) (3/4/2024)	2,915,891	0.11	USD 3,500	Societe Generale (Fund receives 17.31% Fixed; and receives/pays return on Elevance Health) (20/3/2024)	1,722,124	0.06

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,313	Societe Generale (Fund receives 17.38% Fixed; and receives/pays return on Old Dominion Freight Line) (25/3/2024)	952,014	0.04	USD 5,097	BNP Paribas (Fund receives 13.08% Fixed; and receives/pays return on Ulta Beauty) (14/3/2024)	2,515,326	0.09
USD 61,103	Societe Generale (Fund receives 17.82% Fixed; and receives/pays return on Philip Morris International) (5/4/2024)	5,539,296	0.20	USD 20,224	BNP Paribas (Fund receives 13.09% Fixed; and receives/pays return on Pentair) (26/4/2024)	1,544,756	0.06
USD 5,500	Societe Generale (Fund receives 20.09% Fixed; and receives/pays return on Allegion) (20/3/2024)	673,221	0.03	USD 4,926	BNP Paribas (Fund receives 13.16% Fixed; and receives/pays return on Parker-Hannifin) (26/3/2024)	2,540,868	0.09
USD 24,306	Societe Generale (Fund receives 20.6% Fixed; and receives/pays return on Applied Materials) (5/4/2024)	4,761,676	0.17	USD 5,647	BNP Paribas (Fund receives 13.23% Fixed; and receives/pays return on Molina Healthcare) (1/4/2024)	2,215,070	0.08
USD 3,300	Societe Generale (Fund receives 24.16% Fixed; and receives/pays return on Crown Castle) (20/3/2024)	358,083	0.01	USD 22,309	BNP Paribas (Fund receives 13.42% Fixed; and receives/pays return on Prudential Financial) (28/3/2024)	2,440,154	0.09
USD 21,573	Societe Generale (Fund receives 6.91% Fixed; and receives/pays return on Colgate-Palmolive) (5/4/2024)	1,854,694	0.07	USD 15,134	BNP Paribas (Fund receives 13.55% Fixed; and receives/pays return on Eaton) (26/3/2024)	4,135,401	0.15
USD 48,334	Societe Generale (Fund receives 6.98% Fixed; and receives/pays return on Boston Scientific) (25/3/2024)	3,148,996	0.11	USD 6,121	BNP Paribas (Fund receives 14.55% Fixed; and receives/pays return on Eagle Materials) (3/4/2024)	1,544,178	0.06
USD 49,236	Societe Generale (Fund receives 6.98% Fixed; and receives/pays return on Mondelez International) (25/3/2024)	3,617,727	0.13	USD 27,928	BNP Paribas (Fund receives 14.79% Fixed; and receives/pays return on Edwards Lifesciences) (28/3/2024)	2,378,340	0.09
USD 20,570	Societe Generale (Fund receives 9.27% Fixed; and receives/pays return on UnitedHealth) (12/3/2024)	10,254,345	0.37	USD 14,512	BNP Paribas (Fund receives 15.16% Fixed; and receives/pays return on Prologis) (8/3/2024)	1,897,010	0.07
USD 8,541	Nomura (Fund receives 13.49% Fixed; and receives/pays return on Deere) (3/4/2024)	3,109,489	0.11	USD 43,458	BNP Paribas (Fund receives 15.29% Fixed; and receives/pays return on Tyson Foods) (27/3/2024)	2,364,467	0.09
USD 7,209	Nomura (Fund receives 8.51% Fixed; and receives/pays return on S&P Global) (3/4/2024)	3,105,396	0.11	USD 5,981	BNP Paribas (Fund receives 15.36% Fixed; and receives/pays return on Equifax) (1/4/2024)	1,578,670	0.06
USD 37,808	BNP Paribas (Fund receives 10.76% Fixed; and receives/pays return on Emerson Electric) (28/3/2024)	3,978,643	0.14	USD 123,265	BNP Paribas (Fund receives 15.91% Fixed; and receives/pays return on Flex) (26/3/2024)	3,232,835	0.12
USD 1,114	BNP Paribas (Fund receives 10.91% Fixed; and receives/pays return on Chipotle Mexican Grill) (28/3/2024)	2,976,397	0.11	USD 129,740	BNP Paribas (Fund receives 18.2% Fixed; and receives/pays return on Coty) (1/4/2024)	1,610,820	0.06
USD 4,935	BNP Paribas (Fund receives 11.82% Fixed; and receives/pays return on McKesson) (1/4/2024)	2,497,157	0.09	USD 5,285	BNP Paribas (Fund receives 18.31% Fixed; and receives/pays return on Ralph Lauren) (2/4/2024)	953,012	0.03
USD 1,727	BNP Paribas (Fund receives 12.47% Fixed; and receives/pays return on Equinix) (3/4/2024)	1,548,614	0.06	USD 10,388	BNP Paribas (Fund receives 18.39% Fixed; and receives/pays return on CrowdStrike) (7/3/2024)	2,579,797	0.09
				USD 43,717	BNP Paribas (Fund receives 18.6% Fixed; and receives/pays return on Ciena) (8/3/2024)	2,437,159	0.09

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 43,000	BNP Paribas (Fund receives 18.69% Fixed; and receives/pays return on Fidelity National Financial) (18/4/2024)	2,168,316	0.08	USD 15,458	JP Morgan (Fund receives 10.45% Fixed; and receives/pays return on Hilton Worldwide) (28/3/2024)	3,106,081	0.11
USD 8,852	BNP Paribas (Fund receives 20.07% Fixed; and receives/pays return on Align Technology) (26/3/2024)	2,558,685	0.09	USD 49,302	JP Morgan (Fund receives 11.07% Fixed; and receives/pays return on Apple) (27/3/2024)	9,004,570	0.32
USD 13,540	BNP Paribas (Fund receives 20.17% Fixed; and receives/pays return on Stanley Black & Decker) (26/3/2024)	1,204,701	0.04	USD 49,284	JP Morgan (Fund receives 12.28% Fixed; and receives/pays return on Starbucks) (25/3/2024)	4,655,201	0.17
USD 28,345	BNP Paribas (Fund receives 20.3% Fixed; and receives/pays return on Wynn Resorts) (1/4/2024)	2,979,229	0.11	USD 134,067	JP Morgan (Fund receives 13.22% Fixed; and receives/pays return on Amazon.com) (27/3/2024)	23,362,129	0.84
USD 12,311	BNP Paribas (Fund receives 20.87% Fixed; and receives/pays return on Williams-Sonoma) (15/3/2024)	2,570,413	0.09	USD 13,900	JP Morgan (Fund receives 14.64% Fixed; and receives/pays return on International Flavors & Fragrances) (14/3/2024)	1,056,559	0.04
USD 14,500	BNP Paribas (Fund receives 22.14% Fixed; and receives/pays return on Dollar General) (18/4/2024)	2,012,068	0.07	USD 20,122	JP Morgan (Fund receives 14.69% Fixed; and receives/pays return on Chevron) (27/3/2024)	3,095,310	0.11
GBP 111,600	BNP Paribas (Fund receives 25.31% Fixed; and receives/pays return on Prudential) (28/3/2024)	1,106,621	0.04	USD 5,259	JP Morgan (Fund receives 14.99% Fixed; and receives/pays return on Tractor Supply) (26/3/2024)	1,280,395	0.05
GBP 459,500	BNP Paribas (Fund receives 25.44% Fixed; and receives/pays return on BP) (28/3/2024)	2,618,257	0.09	EUR 5,200	JP Morgan (Fund receives 15.09% Fixed; and receives/pays return on Henkel) (11/4/2024)	395,631	0.01
USD 9,276	BNP Paribas (Fund receives 26.27% Fixed; and receives/pays return on Paycom Software) (1/4/2024)	1,745,365	0.06	USD 27,501	JP Morgan (Fund receives 15.81% Fixed; and receives/pays return on Bunge Global) (28/3/2024)	2,519,454	0.09
USD 63,807	BNP Paribas (Fund receives 31.69% Fixed; and receives/pays return on Macy's) (1/3/2024)	1,176,655	0.04	USD 57,064	JP Morgan (Fund receives 16.43% Fixed; and receives/pays return on Corteva) (26/3/2024)	3,076,656	0.11
USD 24,036	BNP Paribas (Fund receives 7.73% Fixed; and receives/pays return on Apple) (6/5/2024)	4,393,695	0.16	USD 6,489	JP Morgan (Fund receives 17.34% Fixed; and receives/pays return on Eli Lilly) (27/3/2024)	4,721,489	0.17
USD 6,738	BNP Paribas (Fund receives 7.8% Fixed; and receives/pays return on Intercontinental Exchange) (1/4/2024)	931,735	0.03	USD 2,600	JP Morgan (Fund receives 17.48% Fixed; and receives/pays return on Ralph Lauren) (25/3/2024)	390,587	0.01
USD 65,955	BNP Paribas (Fund receives 8.8% Fixed; and receives/pays return on CSX) (19/4/2024)	2,475,588	0.09	USD 80,974	JP Morgan (Fund receives 17.88% Fixed; and receives/pays return on Alphabet) (21/3/2024)	11,357,844	0.41
USD 18,505	BNP Paribas (Fund receives 9.49% Fixed; and receives/pays return on Fortive) (1/4/2024)	1,562,207	0.06	USD 55,000	JP Morgan (Fund receives 18.1% Fixed; and receives/pays return on Wells Fargo) (1/5/2024)	2,964,195	0.11
USD 21,753	BNP Paribas (Fund receives 9.63% Fixed; and receives/pays return on Microsoft) (26/4/2024)	8,954,183	0.32	USD 31,460	JP Morgan (Fund receives 18.69% Fixed; and receives/pays return on American International) (18/4/2024)	2,257,586	0.08
USD 10,171	BNP Paribas (Fund receives 9.96% Fixed; and receives/pays return on CDW) (28/3/2024)	2,463,577	0.09				
USD 45,200	JP Morgan (Fund receives 10.14% Fixed; and receives/pays return on PG&E) (18/3/2024)	755,471	0.03				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 96,500	JP Morgan (Fund receives 18.81% Fixed; and receives/pays return on BAE Systems) (28/3/2024)	1,461,501	0.05	EUR 390,346	Barclays (Fund receives 12.05% Fixed; and receives/pays return on Banco Bilbao Vizcaya Argentaria) (22/3/2024)	3,793,142	0.14
USD 74,074	JP Morgan (Fund receives 19.84% Fixed; and receives/pays return on Altria) (26/3/2024)	3,011,506	0.11	GBP 66,111	Barclays (Fund receives 12.79% Fixed; and receives/pays return on Compass) (13/3/2024)	1,813,316	0.07
USD 24,380	JP Morgan (Fund receives 21.87% Fixed; and receives/pays return on Synchrony Financial) (14/3/2024)	956,226	0.03	USD 5,635	Barclays (Fund receives 13.06% Fixed; and receives/pays return on Martin Marietta Materials) (3/4/2024)	3,131,814	0.11
USD 11,960	JP Morgan (Fund receives 22.81% Fixed; and receives/pays return on Sealed Air) (25/4/2024)	421,370	0.02	USD 8,306	Barclays (Fund receives 13.43% Fixed; and receives/pays return on Cadence Design Systems) (2/4/2024)	2,497,676	0.09
GBP 1,578,500	JP Morgan (Fund receives 23.08% Fixed; and receives/pays return on Vodafone) (28/3/2024)	1,330,078	0.05	USD 4,800	Barclays (Fund receives 15.56% Fixed; and receives/pays return on Willis Towers Watson ) (18/3/2024)	1,242,754	0.05
USD 5,000	JP Morgan (Fund receives 23.49% Fixed; and receives/pays return on NextEra Energy) (18/3/2024)	279,762	0.01	USD 4,500	Barclays (Fund receives 16.61% Fixed; and receives/pays return on Zimmer Biomet) (18/3/2024)	556,080	0.02
USD 25,000	JP Morgan (Fund receives 24.55% Fixed; and receives/pays return on Carlyle) (25/3/2024)	1,071,951	0.04	USD 14,727	Barclays (Fund receives 16.8% Fixed; and receives/pays return on Phillips 66) (25/3/2024)	2,094,253	0.08
USD 34,140	JP Morgan (Fund receives 29.81% Fixed; and receives/pays return on Sealed Air) (1/5/2024)	1,209,381	0.04	USD 64,100	Barclays (Fund receives 17.29% Fixed; and receives/pays return on Kraft Heinz) (18/3/2024)	2,266,946	0.08
USD 15,300	JP Morgan (Fund receives 30.28% Fixed; and receives/pays return on Citizens Financial) (8/5/2024)	480,940	0.02	USD 7,400	Barclays (Fund receives 17.67% Fixed; and receives/pays return on Raymond James Financial) (1/5/2024)	882,537	0.03
EUR 22,660	JP Morgan (Fund receives 7.35% Fixed; and receives/pays return on Henkel ) (5/3/2024)	1,704,772	0.06	USD 38,011	Barclays (Fund receives 17.8% Fixed; and receives/pays return on Fidelity National Information Services) (10/4/2024)	2,555,479	0.09
USD 10,686	JP Morgan (Fund receives 8.41% Fixed; and receives/pays return on McDonald's) (2/4/2024)	3,121,047	0.11	USD 60,800	Barclays (Fund receives 19.82% Fixed; and receives/pays return on Freeport-McMoRan) (15/3/2024)	2,341,208	0.09
SEK 119,465	Barclays (Fund receives 10.28% Fixed; and receives/pays return on Swedbank) (22/3/2024)	2,551,253	0.09	USD 5,680	Barclays (Fund receives 19.94% Fixed; and receives/pays return on Arista Networks) (2/4/2024)	1,554,576	0.06
USD 4,745	Barclays (Fund receives 10.47% Fixed; and receives/pays return on Ameriprise Financial) (25/3/2024)	1,893,373	0.07	USD 45,700	Barclays (Fund receives 20.43% Fixed; and receives/pays return on Verizon Communications) (1/5/2024)	1,848,433	0.07
USD 4,000	Barclays (Fund receives 10.73% Fixed; and receives/pays return on Visa) (18/3/2024)	1,114,073	0.04	USD 10,205	Barclays (Fund receives 22.76% Fixed; and receives/pays return on Polaris) (25/3/2024)	938,498	0.03
USD 9,084	Barclays (Fund receives 11.14% Fixed; and receives/pays return on Stryker) (25/3/2024)	3,126,308	0.11	USD 106,500	Barclays (Fund receives 23.78% Fixed; and receives/pays return on Dun & Bradstreet) (18/3/2024)	1,130,890	0.04

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,457	Barclays (Fund receives 6.61% Fixed; and receives/pays return on Mastercard) (25/3/2024)	9,478,298	0.34	USD 69,756	Nomura (Fund receives 19.28% Fixed; and receives/pays return on Halliburton) (14/3/2024)	2,437,790	0.09
USD 9,261	Barclays (Fund receives 7.55% Fixed; and receives/pays return on Waste Management) (2/4/2024)	1,876,541	0.07	USD 23,463	Citigroup (Fund receives 10.55% Fixed; and receives/pays return on Cardinal Health) (26/3/2024)	2,541,731	0.09
GBP 555,299	Barclays (Fund receives 8.02% Fixed; and receives/pays return on Tesco) (13/3/2024)	1,952,304	0.07	USD 22,458	Citigroup (Fund receives 10.94% Fixed; and receives/pays return on Fastenal) (11/3/2024)	1,577,520	0.06
SEK 101,824	Barclays (Fund receives 8.92% Fixed; and receives/pays return on Volvo) (22/3/2024)	2,573,638	0.09	USD 275,311	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on AT&T) (15/3/2024)	4,658,340	0.17
USD 41,458	Barclays (Fund receives 9.09% Fixed; and receives/pays return on Coca-Cola) (2/4/2024)	2,487,479	0.09	USD 8,488	Citigroup (Fund receives 12.1% Fixed; and receives/pays return on Thermo Fisher Scientific) (25/3/2024)	4,723,604	0.17
USD 44,655	Barclays (Fund receives 9.28% Fixed; and receives/pays return on Amphenol) (15/3/2024)	4,716,671	0.17	USD 18,761	Citigroup (Fund receives 12.19% Fixed; and receives/pays return on Allstate) (1/4/2024)	2,998,332	0.11
USD 17,025	Barclays (Fund receives 9.68% Fixed; and receives/pays return on Progressive) (15/3/2024)	3,158,913	0.11	USD 80,394	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on CVS Health) (28/3/2024)	6,027,487	0.22
EUR 70,279	Barclays (Fund receives 9.82% Fixed; and receives/pays return on SAP) (22/3/2024)	12,723,240	0.46	USD 38,197	Citigroup (Fund receives 12.95% Fixed; and receives/pays return on Walt Disney) (1/4/2024)	4,290,594	0.16
USD 21,200	Goldman Sachs (Fund receives 15.87% Fixed; and receives/pays return on Cognizant Technology Solutions) (11/4/2024)	1,692,266	0.06	USD 18,400	Citigroup (Fund receives 13.56% Fixed; and receives/pays return on Cardinal Health) (25/3/2024)	2,007,379	0.07
USD 41,700	Goldman Sachs (Fund receives 18.51% Fixed; and receives/pays return on Citigroup) (4/4/2024)	2,332,662	0.08	USD 53,614	Citigroup (Fund receives 13.72% Fixed; and receives/pays return on Microsoft) (13/3/2024)	21,964,196	0.79
USD 1,400	Goldman Sachs (Fund receives 19.75% Fixed; and receives/pays return on First Citizens) (4/4/2024)	2,142,148	0.08	USD 48,100	Citigroup (Fund receives 14.93% Fixed; and receives/pays return on Centene) (27/3/2024)	3,712,152	0.13
USD 1,300	Goldman Sachs (Fund receives 21.08% Fixed; and receives/pays return on Eli Lilly) (4/4/2024)	895,897	0.03	USD 16,097	Citigroup (Fund receives 16.01% Fixed; and receives/pays return on CBRE) (3/4/2024)	1,501,404	0.05
EUR 19,900	HSBC (Fund receives 12.05% Fixed; and receives/pays return on Sanofi) (11/4/2024)	1,937,174	0.07	USD 25,433	Citigroup (Fund receives 16.15% Fixed; and receives/pays return on Occidental Petroleum) (3/4/2024)	1,538,375	0.06
GBP 135,817	HSBC (Fund receives 14.1% Fixed; and receives/pays return on Diageo) (22/3/2024)	5,111,780	0.18	USD 16,046	Citigroup (Fund receives 16.69% Fixed; and receives/pays return on ConocoPhillips) (1/4/2024)	1,823,373	0.07
EUR 39,300	HSBC (Fund receives 14.5% Fixed; and receives/pays return on Koninklijke Philips Electron) (11/4/2024)	797,141	0.03	USD 49,028	Citigroup (Fund receives 19.16% Fixed; and receives/pays return on Schlumberger) (13/3/2024)	2,401,769	0.09
USD 8,235	HSBC (Fund receives 17.25% Fixed; and receives/pays return on Netflix) (15/3/2024)	4,774,096	0.17	USD 33,320	Citigroup (Fund receives 19.6% Fixed; and receives/pays return on Equitable) (25/3/2024)	1,131,726	0.04
EUR 31,700	HSBC (Fund receives 20.4% Fixed; and receives/pays return on Bayer) (11/4/2024)	978,342	0.04				
USD 7,200	HSBC (Fund receives 27.53% Fixed; and receives/pays return on Alibaba) (18/3/2024)	537,848	0.02				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 19,899	Citigroup (Fund receives 20.04% Fixed; and receives/pays return on DexCom) (2/4/2024)	2,306,117	0.08	USD 3,735	Nomura (Fund receives 10.71% Fixed; and receives/pays return on United Rentals) (29/4/2024)	2,540,479	0.09
USD 47,586	Citigroup (Fund receives 22.22% Fixed; and receives/pays return on Match) (25/3/2024)	1,733,018	0.06	USD 97,920	Nomura (Fund receives 10.85% Fixed; and receives/pays return on Apple) (21/3/2024)	17,845,558	0.64
USD 19,374	Citigroup (Fund receives 22.38% Fixed; and receives/pays return on Royal Caribbean Cruises) (26/3/2024)	2,390,544	0.09	USD 95,946	Nomura (Fund receives 11.41% Fixed; and receives/pays return on Nextera Energy) (26/4/2024)	5,360,770	0.19
USD 43,006	Citigroup (Fund receives 22.43% Fixed; and receives/pays return on Uber Technologies) (28/3/2024)	3,210,376	0.12	USD 11,236	Nomura (Fund receives 11.49% Fixed; and receives/pays return on Darden Restaurants) (22/3/2024)	1,873,177	0.07
USD 6,948	Citigroup (Fund receives 22.49% Fixed; and receives/pays return on M&T Bank) (11/3/2024)	948,478	0.03	USD 9,924	Nomura (Fund receives 11.52% Fixed; and receives/pays return on Ferguson) (5/3/2024)	1,899,443	0.07
USD 5,900	Citigroup (Fund receives 22.81% Fixed; and receives/pays return on Aptiv) (25/3/2024)	478,248	0.02	USD 33,749	Nomura (Fund receives 11.89% Fixed; and receives/pays return on Dow) (26/4/2024)	1,869,042	0.07
USD 47,000	Citigroup (Fund receives 30.32% Fixed; and receives/pays return on Newell Brands) (25/3/2024)	363,000	0.01	USD 28,064	Nomura (Fund receives 12.21% Fixed; and receives/pays return on General Electric) (14/3/2024)	3,855,656	0.14
USD 12,763	Citigroup (Fund receives 48.43% Fixed; and receives/pays return on Albemarle) (3/4/2024)	1,628,426	0.06	USD 33,600	Nomura (Fund receives 15.21% Fixed; and receives/pays return on Comcast) (4/4/2024)	1,443,922	0.05
USD 18,751	Citigroup (Fund receives 8.21% Fixed; and receives/pays return on Fortive) (26/3/2024)	1,583,898	0.06	USD 5,426	Nomura (Fund receives 15.51% Fixed; and receives/pays return on IDEXX Laboratories) (2/4/2024)	3,116,820	0.11
USD 61,703	Citigroup (Fund receives 8.33% Fixed; and receives/pays return on Cisco Systems) (3/4/2024)	2,996,733	0.11	USD 23,500	Nomura (Fund receives 15.73% Fixed; and receives/pays return on Medtronic) (20/3/2024)	1,968,572	0.07
USD 18,045	Citigroup (Fund receives 8.75% Fixed; and receives/pays return on PepsiCo) (2/4/2024)	3,009,718	0.11	USD 1,500	Nomura (Fund receives 16.09% Fixed; and receives/pays return on Goldman Sachs) (14/3/2024)	582,591	0.02
USD 104,064	Citigroup (Fund receives 9% Fixed; and receives/pays return on Walmart) (3/4/2024)	6,136,624	0.22	USD 40,736	Nomura (Fund receives 17.35% Fixed; and receives/pays return on Citigroup) (12/3/2024)	2,219,711	0.08
USD 18,777	Citigroup (Fund receives 9.07% Fixed; and receives/pays return on YUM! Brands) (28/3/2024)	2,525,269	0.09	USD 2,300	Nomura (Fund receives 18.26% Fixed; and receives/pays return on Union Pacific) (14/3/2024)	552,699	0.02
USD 12,755	Citigroup (Fund receives 9.21% Fixed; and receives/pays return on Becton Dickinson) (26/3/2024)	3,035,634	0.11	USD 18,393	Nomura (Fund receives 18.38% Fixed; and receives/pays return on Marathon Petroleum) (21/3/2024)	3,075,871	0.11
USD 27,825	Citigroup (Fund receives 9.25% Fixed; and receives/pays return on Otis Worldwide) (25/3/2024)	2,555,142	0.09	USD 13,129	Nomura (Fund receives 19.25% Fixed; and receives/pays return on Snowflake) (1/3/2024)	2,661,751	0.10
USD 15,907	Citigroup (Fund receives 9.7% Fixed; and receives/pays return on Elevance Health) (15/3/2024)	7,825,636	0.28	USD 32,200	Nomura (Fund receives 23.14% Fixed; and receives/pays return on General Motors) (20/3/2024)	1,171,743	0.04
USD 36,663	Nomura (Fund receives 10.38% Fixed; and receives/pays return on Las Vegas Sands) (22/4/2024)	1,932,653	0.07	USD 16,010	Nomura (Fund receives 6.35% Fixed; and receives/pays return on Marsh & McLennan) (22/4/2024)	3,149,349	0.11
				USD 35,991	Nomura (Fund receives 7.45% Fixed; and receives/pays return on JPMorgan Chase) (8/3/2024)	6,316,406	0.23
				USD 134,101	Nomura (Fund receives 8.4% Fixed; and receives/pays return on Comcast) (29/4/2024)	5,727,905	0.21

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 146,140	Nomura (Fund receives 8.65% Fixed; and receives/pays return on Verizon Communications) (14/3/2024)	5,845,043	0.21	<b>Russian Federation</b>			
				104,138	LUKOIL**	12	0.00
				200	Novatek**	-	0.00
				229,472	Sberbank of Russia**	25	0.00
USD 31,830	Nomura (Fund receives 9.68% Fixed; and receives/pays return on International Business Machines) (25/4/2024)	5,953,962	0.21			37	0.00
				<b>United States</b>			
				1,649	Sequoia Pine Investment**	742,462	0.03
USD 18,619	Nomura (Fund receives 9.97% Fixed; and receives/pays return on Salesforce) (1/3/2024)	4,947,870	0.18	Total Common Stocks (Shares)			
						742,977	0.03
Total Equity Linked Notes				<b>BONDS</b>			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				2,614,901,538 94.33			
				<b>Jersey</b>			
				USD 1,000,000	CarVal CLO IX-C 0% 20/4/2037**	1,000,000	0.03
				<b>United States</b>			
				USD 1,199,688	Level 3 11% 15/11/2029**	1,199,688	0.04
				Total Bonds			
				2,199,688 0.07			
<b>Other Transferable Securities</b>				Total Other Transferable Securities			
				2,942,665 0.10			
<b>COMMON STOCKS (SHARES)</b>				Total Portfolio			
				2,617,844,203 94.43			
				Other Net Assets			
				154,484,054 5.57			
				Total Net Assets (USD)			
				2,772,328,257 100.00			
<b>Cyprus</b>							
47,819	Fix Price**	478	0.00				

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AED	58,004	USD	213,000	BNP Paribas	15/4/2024	(7)
AED	79,510	USD	292,000	UBS	15/4/2024	(5)
AED	83,329	USD	306,000	Standard Chartered Bank	15/4/2024	(12)
AUD	111,881	USD	166,000	Morgan Stanley	15/4/2024	(3,395)
AUD	1,204,274	USD	1,851,000	UBS	15/4/2024	5,420
AUD	1,229,179	USD	1,878,000	BNP Paribas	15/4/2024	(1,840)
AUD	79,157	USD	122,000	HSBC Bank	15/4/2024	575
CAD	545,621	USD	728,000	HSBC Bank	15/4/2024	(7,871)
CAD	162,466	USD	219,000	BNP Paribas	15/4/2024	(698)
CAD	3,014,374	USD	4,067,000	UBS	15/4/2024	(10,216)
CAD	740	USD	1,000	Morgan Stanley	15/4/2024	(2)
CHF	415,358	USD	360,000	UBS	15/4/2024	(3,796)
CHF	432,625	USD	374,000	Morgan Stanley	15/4/2024	(5,058)
EUR	555,006	USD	505,976	BNY Mellon	14/3/2024	(5,832)
EUR	2,714,647	USD	2,511,000	HSBC Bank	15/4/2024	14,409
EUR	2,397,103	USD	2,228,000	Morgan Stanley	15/4/2024	24,377
EUR	9,706	USD	9,000	UBS	15/4/2024	75
EUR	261,836	USD	242,000	Morgan Stanley	14/3/2024	824
GBP	45,873	USD	36,000	Morgan Stanley	15/4/2024	(240)
GBP	795,899	USD	634,000	HSBC Bank	15/4/2024	7,750
GBP	865,984	USD	685,000	UBS	15/4/2024	2,313
HKD	658,808	USD	5,143,000	HSBC Bank	15/4/2024	(924)
HKD	4,227	USD	33,000	Standard Chartered Bank	15/4/2024	(6)
JPY	814,946	USD	116,056,000	Morgan Stanley	15/4/2024	(33,089)
JPY	841,584	USD	123,465,000	UBS	15/4/2024	(9,813)
KRW	160,705	USD	211,136,000	HSBC Bank	15/4/2024	(2,055)
NZD	1,350,486	USD	2,164,000	Morgan Stanley	15/4/2024	(28,699)
NZD	264,471	USD	437,000	BNP Paribas	15/4/2024	2,452
SGD	46,058	USD	61,000	HSBC Bank	15/4/2024	(556)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	3,480,793	EUR	3,759,619	HSBC Bank	14/3/2024	(18,349)
USD	1,903,447	EUR	2,055,499	Barclays	14/3/2024	(10,457)
USD	859,000	EUR	946,484	Morgan Stanley	15/4/2024	12,888
USD	554,000	CHF	649,662	HSBC Bank	15/4/2024	16,314
USD	1,229,000	GBP	1,560,683	HSBC Bank	15/4/2024	2,820
USD	1,280,000	AED	348,671	Standard Chartered Bank	15/4/2024	154
USD	1,112,000	HKD	142,477	HSBC Bank	15/4/2024	232
USD	831,915	EUR	904,330	BNY Mellon	14/3/2024	1,391
USD	2,100,000	EUR	2,262,136	HSBC Bank	15/4/2024	(20,228)
USD	25,360,000	JPY	173,676	HSBC Bank	15/4/2024	2,829
USD	16,000	EUR	17,500	Barclays	15/4/2024	110
USD	91,851,000	JPY	626,328	UBS	15/4/2024	7,539
USD	908,000	NZD	549,782	Morgan Stanley	15/4/2024	(4,831)
USD	2,024,000	AUD	1,315,516	HSBC Bank	15/4/2024	(7,239)
USD	2,434,000	HKD	311,816	UBS	15/4/2024	463
USD	2,263,000	CAD	1,674,629	BNP Paribas	15/4/2024	3,025
USD	93,044,000	KRW	70,044	BNP Paribas	15/4/2024	129
USD	45,410,000	KRW	34,319	Morgan Stanley	15/4/2024	197
USD	1,911,000	AUD	1,247,298	BNP Paribas	15/4/2024	(1,608)
USD	23,000	AED	6,263	BNP Paribas	15/4/2024	1
USD	83,700,000	JPY	571,208	Standard Chartered Bank	15/4/2024	7,330
USD	35,000	SGD	26,102	Standard Chartered Bank	15/4/2024	(5)
USD	2,022,000	HKD	258,967	Standard Chartered Bank	15/4/2024	317
USD	459,000	GBP	577,439	Standard Chartered Bank	15/4/2024	(4,383)
USD	943,000	NZD	571,931	Standard Chartered Bank	15/4/2024	(4,060)
USD	292,000	CHF	337,780	Standard Chartered Bank	15/4/2024	3,957
USD	2,192,000	CAD	1,622,200	Standard Chartered Bank	15/4/2024	3,042
USD	2,114,000	EUR	2,277,041	BNP Paribas	15/4/2024	(20,539)
USD	280,000	EUR	300,362	UBS	15/3/2024	(3,556)
USD	17,170,000	GBP	21,645,463	UBS	15/3/2024	(114,755)
USD	103,040,000	EUR	110,585,802	Westpac	15/3/2024	(1,255,900)
USD	310,000	GBP	390,117	State Street	15/3/2024	(2,758)
USD	4,567	EUR	4,943	JP Morgan	14/3/2024	(13)
USD	375,574	EUR	406,441	Bank of America	14/3/2024	(1,201)
USD	410,000	GBP	519,324	Morgan Stanley	15/3/2024	(285)
USD	390,000	EUR	422,629	Standard Chartered Bank	15/3/2024	(686)
Net unrealised depreciation						(1,464,034)
<b>AUD Hedged Share Class</b>						
AUD	126,294,530	USD	193,977,485	BNY Mellon	15/3/2024	350,339
USD	3,624,981	AUD	2,358,127	BNY Mellon	15/3/2024	(8,565)
Net unrealised appreciation						341,774
<b>BRL Hedged Share Class</b>						
BRL	5,856,128	USD	29,363,366	BNY Mellon	15/3/2024	41,484
USD	525,815	BRL	106,000	BNY Mellon	15/3/2024	392
Net unrealised appreciation						41,876
<b>CAD Hedged Share Class</b>						
CAD	26,447,519	USD	35,659,370	BNY Mellon	15/3/2024	(119,604)
USD	771,197	CAD	569,834	BNY Mellon	15/3/2024	447
Net unrealised depreciation						(119,157)
<b>CHF Hedged Share Class</b>						
CHF	1,081,461	USD	936,946	BNY Mellon	15/3/2024	(14,019)
USD	5,385	CHF	6,081	BNY Mellon	15/3/2024	(54)
Net unrealised depreciation						(14,073)
<b>CNH Hedged Share Class</b>						
CNY	69,369,371	USD	499,409,826	BNY Mellon	15/3/2024	(3,624)
USD	58,800,559	CNY	8,164,904	BNY Mellon	15/3/2024	(2,221)
Net unrealised depreciation						(5,845)



# Dynamic High Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	243,207,537	USD	225,789,359	BNY Mellon	15/3/2024	1,867,958
USD	4,067,186	EUR	4,379,169	BNY Mellon	15/3/2024	(35,421)
Net unrealised appreciation						1,832,537
<b>GBP Hedged Share Class</b>						
GBP	135,870,756	USD	108,019,932	BNY Mellon	15/3/2024	1,027,093
USD	1,368,986	GBP	1,724,559	BNY Mellon	15/3/2024	(10,410)
Net unrealised appreciation						1,016,683
<b>HKD Hedged Share Class</b>						
HKD	247,499,750	USD	1,933,209,681	BNY Mellon	15/3/2024	(442,926)
USD	68,781,823	HKD	8,796,550	BNY Mellon	15/3/2024	6,499
Net unrealised depreciation						(436,427)
<b>JPY Hedged Share Class</b>						
JPY	11,738,568	USD	1,745,132,588	BNY Mellon	15/3/2024	(41,725)
USD	7,689,560	JPY	51,189	BNY Mellon	15/3/2024	(349)
Net unrealised depreciation						(42,074)
<b>NZD Hedged Share Class</b>						
NZD	15,246,721	USD	25,130,470	BNY Mellon	15/3/2024	103,220
USD	697,235	NZD	427,111	BNY Mellon	15/3/2024	1,233
Net unrealised appreciation						104,453
<b>SGD Hedged Share Class</b>						
SGD	327,733,781	USD	440,328,204	BNY Mellon	15/3/2024	248,046
USD	5,250,435	SGD	3,903,914	BNY Mellon	15/3/2024	(6,909)
Net unrealised appreciation						241,137
Total net unrealised appreciation						1,496,850

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
593	EUR	Euro Bund	March 2024	(705,952)
14	USD	MSCI Emerging Markets Index	March 2024	25,760
921	USD	S&P 500 E-Mini Index	March 2024	3,151,288
(839)	USD	EUR/USD Future	March 2024	24,056
(1,208)	USD	GBP/USD Future	March 2024	(515,756)
(84)	USD	JPY/USD Future	March 2024	306,075
(3)	USD	US Long Bond (CBT)	June 2024	(4,641)
350	USD	US Treasury 10 Year Note (CBT)	June 2024	39,762
7	USD	US Treasury 10 Year Note (CBT)	June 2024	3,063
(1)	USD	US Treasury 2 Year Note (CBT)	June 2024	(165)
361	USD	US Treasury 5 Year Note (CBT)	June 2024	39,511
113	USD	US Treasury 5 Year Note (CBT)	June 2024	35,145
17	USD	US Ultra Bond (CBT)	June 2024	34,848
Total				2,432,994

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
CDS	EUR (389,000)	Fund provides default protection on UPC; and receives Fixed 5%	Bank of America	20/12/2028	19,968	60,094

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Dynamic High Income Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
CDS	EUR (116,399)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	1,424	10,233
TRS	USD 95,000	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 90 basis points>	HSBC Bank	10/2/2028	14,961	277,485
Total					36,353	347,812

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

USD - 1D Overnight Bank Funding Rate (OBFR01)

CDS: Credit Default Swaps

TRS: Total Return Swaps

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
33,688	Put	S&P 500 Index	Bank of America	USD 4,750	19/4/2024	(1,369,582)	452,938
95	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	22/3/2024	(9,796)	21,524
Total						(1,379,378)	474,462

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(33,688)	Put	S&P 500 Index	Bank of America	USD 4,600	19/4/2024	819,334	(285,632)
(95)	Put	US Treasury 10 Year Note	Exchange Traded	USD 106	22/3/2024	1,005	(1,817)
Total						820,339	(287,449)



# Emerging Europe Fund<sup>(3)</sup> continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>GBP Hedged Share Class</b>						
EUR	3,184	GBP	3,723	BNY Mellon	15/3/2024	5
GBP	107,922	EUR	92,417	BNY Mellon	15/3/2024	(16)
Net unrealised depreciation						(11)
<b>SGD Hedged Share Class</b>						
EUR	23,424	SGD	16,111	BNY Mellon	15/3/2024	38
SGD	450,285	EUR	651,645	BNY Mellon	15/3/2024	(3,101)
Net unrealised depreciation						(3,063)
Total net unrealised depreciation						(3,074)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Financials	40.39
Consumer Non-cyclical	13.72
Consumer Cyclical	12.04
Energy	8.89
Diversified	4.11
Communications	3.95
Technology	3.69
Basic Materials	3.67
Industrial	3.11
Utilities	2.77
Other Net Assets	3.66
	100.00

<sup>(3)</sup>Fund suspended, see Note 1, for further details.  
The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 560,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030	511,588	0.05	USD 2,897,000	Costa Rica Government International Bond 6.125% 19/2/2031*	2,941,281	0.27
USD 1,660,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050*	1,341,786	0.12	USD 1,012,000	Costa Rica Government International Bond 7% 4/4/2044*	1,037,786	0.09
USD 2,915,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	2,779,321	0.25	USD 2,005,000	Costa Rica Government International Bond 7.158% 12/3/2045	2,076,177	0.19
USD 2,300,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	2,299,759	0.21	USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	984,180	0.09
USD 2,372,000	Inversiones CMPC 6.125% 23/6/2033	2,395,305	0.22			9,166,703	0.83
USD 2,580,000	Nacional del Cobre de Chile 3% 30/9/2029	2,266,491	0.20	<b>Cote d'Ivoire (Ivory Coast)</b>			
USD 1,051,000	Nacional del Cobre de Chile 3.625% 1/8/2027	991,361	0.09	EUR 6,027,000	Ivory Coast Government International Bond 4.875% 30/1/2032*	5,508,990	0.49
USD 2,010,000	Nacional del Cobre de Chile 3.7% 30/1/2050	1,353,625	0.12	USD 550,906	Ivory Coast Government International Bond 5.75% 31/12/2032	519,956	0.05
USD 6,650,000	Nacional del Cobre de Chile 5.125% 2/2/2033*	6,245,846	0.56	USD 2,174,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	1,911,913	0.17
USD 1,540,000	Nacional del Cobre de Chile 5.625% 21/9/2035	1,482,512	0.13	USD 1,900,000	Ivory Coast Government International Bond 7.625% 30/1/2033	1,847,750	0.17
		36,187,646	3.26	USD 2,155,000	Ivory Coast Government International Bond 8.25% 30/1/2037	2,106,512	0.19
<b>Colombia</b>						11,895,121	1.07
USD 4,589,000	Colombia Government International Bond 3% 30/1/2030	3,769,611	0.34	<b>Dominican Republic</b>			
USD 5,939,000	Colombia Government International Bond 3.125% 15/4/2031*	4,693,621	0.42	USD 5,466,000	Dominican Republic International Bond 4.5% 30/1/2030	4,960,149	0.45
USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,411,507	0.31	USD 4,987,000	Dominican Republic International Bond 4.875% 23/9/2032	4,443,043	0.40
USD 1,530,000	Colombia Government International Bond 4.5% 15/3/2029	1,396,362	0.12	USD 2,645,000	Dominican Republic International Bond 6% 19/7/2028	2,640,914	0.24
USD 4,826,000	Colombia Government International Bond 5% 15/6/2045*	3,453,558	0.31	USD 11,502,000	Dominican Republic International Bond 6% 22/2/2033*	11,144,921	1.00
USD 7,085,000	Colombia Government International Bond 5.2% 15/5/2049*	5,121,995	0.46	USD 3,229,000	Dominican Republic International Bond 6.4% 5/6/2049*	3,012,221	0.27
USD 4,670,000	Colombia Government International Bond 5.625% 26/2/2044	3,655,513	0.33	USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	1,157,563	0.10
USD 2,306,000	Colombia Government International Bond 6.125% 18/1/2041	1,960,204	0.18	USD 2,478,000	Dominican Republic International Bond 6.875% 29/1/2026	2,511,069	0.23
USD 11,535,000	Colombia Government International Bond 7.5% 2/2/2034	11,639,911	1.05	USD 4,764,000	Dominican Republic International Bond 7.05% 3/2/2031	4,918,663	0.44
USD 1,465,000	Colombia Government International Bond 8% 14/11/2035	1,519,564	0.14			34,788,543	3.13
USD 2,230,000	Ecopetrol 8.375% 19/1/2036	2,230,925	0.20	<b>Ecuador</b>			
		42,852,771	3.86	USD 5,964,827	Ecuador Government International Bond 2.5% 31/7/2040	2,567,858	0.23
<b>Costa Rica</b>				USD 13,067,305	Ecuador Government International Bond 3.5% 31/7/2035*	6,148,167	0.55
USD 1,734,000	Costa Rica Government International Bond 4.375% 30/4/2025	1,711,033	0.15	USD 6,620,300	Ecuador Government International Bond 6% 31/7/2030	3,998,661	0.36
USD 463,000	Costa Rica Government International Bond 5.625% 30/4/2043	416,246	0.04			12,714,686	1.14
				<b>Egypt</b>			
				USD 6,460,000	Egypt Government International Bond 5.25% 6/10/2025*	6,208,448	0.56

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

# Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,792,000	Egypt Government International Bond 7.3% 30/9/2033	6,356,363	0.57	USD 1,750,000	Hungary Government International Bond 3.125% 21/9/2051	1,090,259	0.10
USD 4,550,000	Egypt Government International Bond 7.6% 1/3/2029*	4,127,464	0.37	USD 4,925,000	Hungary Government International Bond 5.25% 16/6/2029*	4,846,274	0.44
USD 8,280,000	Egypt Government International Bond 7.625% 29/5/2032	7,036,716	0.63	USD 994,000	Hungary Government International Bond 5.5% 16/6/2034	966,203	0.09
USD 940,000	Egypt Government International Bond 8.15% 20/11/2059*	708,591	0.06	USD 3,405,000	Hungary Government International Bond 6.125% 22/5/2028	3,479,348	0.31
USD 9,817,000	Egypt Government International Bond 8.5% 31/1/2047	7,630,067	0.69	USD 2,890,000	Hungary Government International Bond 6.25% 22/9/2032	2,979,922	0.27
USD 3,082,000	Egypt Government International Bond 8.7% 1/3/2049	2,432,099	0.22	USD 2,495,000	Hungary Government International Bond 6.75% 25/9/2052*	2,644,857	0.24
USD 5,249,000	Egypt Government International Bond 8.875% 29/5/2050	4,193,452	0.38	USD 2,350,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	2,365,921	0.21
		38,693,200	3.48	USD 3,090,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	3,137,478	0.28
				USD 9,076,000	MVM Energetika Zrt 7.5% 9/6/2028	9,427,695	0.85
						35,283,252	3.18
	<b>El Salvador</b>				<b>India</b>		
USD 5,409,000	El Salvador Government International Bond 6.375% 18/1/2027*	4,648,116	0.42	USD 2,075,000	Export-Import Bank of India 3.375% 5/8/2026	1,984,354	0.18
USD 4,186,000	El Salvador Government International Bond 7.65% 15/6/2035*	3,147,747	0.28		<b>Indonesia</b>		
USD 1,286,000	El Salvador Government International Bond 8.625% 28/2/2029*	1,115,714	0.10	USD 960,000	Indonesia Government International Bond 3.5% 11/1/2028*	910,800	0.08
		8,911,577	0.80	USD 6,549,000	Indonesia Government International Bond 3.55% 31/3/2032	5,873,930	0.53
	<b>Ethiopia</b>			EUR 2,500,000	Indonesia Government International Bond 3.75% 14/6/2028*	2,721,637	0.24
USD 1,785,000	Ethiopia International Bond 6.625% 11/12/2024	1,235,541	0.11	USD 3,867,000	Indonesia Government International Bond 4.125% 15/1/2025*	3,845,287	0.35
	<b>Gabon</b>			USD 4,775,000	Indonesia Government International Bond 4.35% 11/1/2048*	4,117,459	0.37
USD 3,527,000	Gabon Government International Bond 6.625% 6/2/2031	2,877,009	0.26	USD 7,175,000	Indonesia Government International Bond 4.55% 11/1/2028	7,063,034	0.64
	<b>Ghana</b>			USD 5,469,000	Indonesia Government International Bond 4.75% 8/1/2026	5,461,425	0.49
USD 2,950,000	Ghana Government International Bond 6.375% 11/2/2027	1,294,843	0.12	USD 1,007,000	Indonesia Government International Bond 4.75% 18/7/2047*	930,352	0.08
USD 4,618,600	Ghana Government International Bond 8.125% 18/1/2026	2,136,102	0.19	USD 1,660,000	Indonesia Government International Bond 4.85% 11/1/2033*	1,629,398	0.15
USD 10,646,000	Ghana Government International Bond 8.125% 26/3/2032	4,589,704	0.41	USD 4,162,000	Indonesia Government International Bond 5.25% 17/1/2042*	4,116,239	0.37
USD 3,520,000	Ghana Government International Bond 8.625% 7/4/2034	1,516,821	0.14	USD 3,328,000	Indonesia Government International Bond 5.25% 8/1/2047*	3,277,564	0.29
		9,537,470	0.86				
	<b>Guatemala</b>						
USD 1,110,000	Guatemala Government Bond 4.375% 5/6/2027*	1,062,886	0.10				
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026	3,109,404	0.28				
USD 1,862,000	Guatemala Government Bond 5.375% 24/4/2032	1,778,164	0.16				
		5,950,454	0.54				
	<b>Hong Kong</b>						
USD 4,368,000	CNAC HK Finbridge 4.125% 19/7/2027	4,193,302	0.38				
	<b>Hungary</b>						
USD 5,551,000	Hungary Government International Bond 2.125% 22/9/2031	4,345,295	0.39				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,378,000	Pertamina Persero 4.7% 30/7/2049*	2,827,302	0.25	USD 16,272,000	Lebanon Government International Bond 6.6% 27/11/2026	980,388	0.09
USD 2,998,000	Pertamina Persero 5.625% 20/5/2043	2,864,184	0.26	USD 10,461,000	Lebanon Government International Bond 6.65% 22/4/2024	630,275	0.06
USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	516,702	0.05	USD 8,172,000	Lebanon Government International Bond 6.65% 26/2/2030	492,363	0.04
USD 3,570,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4.125% 15/5/2027	3,437,499	0.31			2,706,609	0.24
		49,592,812	4.46				
	<b>International</b>				<b>Luxembourg</b>		
EUR 2,455,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033*	2,030,731	0.18	USD 950,000	Cosan Luxembourg 7.25% 27/6/2031*	963,466	0.09
				USD 2,760,000	CSN Resources 8.875% 5/12/2030	2,834,423	0.26
						3,797,889	0.35
	<b>Jamaica</b>				<b>Malaysia</b>		
USD 3,374,000	Jamaica Government International Bond 7.875% 28/7/2045*	3,919,879	0.35	USD 2,353,000	Petronas Capital 3.5% 18/3/2025	2,307,011	0.21
				USD 3,399,000	Petronas Capital 3.5% 21/4/2030	3,105,649	0.28
				USD 4,711,000	Petronas Capital 4.55% 21/4/2050	4,127,213	0.37
						9,539,873	0.86
	<b>Jordan</b>				<b>Mexico</b>		
USD 1,853,000	Jordan Government International Bond 5.75% 31/1/2027	1,789,618	0.16	USD 2,538,000	Mexico Government International Bond 2.659% 24/5/2031	2,105,309	0.19
USD 5,593,000	Jordan Government International Bond 5.85% 7/7/2030	5,075,648	0.46	USD 3,584,000	Mexico Government International Bond 4.15% 28/3/2027*	3,504,489	0.32
USD 5,722,000	Jordan Government International Bond 7.375% 10/10/2047	4,963,835	0.45	USD 3,521,000	Mexico Government International Bond 4.6% 23/1/2046	2,801,361	0.25
USD 2,801,000	Jordan Government International Bond 7.5% 13/1/2029	2,776,491	0.25	USD 11,749,000	Mexico Government International Bond 4.875% 19/5/2033*	11,055,515	0.99
		14,605,592	1.32	USD 1,522,000	Mexico Government International Bond 5.4% 9/2/2028	1,528,704	0.14
				USD 2,958,000	Mexico Government International Bond 5.75% 12/10/2110	2,546,557	0.23
	<b>Kazakhstan</b>			USD 2,085,000	Mexico Government International Bond 6.338% 4/5/2053*	2,026,797	0.18
USD 2,100,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025	2,103,643	0.19	USD 5,063,000	Mexico Government International Bond 6.35% 9/2/2035	5,183,677	0.47
USD 2,000,000	Kazakhstan Government International Bond 4.875% 14/10/2044*	1,875,350	0.17	USD 6,770,000	Petroleos Mexicanos 6.35% 12/2/2048	4,127,906	0.37
USD 289,000	Kazakhstan Government International Bond 6.5% 21/7/2045*	319,345	0.03	USD 3,203,000	Petroleos Mexicanos 6.5% 13/3/2027*	2,991,810	0.27
		4,298,338	0.39	USD 8,758,000	Petroleos Mexicanos 6.7% 16/2/2032	7,073,355	0.64
				USD 9,920,000	Petroleos Mexicanos 6.75% 21/9/2047	6,297,067	0.57
	<b>Kenya</b>			USD 2,830,000	Petroleos Mexicanos 6.84% 23/1/2030	2,424,531	0.22
USD 2,717,000	Republic of Kenya Government International Bond 7% 22/5/2027*	2,604,965	0.24	USD 4,839,000	Petroleos Mexicanos 6.95% 28/1/2060	3,064,515	0.27
USD 4,702,000	Republic of Kenya Government International Bond 8% 22/5/2032*	4,261,187	0.38	USD 5,100,000	Petroleos Mexicanos 8.75% 2/6/2029	4,880,930	0.44
USD 5,788,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	4,738,925	0.43			61,612,523	5.55
USD 5,600,000	Republic of Kenya Government International Bond 9.75% 16/2/2031*	5,586,000	0.50		<b>Mongolia</b>		
		17,191,077	1.55	USD 2,017,000	Mongolia Government International Bond 5.125% 7/4/2026*	1,946,879	0.18
	<b>Lebanon</b>						
USD 5,060,000	Lebanon Government International Bond 6% 27/1/2023***	312,455	0.03				
USD 4,832,000	Lebanon Government International Bond 6.2% 26/2/2025	291,128	0.02				

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

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



# Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Morocco</b>				<b>Pakistan</b>			
EUR 2,247,000	Morocco Government International Bond 2% 30/9/2030	2,093,781	0.19	USD 4,810,000	Pakistan Government International Bond 6% 8/4/2026	3,860,025	0.35
USD 2,980,000	Morocco Government International Bond 2.375% 15/12/2027	2,654,390	0.24	USD 5,533,000	Pakistan Government International Bond 6.875% 5/12/2027	4,260,410	0.38
USD 5,036,000	Morocco Government International Bond 3% 15/12/2032	4,015,631	0.36			8,120,435	0.73
USD 1,190,000	Morocco Government International Bond 4% 15/12/2050*	803,964	0.07	<b>Panama</b>			
USD 816,000	Morocco Government International Bond 6.5% 8/9/2033*	837,408	0.08	USD 10,591,000	Panama Government International Bond 2.252% 29/9/2032	7,437,530	0.67
		10,405,174	0.94	USD 4,426,000	Panama Government International Bond 3.16% 23/1/2030	3,646,869	0.33
<b>Namibia</b>				USD 4,350,000	Panama Government International Bond 3.298% 19/1/2033*	3,287,512	0.30
USD 1,222,000	Namibia International Bonds 5.25% 29/10/2025*	1,209,077	0.11	USD 2,260,000	Panama Government International Bond 3.75% 16/3/2025	2,206,890	0.20
<b>Nigeria</b>				USD 470,000	Panama Government International Bond 3.87% 23/7/2060*	262,876	0.02
USD 5,571,000	Nigeria Government International Bond 6.5% 28/11/2027*	5,080,752	0.46	USD 7,311,000	Panama Government International Bond 3.875% 17/3/2028*	6,632,905	0.60
USD 5,531,000	Nigeria Government International Bond 7.143% 23/2/2030	4,885,698	0.44	USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,147,901	0.28
USD 712,000	Nigeria Government International Bond 7.625% 21/11/2025*	702,794	0.06	USD 9,728,000	Panama Government International Bond 4.5% 16/4/2050	6,341,245	0.57
USD 2,989,000	Nigeria Government International Bond 7.625% 28/11/2047	2,310,213	0.21	USD 2,710,000	Panama Government International Bond 6.4% 14/2/2035*	2,507,359	0.22
USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038*	1,714,533	0.15	USD 2,395,000	Panama Government International Bond 7.5% 1/3/2031	2,448,588	0.22
USD 6,548,000	Nigeria Government International Bond 7.875% 16/2/2032	5,768,297	0.52			37,919,675	3.41
USD 7,180,000	Nigeria Government International Bond 8.25% 28/9/2051	5,832,422	0.53	<b>Paraguay</b>			
USD 3,800,000	Nigeria Government International Bond 8.375% 24/3/2029	3,608,594	0.32	USD 1,918,000	Paraguay Government International Bond 2.739% 29/1/2033	1,541,727	0.14
		29,903,303	2.69	USD 5,641,000	Paraguay Government International Bond 4.7% 27/3/2027	5,461,927	0.49
<b>North Macedonia</b>				USD 2,709,000	Paraguay Government International Bond 4.95% 28/4/2031	2,596,969	0.23
EUR 2,316,000	North Macedonia Government International Bond 6.96% 13/3/2027*	2,630,425	0.24	USD 554,000	Paraguay Government International Bond 5% 15/4/2026	548,454	0.05
<b>Oman</b>						10,149,077	0.91
USD 1,793,000	Oman Government International Bond 5.375% 8/3/2027	1,781,677	0.16	<b>Peru</b>			
USD 7,165,000	Oman Government International Bond 5.625% 17/1/2028	7,182,913	0.65	USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027	2,025,762	0.18
USD 6,429,000	Oman Government International Bond 6.5% 8/3/2047	6,348,927	0.57	USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025	1,402,802	0.13
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,184,159	0.20	USD 175,000	Fondo MIVIVIENDA 4.625% 12/4/2027	170,362	0.02
USD 4,310,000	Oman Government International Bond 7% 25/1/2051*	4,469,017	0.40				
USD 4,064,000	Oman Government International Bond 7.375% 28/10/2032	4,465,320	0.40				
		26,432,013	2.38				

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

# Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,790,000	Peruvian Government International Bond 2.392% 23/1/2026*	2,642,451	0.24	USD 3,926,000	Romanian Government International Bond 6.625% 17/2/2028	4,045,213	0.36
USD 7,438,000	Peruvian Government International Bond 2.783% 23/1/2031	6,318,321	0.57	USD 5,558,000	Romanian Government International Bond 7.125% 17/1/2033	5,855,770	0.53
USD 14,656,000	Peruvian Government International Bond 3% 15/1/2034	11,898,840	1.07	USD 2,892,000	Romanian Government International Bond 7.625% 17/1/2053*	3,149,718	0.28
USD 2,767,000	Peruvian Government International Bond 3.23% 28/7/2121	1,568,958	0.14			46,351,821	4.17
USD 2,440,000	Peruvian Government International Bond 4.125% 25/8/2027	2,363,860	0.21		<b>Rwanda</b>		
USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032*	2,429,030	0.22	USD 2,500,000	Rwanda International Government Bond 5.5% 9/8/2031	2,027,938	0.18
		30,820,386	2.78		<b>Saudi Arabia</b>		
	<b>Philippines</b>			USD 3,247,000	Saudi Arabian Oil 3.5% 24/11/2070	2,047,315	0.18
USD 2,279,000	Philippine Government International Bond 3% 1/2/2028	2,117,658	0.19	USD 6,270,000	Saudi Government International Bond 2.25% 2/2/2033	4,984,650	0.45
USD 5,411,000	Philippine Government International Bond 3.556% 29/9/2032	4,844,550	0.44	USD 8,682,000	Saudi Government International Bond 2.75% 3/2/2032*	7,372,537	0.66
USD 2,230,000	Philippine Government International Bond 5.5% 17/1/2048*	2,251,330	0.20	USD 5,625,000	Saudi Government International Bond 3.75% 21/1/2055	3,980,953	0.36
		9,213,538	0.83	USD 2,418,000	Saudi Government International Bond 4.625% 4/10/2047	2,046,438	0.18
	<b>Poland</b>			USD 2,129,000	Saudi Government International Bond 4.75% 16/1/2030	2,088,666	0.19
USD 1,285,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	1,337,640	0.12	USD 5,120,000	Saudi Government International Bond 5% 18/1/2053*	4,518,375	0.41
USD 12,595,000	Republic of Poland Government International Bond 5.5% 16/11/2027*	12,917,621	1.16			27,038,934	2.43
USD 6,268,000	Republic of Poland Government International Bond 5.75% 16/11/2032	6,538,339	0.59		<b>Senegal</b>		
		20,793,600	1.87	EUR 1,950,000	Senegal Government International Bond 4.75% 13/3/2028*	1,919,915	0.17
	<b>Qatar</b>			EUR 1,920,000	Senegal Government International Bond 5.375% 8/6/2037	1,468,319	0.13
USD 1,321,000	Qatar Government International Bond 3.75% 16/4/2030	1,264,858	0.11	USD 1,858,000	Senegal Government International Bond 6.25% 23/5/2033	1,553,753	0.14
USD 8,260,000	Qatar Government International Bond 4.817% 14/3/2049	7,633,520	0.69	USD 200,000	Senegal Government International Bond 6.75% 13/3/2048*	145,500	0.02
		8,898,378	0.80			5,087,487	0.46
	<b>Romania</b>				<b>Serbia</b>		
USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,936,012	0.17	USD 450,000	Serbia International Bond 2.125% 1/12/2030	355,871	0.03
USD 5,268,000	Romanian Government International Bond 3% 14/2/2031	4,386,532	0.40	EUR 1,483,000	Serbia International Bond 3.125% 15/5/2027*	1,547,237	0.14
USD 13,828,000	Romanian Government International Bond 5.25% 25/11/2027*	13,561,603	1.22	USD 408,000	Serbia International Bond 6.25% 26/5/2028*	414,873	0.04
EUR 8,145,000	Romanian Government International Bond 5.625% 22/2/2036*	8,652,845	0.78			2,317,981	0.21
USD 3,306,000	Romanian Government International Bond 5.875% 30/1/2029*	3,282,531	0.30		<b>South Africa</b>		
USD 1,520,000	Romanian Government International Bond 6% 25/5/2034*	1,481,597	0.13	USD 1,711,000	Eskom SOC 8.45% 10/8/2028*	1,701,290	0.15
				USD 5,175,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	4,657,500	0.42
				USD 2,960,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	2,655,460	0.24

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

# Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,512,000	Republic of South Africa Government International Bond 4.875% 14/4/2026*	1,474,056	0.14	USD 16,488,000	Ukraine Government International Bond 7.75% 1/9/2027	4,887,455	0.44
USD 4,008,000	Republic of South Africa Government International Bond 5.65% 27/9/2047*	2,915,820	0.26	USD 2,319,000	Ukraine Government International Bond 7.75% 1/9/2029	669,600	0.06
USD 6,372,000	Republic of South Africa Government International Bond 5.875% 22/6/2030*	5,914,013	0.53	USD 8,878,000	Ukraine Government International Bond 7.75% 1/8/2041	4,114,953	0.37
USD 7,485,000	Transnet SOC 8.25% 6/2/2028	7,451,580	0.67			30,656,654	2.76
		26,769,719	2.41		<b>United Arab Emirates</b>		
	<b>Sri Lanka</b>			USD 1,182,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,053,440	0.09
USD 450,000	Sri Lanka Government International Bond 0% 31/12/2049	248,796	0.02	USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	2,313,585	0.21
USD 5,532,000	Sri Lanka Government International Bond 6.125% 3/6/2025*	3,094,573	0.28	USD 3,539,000	DP World/United Arab Emirates 4.7% 30/9/2049*	2,885,435	0.26
USD 3,966,000	Sri Lanka Government International Bond 6.2% 11/5/2027	2,134,759	0.19	USD 2,000,000	MDGH GMTN RSC 2.875% 21/5/2030	1,777,790	0.16
USD 5,819,000	Sri Lanka Government International Bond 6.35% 28/6/2024	3,177,843	0.29	USD 1,110,000	MDGH GMTN RSC 3% 19/4/2024	1,107,719	0.10
USD 3,292,000	Sri Lanka Government International Bond 7.55% 28/3/2030	1,764,940	0.16	USD 2,714,000	MDGH GMTN RSC 3.375% 28/3/2032*	2,429,060	0.22
		10,420,911	0.94	USD 5,200,000	MDGH GMTN RSC 5.875% 1/5/2034	5,551,000	0.50
	<b>Sweden</b>			USD 300,000	UAE INTERNATIONAL GOVERNMENT BOND 4.05% 7/7/2032*	287,470	0.02
EUR 845,379	East Renewable 13.5% 1/1/2025	110,061	0.01		UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	3,662,995	0.33
	<b>Trinidad and Tobago</b>					21,068,494	1.89
USD 2,387,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	2,314,364	0.21		<b>United Kingdom</b>		
USD 4,315,000	Trinidad & Tobago Government International Bond 5.95% 14/1/2031*	4,323,047	0.39	USD 5,166,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	2,841,300	0.26
USD 2,071,000	Trinidad Generation UnLtd 5.25% 4/11/2027	2,031,599	0.18		<b>Uruguay</b>		
		8,669,010	0.78	USD 5,175,460	Uruguay Government International Bond 4.125% 20/11/2045	4,489,634	0.40
	<b>Tunisia</b>				Uruguay Government International Bond 4.375% 23/1/2031	7,309,433	0.66
USD 1,722,000	Tunisian Republic 5.75% 30/1/2025*	1,591,851	0.14	USD 7,496,200	Uruguay Government International Bond 5.1% 18/6/2050	4,747,297	0.43
	<b>Ukraine</b>			USD 4,967,741		16,546,364	1.49
USD 18,143,000	Ukraine Government International Bond 6.876% 21/5/2031	4,608,231	0.41		<b>Uzbekistan</b>		
USD 2,929,000	Ukraine Government International Bond 7.253% 15/3/2035	770,693	0.07	USD 2,010,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029*	1,891,792	0.17
USD 2,320,000	Ukraine Government International Bond 7.375% 25/9/2034	612,352	0.06		<b>Venezuela</b>		
USD 8,560,000	Ukraine Government International Bond 7.75% 1/9/2025	2,657,880	0.24	USD 9,000,000	Petroleos de Venezuela 6% 16/5/2024	967,500	0.09
USD 41,327,000	Ukraine Government International Bond 7.75% 1/9/2026	12,335,490	1.11	USD 1,836,500	Petroleos de Venezuela 8.5% 27/10/2020***	1,450,835	0.13
				USD 111,300,000	Petroleos de Venezuela 9.75% 17/5/2035	14,079,450	1.27

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Emerging Markets Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR	1,333,446	USD	25,673,499	Morgan Stanley	14/3/2024	3,082
ZAR	1,279,224	USD	24,700,000	Barclays	14/3/2024	6,625
Net unrealised appreciation						471,197
<b>AUD Hedged Share Class</b>						
AUD	5,604,227	USD	8,607,010	BNY Mellon	15/3/2024	15,156
USD	1,475,438	AUD	963,170	BNY Mellon	15/3/2024	(122)
Net unrealised appreciation						15,034
<b>CAD Hedged Share Class</b>						
CAD	3,899,165	USD	5,257,103	BNY Mellon	15/3/2024	(17,757)
USD	112,599	CAD	83,289	BNY Mellon	15/3/2024	155
Net unrealised depreciation						(17,602)
<b>CHF Hedged Share Class</b>						
CHF	14,636,712	USD	12,681,811	BNY Mellon	15/3/2024	(188,607)
USD	135,050	CHF	155,711	BNY Mellon	15/3/2024	1,852
Net unrealised depreciation						(186,755)
<b>CNH Hedged Share Class</b>						
CNY	3,928	USD	28,277	BNY Mellon	15/3/2024	-
USD	155	CNY	22	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(0)
<b>EUR Hedged Share Class</b>						
EUR	421,352,036	USD	391,146,652	BNY Mellon	15/3/2024	3,205,007
USD	19,555,590	EUR	21,093,613	BNY Mellon	15/3/2024	(132,361)
Net unrealised appreciation						3,072,646
<b>GBP Hedged Share Class</b>						
GBP	20,874,766	USD	16,595,674	BNY Mellon	15/3/2024	157,575
USD	176,943	GBP	222,064	BNY Mellon	15/3/2024	(2,182)
Net unrealised appreciation						155,393
<b>HKD Hedged Share Class</b>						
HKD	16,912,704	USD	132,104,557	BNY Mellon	15/3/2024	(30,245)
USD	2,180,244	HKD	279,012	BNY Mellon	15/3/2024	385
Net unrealised depreciation						(29,860)
<b>NZD Hedged Share Class</b>						
NZD	1,106,050	USD	1,823,236	BNY Mellon	15/3/2024	7,601
USD	167,663	NZD	103,666	BNY Mellon	15/3/2024	1,256
Net unrealised appreciation						8,857
<b>ZAR Hedged Share Class</b>						
USD	675,031	ZAR	35,025	BNY Mellon	15/3/2024	(114)
ZAR	876,105	USD	16,649,567	BNY Mellon	15/3/2024	(9,434)
Net unrealised depreciation						(9,548)
Total net unrealised appreciation						3,479,362

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(75)	EUR	Euro BUXL	March 2024	148,040
24	USD	US Long Bond (CBT)	June 2024	8,465
(17)	USD	US Treasury 10 Year Note (CBT)	June 2024	(7,172)
Total				149,333

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (1,594,890)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	7,996	102,637
CDS	USD 32,100,000	Fund receives default protection on CDX.NA.IG.41.V1; and pays Fixed 1%	Bank of America	20/12/2028	(38,895)	(662,295)
CDS	USD (5,500,000)	Fund provides default protection on South Africa; and receives Fixed 1%	Citibank	20/12/2028	17,610	(298,007)
CDS	USD 8,128,421	Fund receives default protection on South Africa; and pays Fixed 1%	Morgan Stanley	20/12/2028	5,526	440,423
CDS	USD 9,508,200	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/12/2028	(393,229)	721,471
CDS	USD 2,822,352	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/12/2028	(107,121)	214,157
CDS	USD (10,700,000)	Fund provides default protection on CDX.EM.40.V1; and receives Fixed 1%	Goldman Sachs	20/12/2028	64,398	(295,469)
IRS	USD 11,830,000	Fund receives Fixed 3.86%; and pays Floating USD-SOFR-OIS Compound 1 Day	Morgan Stanley	18/2/2026	(10,493)	(15,452)
IRS	EUR 10,834,363	Fund receives Fixed 2.5618%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	19/2/2026	(26,785)	(26,785)
IRS	CZK 279,506,233	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 2.925%	Morgan Stanley	19/2/2026	6,534	6,534
IRS	PLN 48,300,000	Fund receives Fixed 4.7395%; and pays Floating PLN-WIBOR 6 Month	Morgan Stanley	20/3/2026	(5,069)	(5,069)
IRS	ZAR 236,022,419	Fund receives Fixed 7.85%; and pays Floating ZAR-JIBAR 3 Month	Morgan Stanley	20/3/2026	(39,233)	(36,139)
IRS	CZK 553,650,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 2.9715%	Morgan Stanley	20/3/2026	(2,145)	(2,145)
IRS	MXN 488,060,000	Fund receives Fixed 8.7795%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	9/2/2029	48,826	48,826
IRS	MXN 485,950,000	Fund receives Fixed 8.7405%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	20/2/2029	8,523	8,523
Total					(463,557)	201,210

CDS: Credit Default Swaps

IRS: Interest Rate Swaps



# Emerging Markets Corporate Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 2,370,000	Melco Resorts Finance 5.625% 17/7/2027*	2,259,925	0.30
<b>BONDS</b>				USD 7,932,000	Melco Resorts Finance 5.75% 21/7/2028	7,456,437	0.99
<b>Argentina</b>				USD 5,270,000	QIB Sukuk 5.581% 22/11/2028	5,372,781	0.71
USD 2,035,776	Aeropuertos Argentina 2000 8.5% 1/8/2031	2,030,687	0.27	USD 2,315,000	QNB Finance 1.375% 26/1/2026*	2,147,359	0.29
USD 11,045,000	YPF 9.5% 17/1/2031*	11,132,476	1.47	USD 2,252,000	QNB Finance 2.75% 12/2/2027	2,101,398	0.28
		13,163,163	1.74	USD 500,000	Sunac China 5.95% 26/4/2024	76,880	0.01
<b>Bermuda</b>				USD 750,000	Sunac China 6.65% 3/8/2024	111,004	0.01
USD 3,400,000	DGL2 8.25% 30/9/2022***	95,200	0.01	USD 9,747,000	Vale Overseas 3.75% 8/7/2030	8,813,676	1.17
USD 4,822,000	Geopark 5.5% 17/1/2027*	4,379,075	0.58	USD 2,600,000	Weibo 3.375% 8/7/2030	2,231,905	0.30
USD 4,409,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	4,044,795	0.54	USD 3,500,000	Wynn Macau 4.5% 7/3/2029	3,600,536	0.48
USD 1,918,000	Tengizchevroil Finance International 2.625% 15/8/2025	1,807,130	0.24	USD 8,202,000	Wynn Macau 5.5% 15/1/2026	7,976,445	1.06
		10,326,200	1.37	USD 4,324,000	Wynn Macau 5.5% 1/10/2027	4,114,502	0.54
<b>Brazil</b>						104,747,702	13.89
USD 10,358,946	Samarco Mineracao 9.5% 30/6/2031*	9,536,187	1.26	<b>Chile</b>			
<b>British Virgin Islands</b>				USD 8,639,000	Banco de Credito e Inversiones 8.75% 8/2/2029*	8,927,931	1.18
USD 9,169,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029*	8,653,565	1.15	USD 7,467,000	Cencosud 4.375% 17/7/2027*	7,196,433	0.96
USD 2,195,000	Gold Fields Orogen BVI 6.125% 15/5/2029*	2,222,668	0.29	USD 2,482,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	2,366,475	0.31
USD 1,969,000	Huarong Finance 2017 4.25% 7/11/2027	1,825,312	0.24	USD 3,880,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	3,879,593	0.52
USD 5,719,000	Huarong Finance 2017 4.75% 27/4/2027	5,447,634	0.72	USD 4,537,000	Engie Energia Chile 4.5% 29/1/2025*	4,475,138	0.59
USD 2,082,000	Huarong Finance 2019 4.5% 29/5/2029	1,909,662	0.25			26,845,570	3.56
USD 3,638,060	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	3,651,466	0.49	<b>Colombia</b>			
		23,710,307	3.14	USD 3,392,000	Banco Davivienda 6.65% 22/4/2031*	2,215,977	0.29
<b>Cayman Islands</b>				USD 7,674,000	Ecopetrol 5.875% 2/11/2051*	5,438,756	0.72
USD 6,145,000	Alinma Tier 1 Sukuk 6.5% 6/3/2029	6,140,391	0.81	USD 5,162,000	Ecopetrol 8.375% 19/1/2036	5,164,142	0.69
USD 3,776,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	3,831,904	0.51			12,818,875	1.70
USD 4,133,000	Dar Al-Arkan Sukuk 8% 25/2/2029*	4,252,030	0.56	<b>Guernsey</b>			
USD 6,314,000	DP World Salaam 6% 1/10/2025	6,289,634	0.83	EUR 9,274,000	Globalworth Real Estate Investments 2.95% 29/7/2026	8,763,068	1.16
USD 5,610,000	Gaci First Investment 5% 29/1/2029	5,531,987	0.73	<b>Hong Kong</b>			
USD 5,634,000	Gaci First Investment 5.25% 29/1/2034	5,526,492	0.73	USD 4,311,000	Cathay Pacific MTN Financing HK 4.875% 17/8/2026	4,233,812	0.56
USD 4,247,000	IHS 5.625% 29/11/2026*	3,735,980	0.50	USD 2,290,000	Lenovo 3.421% 2/11/2030	1,993,113	0.26
USD 6,500,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031*	6,761,657	0.90	USD 571,000	Xiaomi Best Time International 2.875% 14/7/2031*	470,347	0.06
USD 8,010,000	MAF Global 6.375% 20/3/2026	7,969,029	1.06	USD 1,024,000	Xiaomi Best Time International 3.375% 29/4/2030*	894,838	0.12
USD 10,000,000	Meituan 3.05% 28/10/2030*	8,445,750	1.12	USD 9,019,000	Xiaomi Best Time International 4.1% 14/7/2051*	6,373,141	0.84
						13,965,251	1.84
				<b>Hungary</b>			
				USD 5,285,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	5,366,204	0.71
				USD 9,190,000	MVM Energetika Zrt 7.5% 9/6/2028	9,546,112	1.26
						14,912,316	1.97
				<b>Indonesia</b>			
				USD 8,431,000	Freeport Indonesia 6.2% 14/4/2052*	8,092,032	1.07

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,550,000	Indofood CBP Sukses Makmur 4.745% 9/6/2051*	6,044,454	0.80	USD 1,061,000	BBVA Bancomer 4.375% 10/4/2024	1,059,223	0.14
USD 6,850,000	Pertamina Geothermal Energy 5.15% 27/4/2028	6,820,031	0.90	USD 6,710,000	BBVA Bancomer 5.875% 13/9/2034	6,185,043	0.82
		20,956,517	2.77	USD 9,975,000	Braskem Idesa SAPI 6.99% 20/2/2032*	7,239,705	0.96
	<b>Isle of Man</b>			USD 9,946,000	Cemex 5.125% 8/6/2026*	9,515,786	1.26
USD 8,248,000	AngloGold Ashanti 3.375% 1/11/2028*	7,403,198	0.98	USD 2,788,000	Cemex 9.125% 14/3/2028	2,984,554	0.39
	<b>Israel</b>			USD 5,798,000	Comision Federal de Electricidad 3.875% 26/7/2033*	4,746,040	0.63
USD 3,997,000	Bank Leumi Le-Israel 7.129% 18/7/2033*	3,906,568	0.52	USD 9,079,535	Grupo Posadas 7% 30/12/2027	7,897,652	1.05
	<b>Kazakhstan</b>			USD 4,718,000	Inmobiliaria Vesta 3.625% 13/5/2031*	4,015,301	0.53
USD 2,700,000	KazMunayGas National JSC 4.75% 19/4/2027*	2,615,692	0.35	USD 9,444,000	Orbia Advance 5.5% 15/1/2048*	7,981,172	1.06
USD 3,663,000	KazMunayGas National JSC 5.375% 24/4/2030*	3,555,436	0.47	USD 2,731,000	Petroleos Mexicanos 4.5% 23/1/2026	2,551,314	0.34
USD 4,528,000	KazMunayGas National JSC 6.375% 24/10/2048*	4,137,347	0.55	USD 6,542,000	Petroleos Mexicanos 7.69% 23/1/2050	4,488,400	0.59
		10,308,475	1.37	USD 2,665,000	Trust Fibra Uno 4.869% 15/1/2030	2,421,779	0.32
	<b>Luxembourg</b>			USD 5,170,000	Trust Fibra Uno 7.375% 13/2/2034	5,187,035	0.69
USD 7,190,000	3R Lux 9.75% 5/2/2031*	7,464,694	0.99			75,010,486	9.94
USD 7,810,000	Cosan Luxembourg 7.25% 27/6/2031*	7,920,707	1.05		<b>Morocco</b>		
USD 10,628,000	CSN Resources 4.625% 10/6/2031*	8,587,689	1.14	USD 9,460,000	OCP 3.75% 23/6/2031*	8,047,319	1.07
USD 4,326,000	Kenbourne Invest 4.7% 22/1/2028*	2,498,265	0.33		<b>Netherlands</b>		
USD 6,381,000	Kenbourne Invest 6.875% 26/11/2024	4,937,841	0.66	USD 7,144,000	Arcos Dorados 6.125% 27/5/2029*	6,970,008	0.92
USD 2,577,487	MC Brazil Downstream Trading 7.25% 30/6/2031	2,350,668	0.31	USD 4,495,000	Braskem Netherlands Finance 8.5% 12/1/2031*	4,447,915	0.59
USD 9,970,000	MHP Lux 6.25% 19/9/2029	7,327,950	0.97	USD 7,850,000	Embraer Netherlands Finance 7% 28/7/2030*	8,215,457	1.09
USD 1,000,000	MHP Lux 6.95% 3/4/2026	855,000	0.12	USD 4,883,000	IHS Netherlands Holdco 8% 18/9/2027	4,387,839	0.58
USD 1,862,000	Millicom International Cellular 4.5% 27/4/2031*	1,605,724	0.21	USD 3,000,000	Metinvest 7.65% 1/10/2027	2,220,000	0.30
USD 6,183,000	Millicom International Cellular 5.125% 15/1/2028	5,901,766	0.78	USD 2,604,000	Metinvest 8.5% 23/4/2026	2,122,260	0.28
USD 1,645,000	Nexa Resources 5.375% 4/5/2027*	1,590,164	0.21	USD 9,708,000	Prosus 3.061% 13/7/2031*	7,811,397	1.03
USD 8,012,000	Petrorio Luxembourg Trading 6.125% 9/6/2026*	7,895,946	1.05	USD 2,908,000	Prosus 3.832% 8/2/2051	1,789,074	0.24
USD 7,645,000	Puma International Financing 5% 24/1/2026	7,281,824	0.96	USD 2,075,000	Prosus 4.85% 6/7/2027	2,003,257	0.26
		66,218,238	8.78	USD 7,718,000	Prosus 4.987% 19/1/2052*	5,661,655	0.75
	<b>Mauritius</b>			EUR 4,132,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	4,327,768	0.57
USD 7,885,000	Diamond II 7.95% 28/7/2026*	8,010,059	1.06	USD 3,886,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	3,602,963	0.48
USD 9,587,700	Greenko Power II 4.3% 13/12/2028*	8,808,690	1.17	USD 9,338,000	VEON 3.375% 25/11/2027	7,447,055	0.99
USD 8,559,000	Network i2i 5.65% 15/1/2025	8,488,859	1.13			61,006,648	8.08
		25,307,608	3.36		<b>Panama</b>		
	<b>Mexico</b>			USD 7,609,272	AES Panama Generation 4.375% 31/5/2030	6,387,337	0.85
USD 3,185,000	Banco Mercantil del Norte 6.625% 24/1/2032*	2,771,667	0.37	USD 4,085,000	Panama Government International Bond 7.5% 1/3/2031	4,176,402	0.55
USD 2,286,000	Banco Mercantil del Norte 7.5% 27/6/2029*	2,218,780	0.29	USD 9,346,000	Telecomunicaciones Digitales 4.5% 30/1/2030*	8,370,652	1.11
USD 3,827,000	Banco Mercantil del Norte 7.625% 10/1/2028*	3,747,035	0.50			18,934,391	2.51

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



# Emerging Markets Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Paraguay</b>				USD 1,792,000	DP World/United Arab Emirates 4.7% 30/9/2049*	1,461,062	0.20
USD 8,791,000	Telefonica Celular del Paraguay 5.875% 15/4/2027*	8,593,950	1.14	USD 7,214,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026*	7,172,628	0.95
<b>Peru</b>				10,835,010 1.44			
USD 8,255,000	InRetail Consumer 3.25% 22/3/2028	7,357,939	0.97	<b>United Kingdom</b>			
USD 10,190,000	Minsur 4.5% 28/10/2031	8,879,587	1.18	USD 3,659,000	Anglo American Capital 5.5% 2/5/2033	3,600,694	0.48
16,237,526 2.15				EUR 3,300,000	NAK Naftogaz Ukraine via Kondor Finance 7.125% 19/7/2026	1,969,144	0.26
<b>Poland</b>				USD 4,500,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	2,475,000	0.33
USD 4,360,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033*	4,324,226	0.57	USD 7,564,000	Standard Chartered 7.275% 6/7/2027	7,687,227	1.02
USD 3,176,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028*	3,306,105	0.44	USD 1,111,080	Vedanta Resources 13.875% 9/12/2028*	1,001,889	0.13
7,630,331 1.01				USD 3,394,440	Vedanta Resources Finance II 13.875% 9/12/2028*	3,137,651	0.41
<b>Saint Lucia</b>				19,871,605 2.63			
USD 8,127	Digicel Midco / Diff US II 10.5% 25/11/2028	6,380	0.00	<b>United States</b>			
<b>Singapore</b>				USD 2,859,000	Azul Secured Finance 11.93% 28/8/2028*	2,913,450	0.39
USD 3,915,000	Continuum Energy Aura 9.5% 24/2/2027	4,086,281	0.54	USD 1,205,000	Azul Secured Finance 11.93% 28/8/2028	1,226,783	0.16
USD 4,293,826	Continuum Energy Levanter 4.5% 9/2/2027	4,125,143	0.55	USD 3,925,000	Bimbo Bakeries USA 5.375% 9/1/2036*	3,876,526	0.52
USD 3,123,000	Medco Laurel Tree 6.95% 12/11/2028*	3,030,794	0.40	USD 6,556,000	DAE Funding 1.55% 1/8/2024	6,436,648	0.85
USD 3,635,000	Medco Maple Tree 8.96% 27/4/2029*	3,784,380	0.50	USD 4,135,000	Gran Tierra Energy 9.5% 15/10/2029*	3,841,312	0.51
15,026,598 1.99				USD 3,883,000	Kosmos Energy 7.75% 1/5/2027*	3,688,850	0.49
<b>South Africa</b>				USD 1,884,000	Sasol Financing USA 4.375% 18/9/2026*	1,761,870	0.23
USD 4,028,000	Transnet SOC 8.25% 6/2/2028*	4,010,015	0.53	USD 9,977,000	Sasol Financing USA 5.875% 27/3/2024	9,975,603	1.32
<b>South Korea</b>				USD 4,820,000	Sasol Financing USA 8.75% 3/5/2029*	4,836,749	0.64
USD 1,947,000	SK Hynix 6.25% 17/1/2026*	1,967,044	0.26	USD 5,256,000	SierraCol Energy Andina 6% 15/6/2028	4,559,580	0.60
USD 10,476,000	SK Hynix 6.5% 17/1/2033*	11,103,251	1.47	USD 10,114,000	Stillwater Mining 4.5% 16/11/2029*	7,880,374	1.05
13,070,295 1.73				50,997,745 6.76			
<b>Thailand</b>				<b>Total Bonds</b>			
USD 12,000,000	Bangkok Bank 5.3% 21/9/2028*	12,027,420	1.60	728,654,045 96.55			
USD 2,804,000	PTTEP Treasury Center 3.903% 6/12/2059*	2,152,491	0.28	<b>Total Transferable Securities and Money</b>			
USD 5,967,000	Thaioil Treasury Center 3.75% 18/6/2050	4,195,010	0.56	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 4,907,000	Thaioil Treasury Center 4.875% 23/1/2043	4,245,953	0.56	728,654,045 96.55			
22,620,874 3.00				<b>Total Portfolio</b>			
<b>Turkey</b>				728,654,045 96.56			
USD 8,000,000	Arcelik 8.5% 25/9/2028	8,349,600	1.11	<b>Other Net Assets</b>			
USD 7,647,000	Turkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026*	7,685,235	1.02	25,993,533 3.44			
USD 3,210,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	3,274,200	0.43	<b>Total Net Assets (USD)</b>			
19,309,035 2.56				754,647,578 100.00			
<b>Ukraine</b>							
USD 5,290,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	4,556,594	0.60				
<b>United Arab Emirates</b>							
USD 2,060,000	Abu Dhabi Commercial Bank 8% 27/11/2028	2,201,320	0.29				

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

# Emerging Markets Corporate Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	11,240,657	EUR	12,330,838	State Street	14/3/2024	130,504
USD	1,730,000	EUR	1,872,128	BNP Paribas	14/3/2024	(5,571)
Net unrealised appreciation						124,933
<b>CHF Hedged Share Class</b>						
CHF	6,073	USD	5,261	BNY Mellon	15/3/2024	(79)
Net unrealised depreciation						(79)
<b>EUR Hedged Share Class</b>						
EUR	141,192,302	USD	131,080,600	BNY Mellon	15/3/2024	1,084,742
USD	226,677	EUR	245,437	BNY Mellon	15/3/2024	(601)
Net unrealised appreciation						1,084,141
<b>GBP Hedged Share Class</b>						
GBP	672,496	USD	534,638	BNY Mellon	15/3/2024	5,072
USD	1,750	GBP	2,211	BNY Mellon	15/3/2024	(7)
Net unrealised appreciation						5,065
<b>JPY Hedged Share Class</b>						
JPY	91,503,220	USD	13,508,425,350	BNY Mellon	15/3/2024	(961,143)
USD	86,416,077	JPY	587,251	BNY Mellon	15/3/2024	8,032
Net unrealised depreciation						(953,111)
<b>SGD Hedged Share Class</b>						
SGD	10,017	USD	13,458	BNY Mellon	15/3/2024	7
Net unrealised appreciation						7
Total net unrealised appreciation						260,956

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
335	USD	US Treasury 2 Year Note (CBT)	June 2024	86,811
Total				86,811

# Emerging Markets Equity Income Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				1,144,120	GAIL India	2,514,777	1.41
				172,619	Godrej Consumer Products	2,618,340	1.46
				213,296	HDFC Bank	3,610,145	2.02
				140,623	Infosys*	2,819,491	1.58
				21,401	Maruti Suzuki India	2,913,567	1.63
				792,055	Oil & Natural Gas	2,527,584	1.41
				108,693	SBI Cards & Payment Services	943,373	0.53
				72,368	Tata Consultancy Services	3,574,140	2.00
						25,160,585	14.07
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>Indonesia</b>			
<b>Brazil</b>				10,202,600	Astra International	3,392,210	1.90
166,896	Ambev	416,406	0.23	9,261,226	Bank Rakyat Indonesia Persero	3,609,609	2.02
951,981	Ambev	2,394,782	1.34			7,001,819	3.92
1,423,167	B3 - Brasil Bolsa Balcao	3,645,909	2.04	<b>Kazakhstan</b>			
1,076,790	Banco Bradesco	2,959,920	1.65	33,313	Kaspi.KZ JSC	3,477,877	1.95
3,879,237	Hapvida Participacoes e Investimentos	2,894,014	1.62	<b>Mexico</b>			
934,828	Lojas Renner	2,971,967	1.66	1,365,173	Fibra Uno Administracion	2,447,725	1.37
800,305	Sendas Distribuidora	2,257,843	1.26	221,904	Grupo Aeroportuario del Pacifico	3,275,559	1.83
		17,540,841	9.80	387,917	Grupo Financiero Banorte	4,003,315	2.24
<b>Canada</b>						9,726,599	5.44
97,491	Barrick Gold	1,432,143	0.80	<b>Netherlands</b>			
<b>Cayman Islands</b>				127,279	Prosus	3,742,199	2.09
1,053,000	China Mengniu Dairy	2,647,412	1.48	<b>Poland</b>			
285,100	ENN Energy	2,343,764	1.31	191,705	Powszechny Zaklad Ubezpieczen	2,376,380	1.33
792,400	Sands China	2,257,447	1.26	<b>Saudi Arabia</b>			
14,800	Tencent	524,111	0.29	89,627	Saudi Basic Industries	1,883,218	1.05
		7,772,734	4.34	<b>Singapore</b>			
<b>Chile</b>				323,300	BOC Aviation	2,383,141	1.33
31,004	Sociedad Quimica y Minera de Chile*	1,557,951	0.87	<b>South Africa</b>			
<b>China</b>				279,699	Absa	2,376,039	1.33
94,200	Asymchem Laboratories Tianjin	1,328,328	0.74	357,891	Foschini	1,942,317	1.08
11,652,000	Bank of China	4,584,789	2.56	95,395	Gold Fields*	1,246,812	0.70
8,150,000	China Petroleum & Chemical	4,508,309	2.52	141,657	Gold Fields	1,844,032	1.03
121,400	Contemporary Amperex Technology	2,755,013	1.54			7,409,200	4.14
1,748,600	GF	1,885,390	1.06	<b>South Korea</b>			
4,657,000	Industrial & Commercial Bank of China	2,403,564	1.34	11,662	Hansol Chemical	1,491,468	0.83
484,500	Joinn Laboratories China	1,223,843	0.69	16,112	Samsung Electronics	888,120	0.49
2,916,000	PetroChina	2,298,480	1.29	730	Samsung Electronics	998,640	0.56
1,620,000	Zijin Mining*	2,620,094	1.46	212,199	Samsung Electronics	10,135,067	5.67
		23,607,810	13.20	43,739	SK Hynix	5,130,693	2.87
<b>Colombia</b>				32,545	S-Oil	1,867,256	1.05
125,826	Ecopetrol*	1,491,038	0.83			20,511,244	11.47
<b>Greece</b>				<b>Taiwan</b>			
229,923	Athens International Airport	2,182,437	1.22	186,000	Accton Technology	3,053,954	1.71
142,387	National Bank of Greece	1,113,180	0.63	175,000	Delta Electronics	1,630,443	0.91
119,519	OPAP	2,166,777	1.21	679,000	Taiwan Semiconductor Manufacturing	14,821,806	8.29
		5,462,394	3.06	15,649	Taiwan Semiconductor Manufacturing	1,995,404	1.11
<b>Hong Kong</b>						21,501,607	12.02
241,800	AIA	1,964,634	1.10	<b>India</b>			
<b>Hungary</b>				280,668	Axis Bank	3,639,168	2.03
277,814	MOL Hungarian Oil & Gas	2,224,074	1.25				
57,477	OTP Bank	2,757,662	1.54				
		4,981,736	2.79				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Equity Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Thailand</b>				<b>Russian Federation</b>			
467,000	Advanced Info Service	2,617,229	1.46	197,353	LUKOIL**	22	0.00
1,391,400	CP ALL	2,230,739	1.25	350	Novatek**	-	0.00
		4,847,968	2.71	438,172	Sberbank of Russia**	48	0.00
<b>United Arab Emirates</b>						70	0.00
688,189	Abu Dhabi Commercial Bank	1,605,732	0.90	Total Common Stocks (Shares)		1,044	0.00
Total Common / Preferred Stocks (Shares)						1,044	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						177,438,850	99.21
						177,439,894	99.21
						1,410,661	0.79
						178,850,555	100.00
<b>Other Transferable Securities</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Cyprus</b>							
97,405	Fix Price**	974	0.00				

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	1,877,080	USD	2,876,260	BNY Mellon	15/3/2024	788
USD	57,800	AUD	37,486	BNY Mellon	15/3/2024	(252)
Net unrealised appreciation						536
<b>CAD Hedged Share Class</b>						
CAD	673,459	USD	908,228	BNY Mellon	15/3/2024	(2,899)
USD	23,540	CAD	17,397	BNY Mellon	15/3/2024	17
Net unrealised depreciation						(2,882)
<b>CHF Hedged Share Class</b>						
CHF	8,223	USD	7,126	BNY Mellon	15/3/2024	(105)
USD	204	CHF	232	BNY Mellon	15/3/2024	1
Net unrealised depreciation						(104)
<b>CNH Hedged Share Class</b>						
CNY	7,744	USD	55,754	BNY Mellon	15/3/2024	(1)
USD	1,576	CNY	218	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(1)
<b>EUR Hedged Share Class</b>						
EUR	11,535,500	USD	10,709,048	BNY Mellon	15/3/2024	88,277
USD	1,196,779	EUR	1,286,478	BNY Mellon	15/3/2024	(12,524)
Net unrealised appreciation						75,753
<b>GBP Hedged Share Class</b>						
GBP	2,594,444	USD	2,062,623	BNY Mellon	15/3/2024	19,599
USD	57,954	GBP	73,164	BNY Mellon	15/3/2024	(284)
Net unrealised appreciation						19,315
<b>HKD Hedged Share Class</b>						
HKD	2,579,767	USD	20,150,566	BNY Mellon	15/3/2024	(4,601)
USD	812,849	HKD	103,969	BNY Mellon	15/3/2024	90
Net unrealised depreciation						(4,511)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Equity Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>NZD Hedged Share Class</b>						
NZD	111,907	USD	184,442	BNY Mellon	15/3/2024	751
USD	6,913	NZD	4,207	BNY Mellon	15/3/2024	(15)
Net unrealised appreciation						736
<b>SGD Hedged Share Class</b>						
SGD	903,299	USD	1,213,626	BNY Mellon	15/3/2024	681
USD	38,126	SGD	28,320	BNY Mellon	15/3/2024	(79)
Net unrealised appreciation						602
Total net unrealised appreciation						89,444

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
TRS	USD 233,000	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 90 basis points>	HSBC Bank	10/2/2028	36,693	680,568
Total					36,693	680,568

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

USD - 1D Overnight Bank Funding Rate (OBFR01)

TRS: Total Return Swaps

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Financials	27.02
Technology	24.52
Consumer Cyclical	12.79
Energy	8.35
Consumer Non-cyclical	7.56
Basic Materials	6.74
Communications	5.55
Industrial	3.96
Utilities	2.72
Other Net Assets	0.79
<hr/>	
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				2,343,986	HDFC Bank	39,673,170	1.65
				752,364	Infosys*	15,084,898	0.63
				1,297,080	Infosys	26,185,248	1.09
				204,342	Maruti Suzuki India	27,819,449	1.16
<b>COMMON / PREFERRED STOCKS (SHARES)</b>						305,852,245	12.73
<b>Brazil</b>				<b>Indonesia</b>			
4,795,431	Ambev	11,964,600	0.50	85,215,100	Astra International	28,332,731	1.18
7,136,359	Ambev	17,952,067	0.75	77,588,500	Bank Central Asia	48,755,099	2.03
9,528,806	B3 - Brasil Bolsa Balcao	24,411,158	1.02	144,985,100	Bank Rakyat Indonesia Persero	56,508,666	2.35
4,531,132	Banco Bradesco	12,528,580	0.52			133,596,496	5.56
11,682,397	Banco Bradesco	32,113,004	1.34	<b>Kazakhstan</b>			
66,747,019	Hapvida Participacoes e Investimentos	49,795,058	2.07	429,515	Kaspi.KZ JSC	44,841,366	1.87
9,541,858	Lojas Renner	30,335,089	1.26	<b>Mexico</b>			
8,826,395	Sendas Distribuidora	24,901,269	1.04	123,321	Grupo Aeroportuario del Pacifico	18,260,141	0.76
		204,000,825	8.50	1,091,375	Grupo Aeroportuario del Pacifico	16,109,953	0.67
<b>Cayman Islands</b>				3,202,390	Grupo Financiero Banorte	33,048,758	1.38
101,937	Baidu*	10,420,000	0.43	9,167,891	Wal-Mart de Mexico	36,712,407	1.53
188,600	Baidu	2,398,563	0.10			104,131,259	4.34
15,760,000	China Mengniu Dairy	39,623,191	1.65	<b>Netherlands</b>			
3,121,300	ENN Energy	25,659,737	1.07	418,977	Prosus	12,318,571	0.51
451,200	New Oriental Education & Technology	4,279,901	0.18	<b>Poland</b>			
279,914	New Oriental Education & Technology	26,460,270	1.10	2,323,800	Powszechny Zaklad Ubezpieczen	28,805,888	1.20
179,496	PDD	22,618,291	0.94	<b>Saudi Arabia</b>			
127,800	Shenzhou International	1,053,890	0.04	988,824	Saudi Basic Industries	20,776,903	0.87
2,259,800	Tencent	80,026,048	3.33	<b>South Africa</b>			
844,902	Tencent	29,647,611	1.24	530,213	Gold Fields*	6,929,884	0.29
2,862,066	Tencent Music Entertainment*	29,951,521	1.25	1,229,299	Gold Fields	16,002,501	0.67
1,018,789	XP	24,247,178	1.01			22,932,385	0.96
		296,386,201	12.34	<b>South Korea</b>			
<b>China</b>				128,142	Hansol Chemical	16,388,241	0.68
106,351,000	China Construction Bank	66,302,444	2.76	366,012	KT&G	25,562,568	1.06
2,301,800	China Construction Bank	2,236,280	0.09	51,697	Samsung Biologics	30,049,171	1.25
18,702,000	China Oilfield Services	16,485,620	0.68	2,303,555	Samsung Electronics	126,975,768	5.29
3,761,296	China Oilfield Services	7,621,684	0.32	701,418	Samsung Electronics	33,501,189	1.39
72,027,000	China Petroleum & Chemical	39,842,939	1.66	499,590	SK Hynix	58,603,151	2.44
787,094	Ganfeng Lithium	4,375,117	0.18			291,080,088	12.11
1,498,000	Ganfeng Lithium	4,975,690	0.21	<b>Taiwan</b>			
8,060,228	Hang Zhou Great Star Industrial	24,353,779	1.01	2,630,000	Accton Technology	43,182,259	1.80
28,521,100	Industrial & Commercial Bank of China	21,098,622	0.88	1,270,000	Advantech	15,669,336	0.65
7,908,000	Zijin Mining	12,789,940	0.53	4,711,000	Delta Electronics	43,891,524	1.82
7,052,700	Zijin Mining	12,832,720	0.54	9,416,000	Taiwan Semiconductor Manufacturing	205,540,682	8.56
		212,914,835	8.86	198,571	Taiwan Semiconductor Manufacturing*	25,319,788	1.06
<b>Hungary</b>				7,124,000	Wistron	26,030,838	1.08
670,717	OTP Bank	32,180,011	1.34			359,634,427	14.97
<b>India</b>				<b>Thailand</b>			
13,696,673	Aditya Birla Capital	30,336,568	1.26	5,653,800	Advanced Info Service	31,685,852	1.32
4,420,386	Axis Bank	57,315,156	2.39	18,015,500	CP ALL	28,883,050	1.20
12,328,774	Bharat Electronics	30,496,217	1.27			60,568,902	2.52
2,112,275	Cipla	37,711,629	1.57				
18,757,909	GAIL India	41,229,910	1.71				

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

# Emerging Markets Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>United Arab Emirates</b>				106,422	TCS**	12	0.00
10,392,965	Abu Dhabi Commercial Bank	24,249,617	1.01			4,474	0.00
19,568,767	Aldar Properties	29,462,744	1.23	<b>Russian Federation</b>			
		53,712,361	2.24	1,013,604	Gazprom**	112	0.00
<b>United Kingdom</b>				1,056,549	LUKOIL**	116	0.00
2,881,071	Prudential	28,697,153	1.20	190,106	Novatek**	21	0.00
<b>United States</b>				1,732,056	Sberbank of Russia**	190	0.00
617,402	Cognizant Technology Solutions	49,120,503	2.04	64,838,702	Surgutneftegas**	7,121	0.00
90,011	EPAM Systems	27,546,967	1.15			7,560	0.00
		76,667,470	3.19	<b>United States</b>			
Total Common / Preferred Stocks (Shares)				19,672	Sequoia Pine Investment**	8,857,318	0.37
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						8,869,352	0.37
						8,869,352	0.37
						2,297,966,738	95.68
						103,780,408	4.32
						2,401,747,146	100.00
<b>Other Transferable Securities</b>							
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Cyprus</b>							
446,190	Fix Price**	4,462	0.00				

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	2,360,216	USD	2,191,148	BNY Mellon	15/3/2024	18,093
USD	190,996	EUR	206,911	BNY Mellon	15/3/2024	(401)
Net unrealised appreciation						17,692
Total net unrealised appreciation						17,692

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
628	USD	MSCI Emerging Markets Index	March 2024	830,209
Total				830,209

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 10,144,100	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-71 basis points>	Goldman Sachs	17/8/2026	(19,406)	8,813,904

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 1,735,000	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-71 basis points>	Goldman Sachs	17/8/2026	(7,733)	3,521,497
TRS	USD 1,033,580	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 40 basis points>	HSBC Bank	10/2/2028	906,125	28,448,976
TRS	USD 454,354	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 40 basis points>	JP Morgan	10/2/2025	(1,007,733)	13,358,380
Total					(128,747)	54,142,757

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

SGD - Overnight Rate Average (SORA)

USD - 1D Overnight Fed Funds Effective Rate (FEDL01)

USD - 1D Overnight Bank Funding Rate (OBFR01)

TRS: Total Return Swap

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Technology	27.25
Financials	25.03
Communications	10.92
Consumer Non-cyclical	10.13
Consumer Cyclical	7.41
Industrial	5.53
Basic Materials	3.97
Utilities	2.78
Energy	2.66
Other Net Assets	4.32
	100.00



# Emerging Markets Impact Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>BONDS</b>							
	<b>Austria</b>				<b>Colombia</b>		
USD 1,733,000	Klabir Austria 7% 3/4/2049	1,743,719	1.72	USD 1,860,000	Colombia Government International Bond 8% 14/11/2035	1,929,276	1.90
USD 2,633,000	Suzano Austria 5.75% 14/7/2026	2,634,830	2.59		<b>Cote d'Ivoire (Ivory Coast)</b>		
		4,378,549	4.31	USD 1,030,000	Ivory Coast Government International Bond 7.625% 30/1/2033	1,001,675	0.99
	<b>Benin</b>				<b>Egypt</b>		
EUR 1,642,000	Benin Government International Bond 4.95% 22/1/2035	1,439,235	1.42	USD 610,000	Egypt Government International Bond 5.25% 6/10/2025	586,246	0.58
	<b>Bermuda</b>				<b>Georgia</b>		
USD 2,706,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	2,482,471	2.45	USD 2,040,000	Georgian Railway JSC 4% 17/6/2028	1,853,656	1.83
	<b>Brazil</b>				<b>Guernsey</b>		
USD 2,675,000	Banco do Brasil 6.25% 18/4/2030*	2,717,626	2.68	EUR 537,000	Globalworth Real Estate Investments 2.95% 29/7/2026	507,415	0.50
	<b>British Virgin Islands</b>				<b>Hong Kong</b>		
USD 1,886,732	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	1,893,684	1.86	USD 1,896,000	Lenovo 6.536% 27/7/2032	1,983,188	1.96
	<b>Cayman Islands</b>			USD 2,714,000	Xiaomi Best Time International 4.1% 14/7/2051	1,917,807	1.89
USD 2,300,000	Baidu 2.375% 23/8/2031	1,890,335	1.86			3,900,995	3.85
USD 2,300,000	Banco Bradesco 4.375% 18/3/2027*	2,230,229	2.20		<b>Hungary</b>		
USD 1,500,000	DIB Sukuk 5.243% 4/3/2029	1,497,165	1.47	EUR 2,129,000	Hungary Government International Bond 5% 22/2/2027	2,378,159	2.34
USD 1,768,000	Gaci First Investment 5% 13/10/2027	1,758,833	1.73	USD 1,655,000	MVM Energetika Zrt 7.5% 9/6/2028	1,719,131	1.69
USD 800,000	Hongkong Land Finance Cayman Islands 2.25% 15/7/2031	645,724	0.64			4,097,290	4.03
USD 1,000,000	MAF Sukuk 3.933% 28/2/2030	932,045	0.92		<b>India</b>		
USD 1,011,000	MAF Sukuk 4.638% 14/5/2029*	988,253	0.97	USD 945,875	JSW Hydro Energy 4.125% 18/5/2031	836,641	0.82
USD 500,000	MAF Sukuk 5% 1/6/2033*	491,531	0.48	USD 1,388,000	Power Finance 3.75% 6/12/2027	1,304,269	1.29
USD 880,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033	850,300	0.84			2,140,910	2.11
		11,284,415	11.11		<b>Indonesia</b>		
	<b>Chile</b>			USD 1,792,000	Pertamina Geothermal Energy 5.15% 27/4/2028	1,784,160	1.76
USD 1,348,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030*	1,236,029	1.22		<b>International</b>		
USD 2,950,000	Chile Government International Bond 2.75% 31/1/2027	2,768,059	2.73	USD 2,000,000	Arab Petroleum Investments 1.483% 6/10/2026	1,825,480	1.80
USD 2,739,000	Colbun 3.15% 19/1/2032	2,326,780	2.29	EUR 400,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	330,873	0.33
USD 3,044,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032*	2,416,099	2.38			2,156,353	2.13
USD 2,206,000	Interchile 4.5% 30/6/2056	1,744,560	1.72		<b>Luxembourg</b>		
USD 1,836,000	Inversiones CMPC 4.375% 4/4/2027	1,768,940	1.74	USD 1,424,000	Rumo Luxembourg 5.25% 10/1/2028	1,369,140	1.35
		12,260,467	12.08		<b>Mauritius</b>		
	<b>China</b>			USD 918,000	Diamond II 7.95% 28/7/2026	932,560	0.92
USD 1,989,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	1,819,977	1.79	USD 612,000	Greenko Power II 4.3% 13/12/2028	562,274	0.56
				USD 755,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	744,192	0.73
						2,239,026	2.21
					<b>Mexico</b>		
				USD 1,873,000	Cemex 9.125% 14/3/2028	2,005,047	1.97

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



# Emerging Markets Local Currency Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				CNY 59,850,000	China Government Bond 3.13% 21/11/2029	8,702,672	0.54
				CNY 60,360,000	China Government Bond 3.25% 22/11/2028	8,792,098	0.54
<b>BONDS</b>				CNY 59,140,000	China Government Bond 3.27% 19/11/2030	8,722,387	0.54
<b>Brazil</b>				CNY 1,730,000	China Government Bond 3.28% 3/12/2027	250,771	0.01
BRL 447,280	Brazil Letras do Tesouro Nacional 0% 1/7/2025	7,936,606	0.49	CNY 55,330,000	China Government Bond 3.29% 23/5/2029	8,101,256	0.50
BRL 1,884,520	Brazil Letras do Tesouro Nacional 0% 1/1/2026	31,842,155	1.97	CNY 19,970,000	China Government Bond 3.72% 12/4/2051	3,387,096	0.21
BRL 342,100	Brazil Letras do Tesouro Nacional 0% 1/7/2026	5,512,288	0.34	CNY 61,070,000	China Government Bond 3.81% 14/9/2050	10,499,621	0.65
BRL 617,950	Brazil Letras do Tesouro Nacional 0% 1/7/2027	8,987,657	0.56			75,777,062	4.68
BRL 52,206,810	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	26,725,192	1.65	<b>Colombia</b>			
BRL 1,575,270	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	31,609,061	1.95	COP 393,000,000	Colombia Government International Bond 9.85% 28/6/2027	97,411	0.01
BRL 2,117,670	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	41,854,006	2.59	COP 67,092,800,000	Colombian TES 6% 28/4/2028	15,280,578	0.94
BRL 1,282,150	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	25,381,151	1.57	COP 26,051,600,000	Colombian TES 6.25% 26/11/2025	6,409,887	0.40
BRL 587,600	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	11,524,812	0.71	COP 13,416,100,000	Colombian TES 7% 26/3/2031	2,965,341	0.18
		191,372,928	11.83	COP 91,196,800,000	Colombian TES 7% 26/3/2031	20,215,020	1.25
<b>Chile</b>				COP 47,346,600,000	Colombian TES 7% 30/6/2032	10,156,163	0.63
CLP 8,650,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	7,895,054	0.49	COP 49,062,700,000	Colombian TES 7.25% 18/10/2034	10,276,794	0.64
CLP 5,745,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	5,842,497	0.36	COP 51,089,600,000	Colombian TES 7.25% 26/10/2050	9,230,967	0.57
CLP 3,245,000,000	Bonos de la Tesoreria de la Republica en pesos 4.7% 1/9/2030	3,189,971	0.20	COP 52,211,100,000	Colombian TES 7.5% 26/8/2026	12,825,349	0.79
CLP 2,305,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/3/2035	2,265,103	0.14	COP 56,595,600,000	Colombian TES 7.75% 18/9/2030	13,301,269	0.82
CLP 1,375,000,000	Bonos de la Tesoreria de la Republica en pesos 6% 1/4/2033	1,487,576	0.09	COP 46,112,900,000	Colombian TES 9.25% 28/5/2042	10,469,907	0.65
USD 6,743,000	Chile Government International Bond 2.55% 27/1/2032	5,668,739	0.35	COP 21,058,100,000	Colombian TES 13.25% 9/2/2033	6,346,672	0.39
USD 4,294,000	Chile Government International Bond 4.34% 7/3/2042	3,710,338	0.23			117,575,358	7.27
		30,059,278	1.86	<b>Czech Republic</b>			
<b>China</b>				CZK 137,390,000	Czech Republic Government Bond 0.05% 29/11/2029	4,828,028	0.30
CNY 43,270,000	China Government Bond 2.52% 25/8/2033	6,088,430	0.38	CZK 242,220,000	Czech Republic Government Bond 0.95% 15/5/2030	8,866,401	0.55
CNY 50,380,000	China Government Bond 2.68% 21/5/2030	7,141,294	0.44	CZK 121,910,000	Czech Republic Government Bond 1% 26/6/2026	4,922,949	0.30
CNY 44,810,000	China Government Bond 2.85% 4/6/2027	6,366,777	0.39	CZK 249,630,000	Czech Republic Government Bond 1.2% 13/3/2031	9,095,927	0.56
CNY 32,700,000	China Government Bond 2.88% 25/2/2033	4,725,525	0.29	CZK 133,890,000	Czech Republic Government Bond 1.25% 14/2/2025*	5,588,872	0.35
CNY 19,370,000	China Government Bond 3.02% 22/10/2025	2,738,961	0.17	CZK 277,680,000	Czech Republic Government Bond 1.75% 23/6/2032	10,246,979	0.63
CNY 1,820,000	China Government Bond 3.12% 5/12/2026	260,174	0.02	CZK 308,880,000	Czech Republic Government Bond 2% 13/10/2033	11,357,429	0.70
				CZK 60,340,000	Czech Republic Government Bond 2.5% 25/8/2028*	2,468,726	0.15
				CZK 225,380,000	Czech Republic Government Bond 2.75% 23/7/2029	9,259,249	0.57

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Local Currency Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 60,570,000	Czech Republic Government Bond 4.2% 4/12/2036	2,681,687	0.17	<b>Indonesia</b>			
CZK 95,820,000	Czech Republic Government Bond 6% 26/2/2026	4,297,574	0.27	IDR 112,721,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	7,072,408	0.44
		73,613,821	4.55	IDR 97,927,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	6,166,004	0.38
	<b>Dominican Republic</b>			IDR 344,165,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	21,658,459	1.34
DOP 268,050,000	Dominican Republic International Bond 13.625% 3/2/2033	5,585,686	0.35	IDR 122,390,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	7,764,736	0.48
	<b>Egypt</b>			IDR 114,914,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	7,437,865	0.46
EGP 79,711,000	Egypt Government Bond 14.664% 6/10/2030	1,022,877	0.06	IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,470,120	0.34
EGP 58,045,000	Egypt Government Bond 14.82% 6/7/2031	734,341	0.05	IDR 119,641,000,000	Indonesia Treasury Bond 7% 15/2/2033	7,836,745	0.48
		1,757,218	0.11	IDR 132,144,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	8,678,697	0.54
	<b>Ghana</b>			IDR 56,569,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	3,702,273	0.23
GHS 11,247,699	Republic of Ghana Government Bonds 8.35% 16/2/2027	585,390	0.04	IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,447,091	0.46
GHS 11,264,298	Republic of Ghana Government Bonds 8.5% 15/2/2028	525,365	0.03	IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,384,044	0.21
GHS 10,528,848	Republic of Ghana Government Bonds 8.65% 13/2/2029	448,727	0.03	IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,194,150	0.38
GHS 10,544,365	Republic of Ghana Government Bonds 8.8% 12/2/2030	415,254	0.03	IDR 217,471,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	15,600,897	0.96
GHS 10,559,893	Republic of Ghana Government Bonds 8.95% 11/2/2031	391,634	0.02	IDR 119,463,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	7,970,534	0.49
GHS 10,575,431	Republic of Ghana Government Bonds 9.1% 10/2/2032	372,568	0.02	IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,171,034	0.69
GHS 10,590,982	Republic of Ghana Government Bonds 9.25% 8/2/2033	354,836	0.02	IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,614,261	0.47
		3,093,774	0.19	IDR 80,695,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	5,761,010	0.36
	<b>Hungary</b>			IDR 84,186,000,000	Indonesia Treasury Bond 9% 15/3/2029	5,923,442	0.37
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	3,368,884	0.21	IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,601,099	0.28
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026 <sup>*</sup>	1,674,081	0.10	IDR 78,581,000,000	Indonesia Treasury Bond 11% 15/9/2025	5,342,908	0.33
HUF 1,140,440,000	Hungary Government Bond 2.75% 22/12/2026	2,883,768	0.18			156,797,777	9.69
HUF 991,810,000	Hungary Government Bond 3% 27/10/2027	2,476,421	0.15		<b>Kenya</b>		
HUF 2,016,100,000	Hungary Government Bond 3% 21/8/2030 <sup>*</sup>	4,668,451	0.29	KES 674,000,000	Republic of Kenya Infrastructure Bond 18.461% 9/8/2032	4,369,593	0.27
HUF 2,002,960,000	Hungary Government Bond 3.25% 22/10/2031	4,574,714	0.28		<b>Malaysia</b>		
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	5,773,192	0.36	MYR 12,253,000	Malaysia Government Bond 2.632% 15/4/2031	2,400,219	0.15
HUF 2,672,150,000	Hungary Government Bond 4.75% 24/11/2032	6,667,882	0.41	MYR 50,173,000	Malaysia Government Bond 3.502% 31/5/2027	10,566,753	0.65
HUF 2,382,130,000	Hungary Government Bond 6.75% 22/10/2028	6,760,206	0.42	MYR 41,070,000	Malaysia Government Bond 3.582% 15/7/2032	8,484,000	0.52
		38,847,599	2.40	MYR 38,263,000	Malaysia Government Bond 3.733% 15/6/2028	8,101,971	0.50
	<b>India</b>			MYR 31,556,000	Malaysia Government Bond 3.757% 22/5/2040	6,432,108	0.40
INR 42,120,000	India Government Bond 6.79% 15/5/2027	503,794	0.03	MYR 40,645,000	Malaysia Government Bond 3.828% 5/7/2034	8,521,639	0.53
INR 49,600,000	India Government Bond 7.17% 8/1/2028	600,403	0.04				
		1,104,197	0.07				

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

# Emerging Markets Local Currency Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MYR 15,744,000	Malaysia Government Bond 3.844% 15/4/2033	3,314,343	0.20				
MYR 41,100,000	Malaysia Government Bond 3.885% 15/8/2029	8,770,071	0.54	PYG 46,950,000,000	<b>Paraguay</b> Paraguay Government International Bond 7.9% 9/2/2031	6,551,872	0.41
MYR 24,842,000	Malaysia Government Bond 3.892% 15/3/2027	5,302,580	0.33				
MYR 20,884,000	Malaysia Government Bond 3.899% 16/11/2027	4,452,741	0.28	PEN 28,311,000	<b>Peru</b> Peruvian Government International Bond 6.35% 12/8/2028	7,795,813	0.48
MYR 16,769,000	Malaysia Government Bond 3.955% 15/9/2025	3,566,147	0.22				
MYR 21,211,000	Malaysia Government Bond 4.065% 15/6/2050	4,387,008	0.27	PEN 140,170,000	Peruvian Government International Bond 6.95% 12/8/2031	38,081,459	2.36
MYR 27,954,000	Malaysia Government Bond 4.232% 30/6/2031	6,046,366	0.37			45,877,272	2.84
MYR 20,642,000	Malaysia Government Bond 4.254% 31/5/2035	4,473,176	0.28	PHP 125,000,000	<b>Philippines</b> Philippine Government International Bond 6.25% 14/1/2036	2,094,500	0.13
MYR 47,216,000	Malaysia Government Bond 4.392% 15/4/2026	10,164,523	0.63				
MYR 15,451,000	Malaysia Government Bond 4.457% 31/3/2053	3,393,855	0.21	PLN 30,750,000	<b>Poland</b> Republic of Poland Government Bond 0.25% 25/10/2026	6,852,081	0.42
MYR 24,109,000	Malaysia Government Bond 4.504% 30/4/2029	5,279,403	0.33	PLN 39,823,000	Republic of Poland Government Bond 1.25% 25/10/2030*	7,869,326	0.49
MYR 47,099,000	Malaysia Government Bond 4.696% 15/10/2042	10,715,827	0.66	PLN 63,728,000	Republic of Poland Government Bond 1.75% 25/4/2032	12,391,797	0.77
MYR 25,793,000	Malaysia Government Bond 4.736% 15/3/2046	5,882,289	0.36	PLN 24,565,000	Republic of Poland Government Bond 2.5% 25/7/2026	5,840,980	0.36
MYR 17,393,000	Malaysia Government Bond 4.762% 7/4/2037	3,953,686	0.24	PLN 47,042,000	Republic of Poland Government Bond 2.5% 25/7/2027	10,929,859	0.68
MYR 35,468,000	Malaysia Government Bond 4.893% 8/6/2038	8,203,099	0.51	PLN 38,224,000	Republic of Poland Government Bond 2.75% 25/4/2028	8,811,218	0.54
MYR 389,000	Malaysia Government Investment Issue 4.128% 15/8/2025	82,803	0.01	PLN 76,546,000	Republic of Poland Government Bond 2.75% 25/10/2029*	17,078,055	1.06
		132,494,607	8.19	PLN 16,060,000	Republic of Poland Government Bond 3.25% 25/7/2025	3,948,384	0.24
				PLN 14,301,000	Republic of Poland Government Bond 3.75% 25/5/2027	3,466,543	0.21
	<b>Mexico</b>			PLN 134,667,000	Republic of Poland Government Bond 6% 25/10/2033*	35,546,834	2.20
MXN 1,460,839	Mexican Bonos 5.5% 4/3/2027	7,703,976	0.48	PLN 27,581,000	Republic of Poland Government Bond 7.5% 25/7/2028	7,578,599	0.47
MXN 4,947,026	Mexican Bonos 5.75% 5/3/2026	26,864,896	1.66			120,313,676	7.44
MXN 4,719,727	Mexican Bonos 7.5% 3/6/2027	26,185,484	1.62				
MXN 2,390,310	Mexican Bonos 7.5% 26/5/2033	12,546,432	0.77				
MXN 3,762,807	Mexican Bonos 7.75% 29/5/2031	20,417,654	1.26				
MXN 1,607,040	Mexican Bonos 7.75% 23/11/2034	8,509,184	0.52	RON 21,715,000	<b>Romania</b> Romania Government Bond 3.25% 24/6/2026	4,476,788	0.28
MXN 3,020,602	Mexican Bonos 7.75% 13/11/2042	15,209,596	0.94	RON 12,375,000	Romania Government Bond 3.65% 24/9/2031	2,271,065	0.14
MXN 2,714,438	Mexican Bonos 8% 7/11/2047	13,906,940	0.86	RON 16,465,000	Romania Government Bond 4.15% 24/10/2030	3,184,905	0.20
MXN 1,528,004	Mexican Bonos 8% 31/7/2053	7,737,911	0.48	RON 21,495,000	Romania Government Bond 4.25% 28/4/2036*	3,781,143	0.23
MXN 1,514,642	Mexican Bonos 8.5% 1/3/2029	8,588,876	0.53	RON 38,070,000	Romania Government Bond 4.75% 11/10/2034	7,207,223	0.44
MXN 1,506,886	Mexican Bonos 8.5% 31/5/2029	8,581,947	0.53	RON 24,735,000	Romania Government Bond 4.85% 25/7/2029*	5,040,939	0.31
MXN 2,725,125	Mexican Bonos 8.5% 18/11/2038	14,983,795	0.93	RON 19,215,000	Romania Government Bond 5% 12/2/2029	3,981,763	0.25
MXN 1,382,691	Mexican Bonos 10% 5/12/2024	8,055,285	0.50	RON 14,970,000	Romania Government Bond 5.8% 26/7/2027	3,235,974	0.20
MXN 768,946	Mexican Bonos 10% 20/11/2036	4,791,075	0.30	RON 33,320,000	Romania Government Bond 6.7% 25/2/2032	7,352,653	0.45
MXN 905,920	Petroleos Mexicanos 7.19% 12/9/2024*	5,133,945	0.32				
		189,216,996	11.70				

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



# Emerging Markets Local Currency Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
RON 19,225,000	Romania Government Bond 8.25% 29/9/2032	4,676,957	0.29	ZAR 431,018,066	Republic of South Africa Government Bond 8.875% 28/2/2035*	18,634,433	1.15
RON 14,705,000	Romania Government Bond 8.75% 30/10/2028	3,520,494	0.22	ZAR 305,460,561	Republic of South Africa Government Bond 9% 31/1/2040	12,215,582	0.75
EUR 4,246,000	Romanian Government International Bond 2.75% 26/2/2026*	4,515,416	0.28	ZAR 388,401,618	Republic of South Africa Government Bond 10.5% 21/12/2026*	21,024,600	1.30
EUR 2,877,000	Romanian Government International Bond 3.624% 26/5/2030	2,868,587	0.18			170,446,607	10.54
USD 6,838,000	Romanian Government International Bond 7.125% 17/1/2033*	7,204,346	0.44		<b>Sweden</b>		
		63,318,253	3.91	EUR 9,388,710	East Renewable 13.5% 1/1/2025	1,222,329	0.08
	<b>Russian Federation</b>				<b>Ukraine</b>		
RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	2,257,185	0.14	UAH 40,626,000	Ukraine Government International Bond 15.84% 26/2/2025	850,631	0.05
RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	7,279,729	0.45		<b>United States</b>		
RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	3,630,541	0.22	USD 31,329,400	United States Treasury Note/Bond 4.75% 30/6/2025†	31,238,226	1.93
RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	4,854,191	0.30		<b>Uruguay</b>		
RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	3,526,354	0.22	UYU 149,670,000	Uruguay Government International Bond 8.5% 15/3/2028	3,747,822	0.23
		21,548,000	1.33		<b>Zambia</b>		
	<b>Serbia</b>			ZMW 55,000,000	Zambia Government Bond 13% 18/12/2027	1,844,383	0.11
EUR 7,541,000	Serbia International Bond 1% 23/9/2028*	6,884,151	0.43		<b>Total Bonds</b>	1,497,603,616	92.59
	<b>South Africa</b>				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	1,497,603,616	92.59
ZAR 132,362,535	Republic of South Africa Government Bond 6.25% 31/3/2036*	4,465,823	0.28				
ZAR 151,515,279	Republic of South Africa Government Bond 6.5% 28/2/2041	4,693,138	0.29		<b>Other Transferable Securities</b>		
ZAR 533,774,343	Republic of South Africa Government Bond 7% 28/2/2031	22,961,534	1.42		<b>BONDS</b>		
ZAR 489,443,952	Republic of South Africa Government Bond 8% 31/1/2030*	23,150,561	1.43		<b>Ukraine</b>		
ZAR 509,579,805	Republic of South Africa Government Bond 8.25% 31/3/2032	22,765,300	1.41	UAH 80,000,000	Ukraine Government International Bond 10% 23/8/2023**,**	2,102,495	0.13
ZAR 357,064,225	Republic of South Africa Government Bond 8.5% 31/1/2037	14,294,070	0.88	UAH 224,880,000	Ukraine Government International Bond 16% 24/5/2023**,**	5,910,114	0.36
ZAR 258,651,345	Republic of South Africa Government Bond 8.75% 31/1/2044	9,816,135	0.61			8,012,609	0.49
ZAR 436,282,994	Republic of South Africa Government Bond 8.75% 28/2/2048*	16,425,431	1.02		<b>Total Bonds</b>	8,012,609	0.49
					<b>Total Other Transferable Securities</b>	8,012,609	0.49
					<b>Total Portfolio</b>	1,505,616,225	93.08
					<b>Other Net Assets</b>	111,924,146	6.92
					<b>Total Net Assets (USD)</b>	1,617,540,371	100.00

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

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

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

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

# Emerging Markets Local Currency Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	13,928,915	USD	20,742,291	Barclays	14/3/2024	(387,027)
AUD	4,507,217	USD	6,830,000	JP Morgan	14/3/2024	(48,158)
AUD	8,233,155	USD	12,600,000	Deutsche Bank	14/3/2024	(7,073)
BRL	25,204,413	USD	124,577,854	Morgan Stanley	4/3/2024	(153,631)
BRL	963,812	USD	4,810,000	Goldman Sachs	4/3/2024	3,409
BRL	24,971,006	USD	124,577,854	Bank of America	2/4/2024	1,691
BRL	1,285,653	USD	6,398,000	Barclays	2/4/2024	(3,119)
CAD	13,269,565	USD	17,716,900	Morgan Stanley	14/3/2024	(189,093)
CAD	10,386,458	USD	13,970,000	JP Morgan	14/3/2024	(72,339)
CAD	6,746,307	USD	9,121,100	State Street	14/3/2024	(12,155)
CHF	15,981,592	USD	13,780,000	Goldman Sachs	14/3/2024	(284,330)
CHF	15,893,043	USD	13,949,900	JP Morgan	14/3/2024	(2,241)
CHF	7,715,368	USD	6,777,700	BNP Paribas	14/3/2024	5,338
CHF	7,785,056	USD	6,850,000	State Street	14/3/2024	18,010
CLP	47,631,175	USD	43,388,396,693	Morgan Stanley	14/3/2024	(2,873,791)
CLP	4,400,220	USD	4,076,012,000	JP Morgan	14/3/2024	(195,602)
CLP	1,768,274	USD	1,704,030,894	Bank of America	14/3/2024	(10,478)
CLP	594,096	USD	565,092,106	Deutsche Bank	14/3/2024	(11,174)
CLP	1,751,396	USD	1,695,316,000	Citigroup	14/3/2024	(2,589)
CNH	93,179,254	USD	666,336,660	BNP Paribas	14/3/2024	(634,472)
CNH	4,103,080	USD	29,350,000	State Street	14/3/2024	(26,778)
CNH	3,056,637	USD	21,925,100	HSBC Bank	14/3/2024	(11,549)
CNH	9,239,034	USD	66,536,200	JP Morgan	14/3/2024	1,907
COP	9,087,790	USD	35,906,767,300	Morgan Stanley	14/3/2024	25,150
COP	15,915,914	USD	62,609,120,000	BNY Mellon	14/3/2024	(26,063)
COP	1,920,809	USD	7,570,169,000	Citigroup	14/3/2024	458
COP	3,061,878	USD	12,063,800,000	Goldman Sachs	14/3/2024	(152)
COP	811,310	USD	3,203,676,000	Barclays	14/3/2024	1,766
COP	8,225,867	USD	32,681,367,700	Bank of America	14/3/2024	68,485
CZK	54,938,485	USD	1,241,044,978	Nomura	14/3/2024	(1,768,705)
CZK	9,652,166	USD	221,620,000	Citigroup	14/3/2024	(157,357)
CZK	4,007,191	USD	91,810,000	Morgan Stanley	14/3/2024	(73,798)
CZK	1,974,194	USD	45,540,000	BNP Paribas	14/3/2024	(23,136)
CZK	358,342	USD	8,260,000	UBS	14/3/2024	(4,461)
EGP	4,469,849	USD	207,848,000	Goldman Sachs	15/4/2024	769,773
EUR	11,445,197	USD	10,540,000	JP Morgan	14/3/2024	(5,340)
EUR	23,841,970	USD	21,980,000	Morgan Stanley	14/3/2024	14,583
EUR	17,645,724	USD	16,217,900	Société Générale	14/3/2024	(43,213)
GBP	14,399,350	USD	11,287,546	Morgan Stanley	14/3/2024	(94,289)
GBP	2,173,920	USD	1,710,000	JP Morgan	14/3/2024	(6,783)
HUF	44,599,879	USD	15,510,437,412	HSBC Bank	14/3/2024	(1,820,667)
HUF	875,608	USD	312,300,000	JP Morgan	14/3/2024	(14,256)
HUF	7,791,979	USD	2,792,490,000	Goldman Sachs	14/3/2024	(90,035)
HUF	5,514,009	USD	1,996,510,000	Morgan Stanley	14/3/2024	(7,450)
IDR	46,392,740	USD	722,286,821,223	Morgan Stanley	14/3/2024	(448,152)
IDR	1,989,302	USD	31,277,600,000	Standard Chartered Bank	14/3/2024	263
IDR	3,202,930	USD	50,353,103,000	JP Morgan	14/3/2024	25
IDR	914,557	USD	14,375,926,000	Deutsche Bank	14/3/2024	(106)
INR	32,883,184	USD	2,728,613,747	HSBC Bank	14/3/2024	11,842
INR	3,235,085	USD	269,075,000	JP Morgan	14/3/2024	8,770
JPY	20,365,415	USD	2,922,825,800	State Street	14/3/2024	(778,328)
JPY	20,204,187	USD	2,967,490,000	Bank of America	14/3/2024	(317,787)
JPY	23,649,385	USD	3,526,943,200	JP Morgan	14/3/2024	(13,853)
KZT	4,297,353	USD	2,005,360,000	JP Morgan	26/3/2024	123,735
MXN	7,805,814	USD	135,900,000	Morgan Stanley	14/3/2024	146,622
MXN	8,302,039	USD	145,380,000	Barclays	14/3/2024	205,136
MXN	6,241,897	USD	107,411,100	HSBC Bank	14/3/2024	43,459
MXN	8,590,581	USD	148,480,000	Citigroup	14/3/2024	97,997
MXN	7,659,916	USD	131,920,000	State Street	14/3/2024	59,624
MXN	1,153,735	USD	19,759,000	Goldman Sachs	14/3/2024	2,499
MYR	54,938,203	USD	253,127,766	Goldman Sachs	20/3/2024	(1,576,690)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Local Currency Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MYR	4,159,185	USD	19,891,300	Morgan Stanley	20/3/2024	34,073
NOK	16,616,327	USD	170,609,500	HSBC Bank	14/3/2024	(486,083)
NZD	8,416,168	USD	13,457,700	State Street	14/3/2024	(196,070)
NZD	7,939,469	USD	13,040,000	Westpac	14/3/2024	25,494
NZD	5,357,449	USD	8,760,000	Toronto-Dominion	14/3/2024	(6,752)
NZD	6,714,486	USD	11,020,000	Goldman Sachs	14/3/2024	16,641
PEN	7,013,528	USD	25,924,918	JP Morgan	14/3/2024	(157,196)
PEN	7,074,790	USD	26,783,605	Goldman Sachs	14/3/2024	8,638
PEN	3,563,180	USD	13,560,000	Bank of America	14/3/2024	23,016
PHP	5,326,382	USD	296,945,769	JP Morgan	14/3/2024	(41,377)
PHP	5,684,106	USD	318,651,000	HSBC Bank	14/3/2024	(12,795)
PLN	63,641,368	USD	253,349,692	Morgan Stanley	14/3/2024	26,650
PLN	2,772,022	USD	11,200,000	Goldman Sachs	14/3/2024	42,592
PLN	7,031,739	USD	28,540,000	Barclays	14/3/2024	140,503
PLN	1,064,426	USD	4,290,000	Deutsche Bank	14/3/2024	13,672
RON	24,772,976	USD	112,545,039	BNP Paribas	14/3/2024	(218,566)
RON	11,818,672	USD	54,290,000	HSBC Bank	14/3/2024	25,999
RON	485,057	USD	2,240,000	Barclays	14/3/2024	3,653
RON	8,091,370	USD	37,592,100	Société Générale	14/3/2024	110,252
RON	489,586	USD	2,240,000	Standard Chartered Bank	14/3/2024	(876)
THB	175,237,873	USD	6,121,234,141	JP Morgan	14/3/2024	(4,422,129)
THB	15,083,975	USD	542,534,400	HSBC Bank	14/3/2024	55,687
TRY	12,850,915	USD	406,332,250	Barclays	14/3/2024	13,390
TRY	1,701,019	USD	53,796,250	Goldman Sachs	14/3/2024	2,147
TWD	19,379,522	USD	601,997,716	HSBC Bank	14/3/2024	(329,064)
TWD	9,630,172	USD	301,520,700	Deutsche Bank	14/3/2024	(88,429)
TWD	24,013,799	USD	754,968,200	Standard Chartered Bank	14/3/2024	(122,528)
USD	207,848,000	EGP	5,381,178	Société Générale	15/4/2024	141,556
USD	36,408,602	CAD	27,141,729	Morgan Stanley	14/3/2024	261,083
USD	42,599,860	CHF	50,284,563	State Street	14/3/2024	1,757,628
USD	8,817,932,517	JPY	61,440,834	State Street	14/3/2024	2,348,154
USD	372,338,180,576	COP	94,236,587	Morgan Stanley	14/3/2024	(260,796)
USD	39,875,195	EUR	43,819,549	State Street	14/3/2024	539,990
USD	393,604,115	RON	86,609,223	BNP Paribas	14/3/2024	735,005
USD	365,712,470	ZAR	19,552,610	Citigroup	14/3/2024	514,110
USD	249,979,700	CNH	34,969,190	BNP Paribas	14/3/2024	250,529
USD	388,108,978	MXN	22,730,553	Morgan Stanley	14/3/2024	19,647
USD	1,426,013,821	TWD	46,317,853	HSBC Bank	14/3/2024	1,191,075
USD	14,963,000	CNH	2,079,466	State Street	14/3/2024	1,316
USD	44,879,808,000	IDR	2,870,305	Bank of America	14/3/2024	15,506
USD	208,038,000	CZK	9,014,068	Goldman Sachs	14/3/2024	101,148
USD	423,069,600	THB	11,851,494	Goldman Sachs	14/3/2024	45,551
USD	70,086,000	PLN	17,492,976	Goldman Sachs	14/3/2024	(119,979)
USD	93,446,000	MXN	5,392,740	BNY Mellon	14/3/2024	(75,423)
USD	10,290,000	EUR	11,151,479	Deutsche Bank	14/3/2024	(17,035)
USD	3,014,670,000	JPY	20,666,841	Morgan Stanley	14/3/2024	464,267
USD	256,592,300	ZAR	13,497,453	Morgan Stanley	14/3/2024	139,603
USD	202,027,900	MXN	11,744,697	Deutsche Bank	14/3/2024	(77,333)
USD	135,780,000	TWD	4,370,681	Bank of America	14/3/2024	73,868
USD	340,790,000	ZAR	18,139,564	State Street	14/3/2024	398,493
USD	19,470,000	PLN	4,839,939	State Street	14/3/2024	(52,967)
USD	64,460,000	ZAR	3,397,600	Barclays	14/3/2024	41,899
USD	42,445,800,000	COP	10,753,158	BNY Mellon	14/3/2024	(19,351)
USD	9,730,000	PLN	2,418,006	Toronto-Dominion	14/3/2024	(27,191)
USD	156,031,500	ZAR	8,227,137	Deutsche Bank	14/3/2024	104,346
USD	36,029,000	AUD	23,583,593	JP Morgan	14/3/2024	61,569
USD	109,506,300	ZAR	5,772,089	HSBC Bank	14/3/2024	71,337
USD	33,222,400	PLN	8,261,333	Citigroup	14/3/2024	(87,620)
USD	6,620,000	CAD	4,932,160	Goldman Sachs	14/3/2024	44,583
USD	5,980,000	CHF	6,968,751	JP Morgan	14/3/2024	156,731
USD	49,235,323	MYR	10,370,235	Morgan Stanley	20/3/2024	(8,995)



# Emerging Markets Local Currency Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	96,660,000	TWD	3,112,743	Goldman Sachs	14/3/2024	53,898
USD	18,120,000	PLN	4,494,718	Barclays	14/3/2024	(58,927)
USD	22,191,590,000	COP	5,617,171	JP Morgan	14/3/2024	(14,932)
USD	15,977,260,000	COP	4,042,839	Goldman Sachs	14/3/2024	(12,102)
USD	28,414,320	BRL	5,748,744	Morgan Stanley	4/3/2024	35,041
USD	87,130,000	MXN	5,021,991	State Street	14/3/2024	(76,580)
USD	5,311,699,200	HUF	14,737,511	Deutsche Bank	14/3/2024	87,357
USD	3,021,320,000	HUF	8,421,293	Citigroup	14/3/2024	88,214
USD	42,621,400	PLN	10,678,791	Morgan Stanley	14/3/2024	(32,174)
USD	2,663,430,000	HUF	7,507,131	Goldman Sachs	14/3/2024	161,146
USD	55,340,000	RON	12,007,661	Barclays	14/3/2024	(66,093)
USD	51,049,639,200	COP	12,962,104	BNP Paribas	14/3/2024	5,986
USD	270,330,000	CZK	11,601,607	JP Morgan	14/3/2024	19,926
USD	17,050,000	PLN	4,290,965	BNP Paribas	14/3/2024	6,216
USD	2,799,732,000	HUF	7,848,004	Morgan Stanley	14/3/2024	126,086
USD	92,549,500	PHP	1,653,813	HSBC Bank	14/3/2024	6,628
USD	263,186,100	INR	3,172,025	Deutsche Bank	14/3/2024	(836)
USD	216,531,144,227	IDR	13,843,622	Standard Chartered Bank	14/3/2024	70,099
USD	48,614,700	EUR	52,629,896	Société Générale	14/3/2024	(135,308)
USD	70,148,000	CNH	9,746,719	JP Morgan	14/3/2024	4,149
USD	6,529,000	BRL	1,311,519	Citigroup	4/3/2024	(1,367)
USD	2,282,288,000	CLP	2,407,071	BNP Paribas	14/3/2024	52,772
USD	144,862,778,079	IDR	9,254,807	Deutsche Bank	14/3/2024	40,102
USD	843,890,500	INR	10,157,640	JP Morgan	14/3/2024	(15,951)
USD	52,126,485,200	IDR	3,325,223	JP Morgan	14/3/2024	9,463
USD	259,451,500	MXN	15,143,230	Barclays	14/3/2024	(39,048)
USD	205,155,900	CZK	8,796,879	Morgan Stanley	14/3/2024	7,436
USD	4,516,700	GBP	5,719,502	HSBC Bank	14/3/2024	(4,653)
USD	4,604,400	CAD	3,423,084	Standard Chartered Bank	14/3/2024	23,633
USD	13,355,900	NZD	8,158,613	JP Morgan	14/3/2024	695
USD	46,323,919,000	IDR	2,961,244	Morgan Stanley	14/3/2024	14,584
USD	18,273,200	PLN	4,533,293	Deutsche Bank	14/3/2024	(58,851)
USD	640,398,200	PHP	11,470,459	Standard Chartered Bank	14/3/2024	72,730
USD	25,420,000	EUR	27,411,562	JP Morgan	14/3/2024	(178,683)
USD	21,208,100	BRL	4,260,460	HSBC Bank	4/3/2024	(4,179)
USD	97,870,400	CZK	4,188,792	BNP Paribas	14/3/2024	(4,245)
USD	55,204,400	ZAR	2,893,160	Toronto-Dominion	14/3/2024	19,293
USD	6,586,000	NZD	4,032,460	Goldman Sachs	14/3/2024	9,665
USD	8,275,300	GBP	10,482,036	JP Morgan	14/3/2024	(5,512)
USD	61,265,440,400	COP	15,541,506	Barclays	14/3/2024	(7,326)
USD	638,000,000	KES	4,050,794	Standard Chartered Bank	15/4/2024	(275,394)
USD	1,535,708,300	INR	18,492,372	HSBC Bank	14/3/2024	(21,486)
USD	450,894,700	PHP	8,022,752	JP Morgan	14/3/2024	(2,217)
USD	69,120,000	MXN	4,021,328	JP Morgan	14/3/2024	(23,354)
USD	9,418,852,000	CLP	9,825,116	Morgan Stanley	14/3/2024	109,081
USD	7,180,000	CHF	8,154,226	BNP Paribas	14/3/2024	(24,754)
USD	36,690,000	RON	7,917,779	Société Générale	14/3/2024	(87,028)
USD	451,357,200	PHP	8,060,687	RBS	14/3/2024	27,487
USD	13,944,077	MYR	2,916,805	Goldman Sachs	20/3/2024	(22,727)
USD	14,130,000	CHF	16,111,322	HSBC Bank	14/3/2024	15,363
USD	6,617,000	NZD	4,044,443	Morgan Stanley	14/3/2024	2,713
USD	5,232,000	AUD	3,415,830	Royal Bank of Canada	14/3/2024	48
USD	24,485,000	RON	5,301,338	JP Morgan	14/3/2024	(40,654)
USD	19,723,200	NZD	12,126,021	Barclays	14/3/2024	78,891
USD	2,417,897,700	JPY	16,175,094	JP Morgan	14/3/2024	(28,257)
USD	82,393,100	CNH	11,438,275	Westpac	14/3/2024	(4,966)
USD	4,673,400	CAD	3,469,329	HSBC Bank	14/3/2024	18,936
USD	619,000,000	KES	4,032,573	Standard Chartered Bank	18/3/2024	(174,778)
USD	92,777,200	CZK	3,943,990	Citigroup	14/3/2024	(30,840)
USD	12,060,500	PEN	3,199,030	Citigroup	14/3/2024	9,404
USD	1,444,000	EUR	1,563,035	Standard Chartered Bank	14/3/2024	(4,248)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Local Currency Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	221,000,000	EGP	6,225,352	Goldman Sachs	21/3/2024	(126,725)
USD	25,000,000	BRL	5,072,352	JP Morgan	4/3/2024	45,218
USD	18,100,000	MYR	3,786,849	Barclays	20/3/2024	(28,787)
USD	14,350,000	PLN	3,597,723	HSBC Bank	14/3/2024	(8,502)
USD	9,410,000	CAD	6,985,290	BNP Paribas	14/3/2024	37,842
USD	18,860,000	EUR	20,448,804	HSBC Bank	14/3/2024	(21,378)
USD	76,341,420	BRL	15,302,255	Bank of America	2/4/2024	(1,036)
ZAR	5,385,014	USD	100,571,054	Citigroup	14/3/2024	(149,419)
ZAR	5,653,479	USD	107,823,000	JP Morgan	14/3/2024	(40,358)
ZAR	2,268,888	USD	43,600,000	Standard Chartered Bank	14/3/2024	869
ZAR	3,159,142	USD	59,430,000	UBS	14/3/2024	(65,296)
ZAR	7,892,984	USD	151,370,000	State Street	14/3/2024	(12,865)
ZAR	7,437,368	USD	142,497,000	Goldman Sachs	14/3/2024	(19,165)
Net unrealised depreciation						(8,062,862)
<b>AUD Hedged Share Class</b>						
AUD	1,493,585	USD	2,293,985	BNY Mellon	15/3/2024	4,122
USD	63,597	AUD	41,226	BNY Mellon	15/3/2024	(295)
Net unrealised appreciation						3,827
<b>CAD Hedged Share Class</b>						
CAD	451,738	USD	609,048	BNY Mellon	15/3/2024	(2,066)
USD	21,628	CAD	15,989	BNY Mellon	15/3/2024	19
Net unrealised depreciation						(2,047)
<b>CHF Hedged Share Class</b>						
CHF	1,138,655	USD	986,463	BNY Mellon	15/3/2024	(14,800)
USD	22,215	CHF	25,413	BNY Mellon	15/3/2024	104
Net unrealised depreciation						(14,696)
<b>EUR Hedged Share Class</b>						
EUR	221,088,752	USD	205,236,596	BNY Mellon	15/3/2024	1,678,445
USD	5,455,384	EUR	5,864,068	BNY Mellon	15/3/2024	(57,292)
Net unrealised appreciation						1,621,153
<b>GBP Hedged Share Class</b>						
GBP	37,207,301	USD	29,582,045	BNY Mellon	15/3/2024	283,171
USD	696,733	GBP	874,658	BNY Mellon	15/3/2024	(8,338)
Net unrealised appreciation						274,833
<b>HKD Hedged Share Class</b>						
HKD	1,479,160	USD	11,553,516	BNY Mellon	15/3/2024	(2,664)
USD	370,973	HKD	47,477	BNY Mellon	15/3/2024	67
Net unrealised depreciation						(2,597)
<b>NZD Hedged Share Class</b>						
NZD	84,429	USD	139,190	BNY Mellon	15/3/2024	590
USD	3,156	NZD	1,909	BNY Mellon	15/3/2024	(19)
Net unrealised appreciation						571
<b>PLN Hedged Share Class</b>						
PLN	2,008,397	USD	8,089,548	BNY Mellon	15/3/2024	24,522
USD	1,215,897	PLN	301,370	BNY Mellon	15/3/2024	(4,187)
Net unrealised appreciation						20,335
<b>SEK Hedged Share Class</b>						
SEK	3,418	USD	36,054	BNY Mellon	15/3/2024	77
USD	819	SEK	78	BNY Mellon	15/3/2024	(2)
Net unrealised appreciation						75
<b>SGD Hedged Share Class</b>						
SGD	6,065,054	USD	8,148,730	BNY Mellon	15/3/2024	4,590
USD	1,429,617	SGD	1,063,175	BNY Mellon	15/3/2024	(1,686)
Net unrealised appreciation						2,904
Total net unrealised depreciation						(6,158,504)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Local Currency Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 45,959,351	Fund receives Fixed 9.875%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2026	10,444	10,444
IRS	BRL 30,174,257	Fund receives Fixed 11.043777%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	165,750	165,750
IRS	BRL 24,150,013	Fund receives Fixed 10.444941%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	34,817	34,817
IRS	BRL 31,855,207	Fund receives Fixed 12.381418%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	432,577	432,577
IRS	BRL 27,986,098	Fund receives Fixed 10.075%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(59,266)	(59,266)
IRS	BRL 34,750,780	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(60,422)	(60,422)
IRS	BRL 40,639,518	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(69,227)	(69,227)
IRS	BRL 15,697,926	Fund receives Fixed 11.401521%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	139,508	139,508
IRS	BRL 16,365,064	Fund receives Fixed 12.777378%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	416,522	416,522
IRS	BRL 7,492,239	Fund receives Fixed 11.072929%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	41,222	41,222
IRS	BRL 56,747,094	Fund receives Fixed 12.820781%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	975,630	975,630
IRS	MXN 213,033,350	Fund receives Fixed 9.75%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	31/12/2025	(16,122)	(16,122)
IRS	INR 752,041,686	Fund receives Fixed 6.285%; and pays Floating INR MIBOR 1 Day	Morgan Stanley	18/9/2026	277	277
IRS	MXN 92,710,397	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 8.62%	Morgan Stanley	3/1/2029	27,778	27,778
IRS	THB 172,045,990	Fund receives Fixed 2.139%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2029	(23,458)	(23,458)
IRS	THB 224,446,870	Fund receives Fixed 2.648%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2029	119,895	119,895
IRS	THB 224,446,871	Fund receives Fixed 2.667%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2029	125,513	125,513
IRS	THB 1,242,198,447	Fund receives Fixed 2.79%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/3/2029	895,928	895,928
IRS	CZK 970,465,670	Fund receives Fixed 3.93%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/3/2029	975,686	975,686
IRS	THB 66,959,539	Fund receives Fixed 2.655%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2034	11,727	11,727
IRS	THB 220,280,919	Fund receives Fixed 2.905%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2034	174,712	174,712
IRS	THB 2,029,830,706	Fund receives Fixed 3.15%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/3/2034	2,839,256	2,839,256
IRS	THB 100,191,556	Fund receives Fixed 3.4%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/3/2034	202,062	202,062
Total					7,360,809	7,360,809

IRS: Interest Rate Swaps

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
52,500,000	Put	OTC USD/CAD	Bank of America	USD 1.33	22/3/2024	(209,900)	23,200
72,400,000	Call	OTC AUD/USD	JP Morgan	AUD 0.69	22/3/2024	(223,584)	814
39,300,000	Call	OTC GBP/USD	JP Morgan	GBP 1.29	22/3/2024	(204,326)	35,042
Total						(637,810)	59,056

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Emerging Markets Sustainable Equity Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Brazil</b>							
238,382	Arezzo Industria e Comercio	2,818,106	1.06	7,639,200	Bank Central Asia	4,800,324	1.82
1,840,915	B3 - Brasil Bolsa Balcao	4,716,107	1.78	13,503,100	Bank Rakyat Indonesia Persero	5,262,901	1.99
898,393	Banco Bradesco	2,484,056	0.94			10,063,225	3.81
669,828	Banco Bradesco	1,841,248	0.70	<b>Kazakhstan</b>			
8,029,153	Hapvida Participacoes e Investimentos	5,989,963	2.27	48,237	Kaspi.KZ JSC	5,035,943	1.91
1,144,251	Lojas Renner	3,637,757	1.38	<b>Mexico</b>			
879,569	Sendas Distribuidora	2,481,464	0.94	387,103	Grupo Aeroportuario del Centro Norte	3,360,747	1.27
		23,968,701	9.07	458,521	Grupo Financiero Banorte	4,731,950	1.79
				1,283,591	Wal-Mart de Mexico	5,140,083	1.95
						13,232,780	5.01
				<b>Portugal</b>			
				111,171	Jeronimo Martins SGPS	2,689,659	1.02
				<b>South Africa</b>			
<b>Cayman Islands</b>				120,330	Gold Fields	1,566,406	0.59
1,151,000	China Mengniu Dairy	2,893,800	1.09	208,165	Gold Fields	2,720,716	1.03
248,907	KE	3,400,069	1.29	33,461	Naspers	5,483,053	2.08
59,100	Tencent	2,092,902	0.79	151,601	Shoprite	2,031,931	0.77
176,939	Tencent*	6,208,789	2.35			11,802,106	4.47
		14,595,560	5.52	<b>South Korea</b>			
				48,212	Kia	4,507,655	1.71
<b>China</b>				8,459	Samsung Biologics	4,916,841	1.86
153,400	Asymchem Laboratories Tianjin	2,163,116	0.82	81,498	Samsung Electronics	4,492,305	1.70
828,000	China Merchants Bank	3,231,541	1.22	1,719	Samsung Electronics*	2,351,592	0.89
278,100	China Merchants Bank	1,236,671	0.47	261,476	Samsung Electronics	12,488,640	4.72
150,740	Contemporary Amperex Technology	3,420,845	1.30	63,535	SK Hynix	7,452,814	2.82
509,200	Ganfeng Lithium	1,691,336	0.64			36,209,847	13.70
8,836,000	Industrial & Commercial Bank of China	4,560,424	1.72	<b>Taiwan</b>			
635,642	Zhejiang Sanhua Intelligent Controls	2,198,474	0.83	193,000	Accton Technology	3,168,888	1.20
		18,502,407	7.00	176,000	Chroma ATE	1,297,331	0.49
				383,000	Delta Electronics	3,568,341	1.35
<b>Greece</b>				573,000	Taiwan Semiconductor Manufacturing	12,507,945	4.73
209,642	National Bank of Greece	1,638,979	0.62	100,881	Taiwan Semiconductor Manufacturing	12,863,336	4.87
				971,000	Wistron	3,547,999	1.34
						36,953,840	13.98
<b>Hong Kong</b>				<b>Thailand</b>			
439,000	AIA	3,566,890	1.35	429,800	Advanced Info Service	2,408,748	0.91
				1,774,900	CP ALL	2,845,579	1.08
						5,254,327	1.99
<b>Hungary</b>				<b>United Arab Emirates</b>			
85,093	OTP Bank	4,082,637	1.54	849,994	Abu Dhabi Commercial Bank	1,983,267	0.75
				2,426,313	Aldar Properties	3,653,058	1.38
						5,636,325	2.13
<b>India</b>				<b>United Kingdom</b>			
1,057,728	Aditya Birla Capital	2,342,747	0.89	338,001	Prudential	3,366,688	1.27
39,857	Alkem Laboratories	2,464,666	0.93				
272,466	Axis Bank	3,532,821	1.34				
21,084	Axis Bank	1,364,135	0.52				
200,042	Cipla	3,571,462	1.35				
72,603	Crompton Greaves Consumer Electricals	254,805	0.10				
109,883	HDFC Bank	1,859,826	0.70				
38,657	HDFC Bank	2,077,040	0.78				
75,815	Hindustan Unilever	2,205,702	0.83				
115,189	Infosys	2,309,540	0.87				
129,007	Infosys	2,604,373	0.99				
413,767	Marico	2,607,868	0.99				
		27,194,985	10.29				

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

# Emerging Markets Sustainable Equity Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets
<b>United States</b>			
66,094	Cognizant Technology Solutions	5,258,439	1.99
15,439	EPAM Systems	4,724,951	1.79
		9,983,390	3.78
Total Common / Preferred Stocks (Shares)		233,778,289	88.46
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		233,778,289	88.46
Total Portfolio		233,778,289	88.46
Other Net Assets		30,495,333	11.54
Total Net Assets (USD)		264,273,622	100.00

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation USD
<b>NZD Hedged Share Class</b>						
NZD	4,662	USD	7,682	BNY Mellon	15/3/2024	32
USD	119	NZD	74	BNY Mellon	15/3/2024	-
Net unrealised appreciation						32
Total net unrealised appreciation						32

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation USD
525	USD	MSCI Emerging Markets Index	March 2024	50,153
Total				50,153

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Technology	28.62
Financials	24.86
Consumer Non-cyclical	11.93
Consumer Cyclical	9.52
Communications	7.33
Industrial	3.94
Basic Materials	2.26
Other Net Assets	11.54
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Flex Choice Cautious Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				21,461	iShares USD Corp Bond 0-3 Year ESG UCITS ETF <sup>~</sup>	107,133	0.99	
<b>FUNDS</b>				450,652	iShares USD Corp Bond ESG UCITS ETF <sup>~</sup>	1,917,074	17.73	
<b>Ireland</b>				61,388	iShares USD High Yield Corp Bond ESG UCITS ETF <sup>~</sup>	278,481	2.58	
115,958	iShares Asia Investment Grade Corp Bond UCITS ETF <sup>~</sup>	559,219	5.17	1,161	iShares USD TIPS UCITS ETF <sup>~</sup>	270,025	2.50	
15,586	iShares IV Public Limited Company - iShares MSCI Japan SRI UCITS ETF USD <sup>~</sup>	107,816	1.00	41,828	iShares USD Treasury Bond 0-1 Year UCITS ETF <sup>~</sup>	214,661	1.99	
174,816	iShares JP Morgan ESG USD EM Bond UCITS ETF <sup>~</sup>	724,525	6.70	7,401	iShares USD Treasury Bond 1-3 Year UCITS ETF <sup>~</sup>	949,474	8.78	
10,976	iShares MSCI EM ESG Enhanced UCITS ETF <sup>~</sup>	53,448	0.49	250,747	iShares USD Treasury Bond 20+ Year UCITS ETF <sup>~</sup>	873,728	8.08	
16,358	iShares MSCI Japan ESG Screened UCITS ETF <sup>~</sup>	109,411	1.01	293,974	iShares USD Treasury Bond 3-7 Year UCITS ETF <sup>~</sup>	1,391,602	12.87	
86,093	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF <sup>~</sup>	420,272	3.89	5,765	iShares USD Treasury Bond 7-10 Year UCITS ETF <sup>~</sup>	993,828	9.19	
24,537	iShares MSCI UK IMI ESG Leaders UCITS ETF <sup>~</sup>	151,772	1.40	31,785	iShares USD Ultrashort Bond ESG UCITS ETF <sup>~</sup>	160,994	1.49	
28,549	iShares MSCI USA ESG Enhanced UCITS ETF <sup>~</sup>	259,396	2.40	<b>Total Funds</b>			10,796,130	99.86
32,615	iShares MSCI USA ESG Screened UCITS ETF <sup>~</sup>	311,147	2.88	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			10,796,130	99.86
7,221	iShares MSCI USA Minimum Volatility ESG UCITS ETF <sup>~</sup>	53,875	0.50	<b>Total Portfolio</b>			10,796,130	99.86
83,841	iShares MSCI USA SRI UCITS ETF <sup>~</sup>	834,201	7.72	<b>Other Net Assets</b>			14,712	0.14
4,363	iShares MSCI World Information Technology Sector ESG UCITS ETF <sup>~</sup>	54,048	0.50	<b>Total Net Assets (USD)</b>			10,810,842	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	158,090	USD	23,282,886	Morgan Stanley	5/3/2024	(2,290)
USD	55,576,194	JPY	382,126	Deutsche Bank	5/3/2024	10,231
Net unrealised appreciation						7,941
<b>AUD Hedged Share Class</b>						
AUD	94,051	USD	144,460	BNY Mellon	15/3/2024	264
USD	1,578	AUD	1,028	BNY Mellon	15/3/2024	(2)
Net unrealised appreciation						262
<b>CAD Hedged Share Class</b>						
CAD	107,771	USD	145,142	BNY Mellon	15/3/2024	(611)
USD	1,142	CAD	843	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(611)
<b>CNH Hedged Share Class</b>						
CNY	1,242,596	USD	8,945,463	BNY Mellon	15/3/2024	(111)
USD	497,946	CNY	69,284	BNY Mellon	15/3/2024	121
Net unrealised appreciation						10

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Flex Choice Cautious Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	15,178	USD	12,067	BNY Mellon	15/3/2024	116
USD	80	GBP	101	BNY Mellon	15/3/2024	(1)
Net unrealised appreciation						115
<b>HKD Hedged Share Class</b>						
HKD	122,483	USD	956,694	BNY Mellon	15/3/2024	(221)
USD	10,541	HKD	1,349	BNY Mellon	15/3/2024	2
Net unrealised depreciation						(219)
Total net unrealised appreciation						7,498

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Flex Choice Growth Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets		
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				386,778	iShares MSCI USA SRI UCITS ETF <sup>~</sup>	3,848,364	18.61		
<b>FUNDS</b>				221,305	iShares MSCI World ESG Enhanced UCITS ETF <sup>~</sup>	1,765,350	8.54		
<b>Ireland</b>				8,377	iShares MSCI World Information Technology Sector ESG UCITS ETF <sup>~</sup>	103,772	0.50		
64,069	iShares Asia Investment Grade Corp Bond UCITS ETF <sup>~</sup>	308,979	1.49	19,667	iShares plc - iShares Core FTSE 100 UCITS ETF <sup>~</sup>	186,640	0.90		
119,225	iShares IV Public Limited Company - iShares MSCI Japan SRI UCITS ETF USD <sup>~</sup>	824,739	3.99	338,523	iShares USD Corp Bond ESG UCITS ETF <sup>~</sup>	1,440,077	6.96		
29,986	iShares JP Morgan ESG USD EM Bond UCITS ETF <sup>~</sup>	124,277	0.60	2,224	iShares USD TIPS UCITS ETF <sup>~</sup>	517,258	2.50		
287,278	iShares MSCI EM ESG Enhanced UCITS ETF <sup>~</sup>	1,398,900	6.76	80,393	iShares USD Treasury Bond 0-1 Year UCITS ETF <sup>~</sup>	412,577	1.99		
10,574	iShares MSCI Europe SRI UCITS ETF <sup>~</sup>	1,339,303	6.48	132,036	iShares USD Treasury Bond 20+ Year UCITS ETF <sup>~</sup>	460,079	2.22		
31,432	iShares MSCI Japan ESG Screened UCITS ETF <sup>~</sup>	210,233	1.02	43,639	iShares USD Treasury Bond 3-7 Year UCITS ETF <sup>~</sup>	206,576	1.00		
262,479	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF <sup>~</sup>	1,281,317	6.20	40,735	iShares USD Ultrashort Bond ESG UCITS ETF <sup>~</sup>	206,327	1.00		
73,795	iShares MSCI UK IMI ESG Leaders UCITS ETF <sup>~</sup>	456,455	2.21	<b>Total Funds</b>			20,707,834	100.12	
309,012	iShares MSCI USA ESG Enhanced UCITS ETF <sup>~</sup>	2,807,683	13.57	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				20,707,834	100.12
250,904	iShares MSCI USA ESG Screened UCITS ETF <sup>~</sup>	2,393,624	11.57	<b>Total Portfolio</b>				20,707,834	100.12
55,664	iShares MSCI USA Minimum Volatility ESG UCITS ETF <sup>~</sup>	415,304	2.01	<b>Other Net Liabilities</b>				(24,477)	(0.12)
				<b>Total Net Assets (USD)</b>				20,683,357	100.00

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

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	150,032	USD	22,096,086	Morgan Stanley	5/3/2024	(2,174)
USD	173,638,646	JPY	1,193,889	Deutsche Bank	5/3/2024	31,966
USD	15,929,440	JPY	106,369	Barclays	5/3/2024	(225)
Net unrealised appreciation						29,567
<b>AUD Hedged Share Class</b>						
AUD	607,176	USD	932,500	BNY Mellon	15/3/2024	1,639
USD	62,914	AUD	41,054	BNY Mellon	15/3/2024	(22)
Net unrealised appreciation						1,617
<b>CAD Hedged Share Class</b>						
CAD	18,104	USD	24,408	BNY Mellon	15/3/2024	(84)
USD	198	CAD	146	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(84)
<b>CNH Hedged Share Class</b>						
CNY	3,613,777	USD	26,004,582	BNY Mellon	15/3/2024	(1,858)
USD	96,851	CNY	13,469	BNY Mellon	15/3/2024	17
Net unrealised depreciation						(1,841)
<b>GBP Hedged Share Class</b>						
GBP	93,283	USD	74,160	BNY Mellon	15/3/2024	703
USD	598	GBP	752	BNY Mellon	15/3/2024	(6)
Net unrealised appreciation						697

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# ESG Flex Choice Growth Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>HKD Hedged Share Class</b>						
HKD	1,662,096	USD	12,982,486	BNY Mellon	15/3/2024	(2,983)
USD	305,564	HKD	39,088	BNY Mellon	15/3/2024	38
Net unrealised depreciation						(2,945)
Total net unrealised appreciation						27,011

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Flex Choice Moderate Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				97,989	iShares MSCI World ESG Enhanced UCITS ETF <sup>~</sup>	781,658	4.92	
<b>FUNDS</b>				6,451	iShares MSCI World Information Technology Sector ESG UCITS ETF <sup>~</sup>	79,913	0.50	
<b>Ireland</b>				11,740	iShares plc - iShares Core FTSE 100 UCITS ETF <sup>~</sup>	111,413	0.70	
81,954	iShares Asia Investment Grade Corp Bond UCITS ETF <sup>~</sup>	395,231	2.49	563,176	iShares USD Corp Bond ESG UCITS ETF <sup>~</sup>	2,395,751	15.07	
69,043	iShares IV Public Limited Company - iShares MSCI Japan SRI UCITS ETF USD <sup>~</sup>	477,605	3.00	1,707	iShares USD TIPS UCITS ETF <sup>~</sup>	397,014	2.50	
153,429	iShares JP Morgan ESG USD EM Bond UCITS ETF <sup>~</sup>	635,886	4.00	61,701	iShares USD Treasury Bond 0-1 Year UCITS ETF <sup>~</sup>	316,650	1.99	
149,152	iShares MSCI EM ESG Enhanced UCITS ETF <sup>~</sup>	726,296	4.57	2,464	iShares USD Treasury Bond 1-3 Year UCITS ETF <sup>~</sup>	316,107	1.99	
5,123	iShares MSCI Europe SRI UCITS ETF <sup>~</sup>	648,879	4.08	170,431	iShares USD Treasury Bond 20+ Year UCITS ETF <sup>~</sup>	593,867	3.73	
24,124	iShares MSCI Japan ESG Screened UCITS ETF <sup>~</sup>	161,353	1.01	180,860	iShares USD Treasury Bond 3-7 Year UCITS ETF <sup>~</sup>	856,147	5.38	
182,499	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF <sup>~</sup>	890,887	5.60	28,138	iShares USD Ultrashort Bond ESG UCITS ETF <sup>~</sup>	142,522	0.90	
54,063	iShares MSCI UK IMI ESG Leaders UCITS ETF <sup>~</sup>	334,404	2.10	<b>Total Funds</b>			<b>15,909,850</b>	<b>100.05</b>
237,349	iShares MSCI USA ESG Enhanced UCITS ETF <sup>~</sup>	2,156,553	13.56	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			<b>15,909,850</b>	<b>100.05</b>
101,342	iShares MSCI USA ESG Screened UCITS ETF <sup>~</sup>	966,803	6.08	<b>Total Portfolio</b>			<b>15,909,850</b>	<b>100.05</b>
17,190	iShares MSCI USA Minimum Volatility ESG UCITS ETF <sup>~</sup>	128,253	0.81	<b>Other Net Liabilities</b>			<b>(7,316)</b>	<b>(0.05)</b>
240,875	iShares MSCI USA SRI UCITS ETF <sup>~</sup>	2,396,658	15.07	<b>Total Net Assets (USD)</b>			<b>15,902,534</b>	<b>100.00</b>

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	171,112	USD	25,200,611	Morgan Stanley	5/3/2024	(2,479)
USD	129,741,497	JPY	892,065	Deutsche Bank	5/3/2024	23,885
Net unrealised appreciation						21,406
<b>AUD Hedged Share Class</b>						
AUD	157,014	USD	241,152	BNY Mellon	15/3/2024	430
Net unrealised appreciation						430
<b>CAD Hedged Share Class</b>						
CAD	14,932	USD	20,132	BNY Mellon	15/3/2024	(68)
Net unrealised depreciation						(68)
<b>CNH Hedged Share Class</b>						
CNY	2,698,737	USD	19,426,731	BNY Mellon	15/3/2024	(452)
USD	483,141	CNY	67,074	BNY Mellon	15/3/2024	(32)
Net unrealised depreciation						(484)
<b>GBP Hedged Share Class</b>						
GBP	293,378	USD	233,250	BNY Mellon	15/3/2024	2,231
USD	1,831	GBP	2,302	BNY Mellon	15/3/2024	(20)
Net unrealised appreciation						2,211

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Flex Choice Moderate Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>HKD Hedged Share Class</b>						
HKD	2,052,292	USD	16,030,275	BNY Mellon	15/3/2024	(3,684)
Net unrealised depreciation						(3,684)
Total net unrealised appreciation						19,811

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Austria</b>				USD 784,000	Rogers Communications 4.55% 15/3/2052	598,647	0.19
EUR 200,000	ams-OSRAM 0% 5/3/2025	184,917	0.06	USD 220,000	Rogers Communications 5.3% 15/2/2034*	199,304	0.06
EUR 173,000	ams-OSRAM 10.5% 30/3/2029*	176,410	0.06	USD 250,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	210,000	0.07
		361,327	0.12	USD 269,000	Toronto-Dominion Bank/The 5.532% 17/7/2026	250,227	0.08
<b>Belgium</b>				USD 209,000	TransAlta 7.75% 15/11/2029	199,393	0.06
EUR 200,000	KBC 8% 5/9/2028*	211,400	0.07	USD 3,000	Videotron 3.625% 15/6/2029	2,489	0.00
<b>Canada</b>						4,491,242	1.46
USD 73,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	62,659	0.02	<b>Cayman Islands</b>			
USD 121,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	98,094	0.04	USD 11,000	GGAM Finance 7.75% 15/5/2026	10,308	0.00
USD 87,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	75,267	0.02	USD 51,000	GGAM Finance 8% 15/2/2027	48,094	0.02
USD 30,000	1375209 BC 9% 30/1/2028	27,213	0.01	USD 23,000	GGAM Finance 8% 15/6/2028	21,960	0.01
USD 318,000	Bausch + Lomb 8.375% 1/10/2028	306,449	0.10	USD 97,000	Seagate HDD Cayman 8.25% 15/12/2029	95,768	0.03
USD 62,000	Bombardier 6% 15/2/2028	55,397	0.02	USD 115,000	Seagate HDD Cayman 8.5% 15/7/2031	114,445	0.04
USD 171,000	Bombardier 7.125% 15/6/2026	158,826	0.05			290,575	0.10
USD 64,000	Bombardier 7.5% 1/2/2029	59,887	0.02	<b>Cyprus</b>			
USD 142,000	Bombardier 7.875% 15/4/2027	131,131	0.04	EUR 375,000	Bank of Cyprus 2.5% 24/6/2027*	351,413	0.11
USD 104,000	Bombardier 8.75% 15/11/2030	100,522	0.03	<b>Finland</b>			
USD 115,000	Canadian National Railway 4.45% 20/1/2049	95,091	0.03	EUR 600,000	Citycon 3.625% 10/6/2026*	424,140	0.14
USD 252,000	Canadian National Railway 5.85% 1/11/2033	247,163	0.08	EUR 210,000	SBB Treasury 0.75% 14/12/2028	130,421	0.04
USD 50,000	Canadian National Railway 6.125% 1/11/2053	52,434	0.02	EUR 310,000	SBB Treasury 1.125% 26/11/2029	190,634	0.06
USD 200,000	First Quantum Minerals 9.375% 1/3/2029	191,487	0.06			745,195	0.24
USD 28,000	Garda World Security 4.625% 15/2/2027	24,688	0.01	<b>France</b>			
USD 7,000	Garda World Security 6% 1/6/2029	5,620	0.00	EUR 100,000	Accor 2.625% 30/1/2025	98,317	0.03
USD 88,000	Garda World Security 7.75% 15/2/2028	82,419	0.03	EUR 100,000	Accor 7.25% 11/1/2029	109,096	0.04
USD 21,000	Garda World Security 9.5% 1/11/2027	19,359	0.00	USD 209,000	Altice France 5.125% 15/7/2029	146,028	0.05
USD 53,000	GFL Environmental 4.375% 15/8/2029	44,503	0.02	EUR 200,000	Atos 2.5% 7/11/2028	39,530	0.01
USD 74,000	GFL Environmental 4.75% 15/6/2029	63,875	0.02	EUR 125,000	AXA 6.375% 16/7/2033*	128,037	0.04
USD 56,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	53,707	0.02	USD 1,100,000	BNP Paribas 4.625% 25/2/2031*	814,185	0.26
USD 47,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	45,240	0.01	USD 200,000	BNP Paribas 5.971% 28/3/2024	184,243	0.06
USD 182,000	Nutrien 4.9% 27/3/2028*	166,615	0.06	EUR 200,000	BNP Paribas 6.875% 6/12/2029*	205,505	0.07
USD 157,000	Nutrien 5.25% 15/1/2045	135,099	0.05	USD 400,000	BNP Paribas 8.5% 14/8/2028*	381,628	0.12
USD 176,000	Nutrien 5.8% 27/3/2053	163,121	0.05	EUR 100,000	Burger King France 8.647% 1/11/2026	101,216	0.03
USD 75,000	Nutrien 5.9% 7/11/2024	69,233	0.02	GBP 700,000	Clariane 4.125% 2/4/2024*	425,252	0.14
USD 309,000	Rogers Communications 3.7% 15/11/2049	206,748	0.07	USD 536,000	Constellium 3.75% 15/4/2029	440,153	0.14
USD 150,000	Rogers Communications 3.8% 15/3/2032	123,308	0.04	USD 760,000	Credit Agricole 4.75% 23/3/2029	603,934	0.20
USD 103,000	Rogers Communications 4.3% 15/2/2048	76,062	0.03	EUR 100,000	Crown European 3.375% 15/5/2025	99,482	0.03
USD 121,000	Rogers Communications 4.35% 1/5/2049	89,965	0.03	EUR 128,000	Crown European 5% 15/5/2028	131,272	0.04
				EUR 242,000	Elior 3.75% 15/7/2026*	226,184	0.07
				EUR 200,000	Eutelsat 1.5% 13/10/2028*	130,779	0.04
				EUR 100,000	Eutelsat 2% 2/10/2025	93,482	0.03
				EUR 200,000	Forvia 2.75% 15/2/2027	189,851	0.06
				USD 200,000	Iliad 6.5% 15/10/2026	182,143	0.06
				USD 200,000	Iliad 7% 15/10/2028	182,855	0.06
				EUR 163,000	Loxam 6.375% 15/5/2028*	169,263	0.05
				EUR 102,000	Loxam 6.375% 31/5/2029	105,974	0.03
				EUR 100,000	Paprec 6.5% 17/11/2027	105,479	0.04

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	Paprec 7.25% 17/11/2029	106,453	0.04	USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 6.5% 15/7/2025	139,591	0.04
EUR 1,300,000	RCI Banque 2.625% 18/2/2030	1,277,250	0.42	USD 975,000	AIB 4.263% 10/4/2025	896,548	0.29
USD 450,000	Societe Generale 5.375% 18/11/2030	335,560	0.11	EUR 359,000	AIB 6.25% 23/6/2025	356,038	0.12
USD 600,000	Societe Generale 8% 29/9/2025*	555,321	0.18	USD 365,000	Bank of Ireland 6.253% 16/9/2026	338,414	0.11
EUR 181,000	Tereos Finance Groupe I 4.75% 30/4/2027	182,159	0.06	EUR 353,000	Bank of Ireland 7.5% 19/5/2025	355,810	0.12
EUR 314,000	Vallourec SACA 8.5% 30/6/2026	315,884	0.10			2,614,567	0.85
EUR 2,989	Worldline 0% 30/7/2026	268,852	0.09				
		8,335,367	2.70				
	<b>Germany</b>				<b>Italy</b>		
EUR 500,000	Bayer 7% 25/9/2083	503,000	0.16	EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	94,410	0.03
EUR 200,000	BRANICKS 2.25% 22/9/2026	62,700	0.02	EUR 756,000	Banco BPM 2.875% 29/6/2031	722,925	0.23
EUR 100,000	Commerzbank 4.625% 17/1/2031	100,625	0.03	EUR 200,000	Banco BPM 3.375% 19/1/2032*	190,000	0.06
EUR 600,000	Commerzbank 6.125% 9/10/2025	580,950	0.19	EUR 300,000	Banco BPM 4.875% 17/1/2030	303,828	0.10
EUR 200,000	Commerzbank 6.75% 5/10/2033	210,696	0.07	EUR 178,000	Cedacri Mergeco 9.401% 15/5/2028	179,043	0.06
USD 430,000	Deutsche Bank 1.447% 1/4/2025	394,675	0.13	EUR 100,000	Cerved 9.175% 15/2/2029*	96,909	0.03
USD 305,000	Deutsche Bank 2.129% 24/11/2026	263,601	0.09	EUR 270,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	291,329	0.09
USD 235,000	Deutsche Bank 5.706% 8/2/2028	215,408	0.07	EUR 192,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	185,735	0.06
USD 800,000	Deutsche Bank 6% 30/10/2025	653,750	0.21	EUR 236,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028*	215,244	0.07
USD 250,000	Deutsche Bank 6.119% 14/7/2026	231,074	0.07	EUR 152,000	Inter Media and Communication 6.75% 9/2/2027	148,212	0.05
USD 270,000	Deutsche Bank 6.819% 20/11/2029	257,835	0.08	GBP 126,000	Intesa Sanpaolo 5.148% 10/6/2030*	134,841	0.04
USD 210,000	Deutsche Bank 7.079% 10/2/2034	193,263	0.06	EUR 780,000	Intesa Sanpaolo 5.5% 1/3/2028*	738,075	0.24
EUR 200,000	Deutsche Bank 10% 1/12/2027	209,200	0.07	EUR 500,000	Nexi 0% 24/2/2028	435,354	0.14
EUR 200,000	Deutsche Lufthansa 3.5% 14/7/2029*	193,180	0.06	EUR 500,000	Poste Italiane 2.625% 24/3/2029	430,625	0.14
EUR 207,000	Gruenthal 4.125% 15/5/2028	203,812	0.07	EUR 100,000	Rekeep 7.25% 1/2/2026*	90,506	0.03
EUR 100,000	Schaeffler 4.5% 14/8/2026	100,935	0.03	EUR 100,000	Telecom Italia 1.625% 18/1/2029	86,770	0.03
EUR 100,000	Schaeffler 4.75% 14/8/2029	101,407	0.04	EUR 100,000	Telecom Italia 5.25% 17/3/2055	95,477	0.03
EUR 600,000	Tele Columbus 3.875% 2/5/2025	374,106	0.12	EUR 541,000	Telecom Italia 6.875% 15/2/2028	575,286	0.19
EUR 180,000	TK Elevator Holdco 6.625% 15/7/2028*	173,808	0.06	EUR 524,000	UniCredit 7.5% 3/6/2026	541,685	0.18
EUR 330,000	TK Elevator Midco 4.375% 15/7/2027*	320,496	0.10			5,556,254	1.80
EUR 180,000	TUI Cruises 6.5% 15/5/2026*	181,402	0.06		<b>Japan</b>		
EUR 100,000	WEPA Hygieneprodukte 5.625% 15/1/2031	100,875	0.03	USD 300,000	Mitsubishi UFJ Financial 0.953% 19/7/2025	271,466	0.09
		5,626,798	1.82	USD 477,000	Mitsubishi UFJ Financial 3.195% 18/7/2029	400,400	0.13
	<b>Greece</b>			EUR 298,000	SoftBank 2.125% 6/7/2024	294,749	0.10
EUR 150,000	Alpha Bank 5% 12/5/2030*	149,774	0.05	EUR 109,000	SoftBank 2.875% 6/1/2027	104,024	0.03
	<b>Ireland</b>			EUR 155,000	SoftBank 3.125% 19/9/2025	151,788	0.05
USD 223,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	189,817	0.06	EUR 389,000	SoftBank 3.875% 6/7/2032*	350,857	0.12
USD 210,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 30/1/2032	164,038	0.05	EUR 100,000	SoftBank 4% 19/9/2029	95,197	0.03
USD 195,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.625% 15/10/2027	174,311	0.06	EUR 100,000	SoftBank 5% 15/4/2028	100,551	0.03
				USD 430,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	374,743	0.12
				USD 245,000	Sumitomo Mitsui Financial 3.944% 19/7/2028*	216,635	0.07
				USD 215,000	Takeda Pharmaceutical 3.175% 9/7/2050	136,773	0.04
				USD 51,000	Toyota Motor 5.118% 13/7/2028	47,962	0.01
						2,545,145	0.82

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

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Jersey</b>				USD 1,280,000	Enel Finance International 1.375% 12/7/2026	1,075,836	0.35
USD 213,000	Aptiv 5.4% 15/3/2049	176,658	0.06	USD 1,135,000	ING Groep 3.875% 16/5/2027	852,728	0.28
USD 672,000	Aptiv / Aptiv 3.25% 1/3/2032	534,756	0.17	USD 223,000	ING Groep 5.75% 16/11/2026	193,623	0.06
USD 137,000	Aptiv / Aptiv 4.15% 1/5/2052	96,989	0.03	USD 200,000	ING Groep 8% 16/5/2030	186,187	0.06
USD 200,000	Ardonagh Finance 8.875% 15/2/2032	181,288	0.06	USD 209,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	159,499	0.05
EUR 200,000	Ardonagh Finco 6.875% 15/2/2031	198,563	0.06	USD 20,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	17,619	0.01
USD 200,000	Ardonagh Finco 7.75% 15/2/2031	183,096	0.06	EUR 257,000	OI European 6.25% 15/5/2028*	267,718	0.09
GBP 100,000	CPUK Finance 4.5% 28/8/2027*	105,944	0.03	USD 60,000	Sensata Technologies 4% 15/4/2029	50,273	0.02
GBP 200,000	CPUK Finance 4.875% 28/8/2025	230,321	0.08	EUR 100,000	Summer BidCo 10% 15/2/2029	102,659	0.03
		1,707,615	0.55	EUR 200,000	Telefonica Europe 3.875% 22/6/2026*	195,692	0.06
<b>Luxembourg</b>				EUR 600,000	Telefonica Europe 6.135% 3/2/2030	609,432	0.20
GBP 260,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	268,064	0.09	EUR 100,000	Telefonica Europe 6.75% 7/6/2031*	106,436	0.04
EUR 100,000	Aroundtown 0% 16/7/2026*	86,144	0.03	USD 111,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	94,859	0.03
EUR 1,200,000	Aroundtown 3.375% 23/9/2024	600,900	0.19	EUR 113,000	Titan II 5.125% 15/7/2029	99,501	0.03
USD 93,000	Camelot Finance 4.5% 1/11/2026	81,955	0.03	EUR 100,000	United 6.75% 15/2/2031*	101,304	0.03
GBP 366,000	Cidron Aida Finco 6.25% 1/4/2028*	414,681	0.13	EUR 100,000	United 8.134% 15/2/2031	100,250	0.03
USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	180,954	0.06	EUR 200,000	VZ Secured Financing 3.5% 15/1/2032*	179,000	0.06
EUR 338,000	Dana Financing Luxembourg 8.5% 15/7/2031*	372,550	0.12	EUR 269,000	VZ Vendor Financing II 2.875% 15/1/2029	234,232	0.08
EUR 142,000	Ephios Subco 3 7.875% 31/1/2031	151,848	0.05	EUR 130,000	Wp/ap Telecom III 5.5% 15/1/2030	120,811	0.04
EUR 400,000	European TopSoho 4% 21/9/2021***	182,000	0.06	EUR 255,000	Ziggo 2.875% 15/1/2030*	228,016	0.07
EUR 175,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	138,524	0.05	USD 400,000	Ziggo Bond 5.125% 28/2/2030*	315,414	0.10
USD 200,000	Herens Holdco 4.75% 15/5/2028	161,230	0.05			6,036,115	1.96
EUR 144,000	Monitchem HoldCo 3 8.75% 1/5/2028	151,181	0.05	<b>Portugal</b>			
EUR 100,000	Motion Finco 7.375% 15/6/2030	104,252	0.03	EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	192,050	0.06
USD 114,000	Telecom Italia Capital 6% 30/9/2034	97,427	0.03	EUR 400,000	EDP - Energias de Portugal 1.875% 2/8/2081	374,700	0.12
USD 196,000	Telecom Italia Capital 6.375% 15/11/2033	173,609	0.05			566,750	0.18
USD 64,000	Telecom Italia Capital 7.2% 18/7/2036	58,653	0.02	<b>Singapore</b>			
USD 265,000	Telecom Italia Capital 7.721% 4/6/2038	249,477	0.08	USD 290,000	Pfizer Investment Enterprises 4.65% 19/5/2030	263,523	0.08
USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	173,802	0.06	USD 303,000	Pfizer Investment Enterprises 4.75% 19/5/2033	272,502	0.09
		3,647,251	1.18	USD 270,000	Pfizer Investment Enterprises 5.11% 19/5/2043	240,224	0.08
<b>Netherlands</b>				USD 354,000	Pfizer Investment Enterprises 5.3% 19/5/2053	320,269	0.10
EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	192,150	0.06	USD 159,000	Pfizer Investment Enterprises 5.34% 19/5/2063	141,348	0.05
EUR 200,000	ABN AMRO Bank 6.875% 22/9/2031	200,215	0.07			1,237,866	0.40
EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027*	187,500	0.06	<b>Spain</b>			
USD 199,000	Elastic 4.125% 15/7/2029	165,161	0.05	EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026*	795,480	0.26
				EUR 200,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	219,230	0.07
				EUR 700,000	Banco de Sabadell 2.5% 15/4/2031	666,823	0.22

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Banco de Sabadell 5.75% 15/3/2026*	189,357	0.06	USD 351,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	324,587	0.11
EUR 200,000	Banco de Sabadell 6% 16/8/2033	205,606	0.07	USD 195,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	181,213	0.06
EUR 200,000	Bankinter 7.375% 15/8/2028	203,306	0.06	USD 725,000	HSBC 2.633% 7/11/2025	653,708	0.21
EUR 200,000	CaixaBank 5.875% 9/10/2027	195,010	0.06	USD 200,000	HSBC 4.25% 14/3/2024	184,245	0.06
EUR 100,000	Cellnex Finance 2% 15/9/2032	84,899	0.03	USD 275,000	HSBC 4.375% 23/11/2026	246,868	0.08
EUR 500,000	Cellnex Finance 2% 15/2/2033	423,319	0.14	USD 200,000	HSBC 4.583% 19/6/2029	177,758	0.06
EUR 500,000	Cellnex Telecom 0.75% 20/11/2031	416,203	0.13	USD 310,000	HSBC 4.6% 17/12/2030	237,476	0.08
EUR 300,000	Cellnex Telecom 2.125% 11/8/2030	305,101	0.10	EUR 200,000	HSBC 4.75% 4/7/2029*	184,211	0.06
EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029*	97,445	0.03	USD 250,000	HSBC 6% 22/5/2027	218,541	0.07
EUR 340,000	Lorca Telecom Bondco 4% 18/9/2027	335,325	0.11	USD 200,000	HSBC 6.375% 30/3/2025	182,504	0.06
		4,137,104	1.34	USD 505,000	HSBC 7.39% 3/11/2028	494,265	0.16
				GBP 136,000	Kier 9% 15/2/2029	161,085	0.05
	<b>Sweden</b>			USD 855,000	Lloyds Banking 4.582% 10/12/2025	772,910	0.25
EUR 1,800,000	Heimstaden Bostad 2.625% 1/2/2027	979,650	0.32	EUR 569,000	Lloyds Banking 4.947% 27/6/2025*	554,064	0.18
EUR 246,000	Verisure 9.25% 15/10/2027	263,810	0.08	USD 325,000	Lloyds Banking 6.75% 27/6/2026*	291,662	0.09
		1,243,460	0.40	USD 200,000	Lloyds Banking 7.5% 27/9/2025*	181,591	0.06
				USD 200,000	Lloyds Banking 8% 27/9/2029	181,854	0.06
	<b>Switzerland</b>			USD 200,000	Merlin Entertainments 5.75% 15/6/2026	181,988	0.06
USD 342,000	Credit Suisse 4.75% 9/8/2024	313,800	0.10	GBP 188,000	Mobico 4.25% 26/11/2025*	201,038	0.06
USD 250,000	Credit Suisse 7.5% 15/2/2028	248,333	0.08	GBP 200,000	Nationwide Building Society 5.75% 20/6/2027*	216,560	0.07
USD 200,000	UBS 4.375% 10/2/2031*	147,724	0.05	USD 283,000	NatWest 5.583% 1/3/2028	261,242	0.08
USD 410,000	UBS 4.875% 12/2/2027*	345,094	0.11	EUR 100,000	Pinnacle Bidco 8.25% 11/10/2028*	104,879	0.04
USD 756,000	UBS 5.959% 12/1/2034	707,672	0.23	GBP 106,000	Pinnacle Bidco 10% 11/10/2028*	130,471	0.04
USD 200,000	UBS 6.875% 7/8/2025	182,501	0.06	GBP 237,000	Premier Foods Finance 3.5% 15/10/2026	264,386	0.08
USD 707,000	UBS 7% 19/2/2025*	651,787	0.21	USD 162,000	Rio Tinto Finance USA 5% 9/3/2033	149,524	0.05
USD 615,000	UBS 9.016% 15/11/2033	682,658	0.22	GBP 200,000	Santander UK 6.75% 24/6/2024	233,445	0.08
USD 200,000	UBS 9.25% 13/11/2033*	203,980	0.07	EUR 150,000	Thames Water Utilities Finance 4% 18/4/2027*	142,725	0.05
		3,483,549	1.13	USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	160,210	0.05
				EUR 100,000	Vodafone 3% 27/8/2080*	89,094	0.03
	<b>United Kingdom</b>			GBP 322,000	Vodafone 4.875% 3/10/2078*	369,007	0.12
USD 230,000	Barclays 3.932% 7/5/2025	211,182	0.07	USD 20,000	Vodafone 5.625% 10/2/2053	17,845	0.01
USD 225,000	Barclays 5.088% 20/6/2030	196,775	0.06	USD 39,000	Vodafone 6.15% 27/2/2037	37,669	0.01
USD 310,000	Barclays 5.2% 12/5/2026	282,592	0.09	EUR 215,000	Vodafone 6.5% 30/8/2084*	228,742	0.07
USD 360,000	Barclays 5.829% 9/5/2027	332,768	0.11			12,365,205	4.01
USD 450,000	Barclays 6.125% 15/12/2025*	395,490	0.13	<b>United States</b>			
GBP 200,000	Barclays 6.375% 15/12/2025	225,726	0.07	USD 29,000	Acadia Healthcare 5% 15/4/2029	25,281	0.01
USD 695,000	Barclays 8% 15/3/2029*	631,940	0.20	USD 48,000	Acadia Healthcare 5.5% 1/7/2028	42,812	0.01
USD 200,000	Barclays 9.625% 15/12/2029	191,307	0.06	USD 21,000	Acushnet 7.375% 15/10/2028	19,960	0.01
GBP 200,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	217,995	0.07	USD 8,000	ADT Security 4.125% 1/8/2029	6,680	0.00
GBP 705,000	Bellis Acquisition 4.5% 16/2/2026*	795,407	0.26	USD 162,000	ADT Security 4.875% 15/7/2032	135,001	0.04
GBP 100,000	Boparan Finance 7.625% 30/11/2025*	111,160	0.04				
EUR 100,000	British Telecommunications 1.874% 18/8/2080*	96,081	0.03				
USD 200,000	British Telecommunications 4.25% 23/11/2081	172,801	0.06				
GBP 100,000	British Telecommunications 8.375% 20/12/2083*	123,121	0.04				
GBP 330,000	Heathrow Finance 4.125% 1/9/2029	363,493	0.12				

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



# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 44,000	Advanced Drainage Systems 5% 30/9/2027	39,224	0.01	USD 45,040	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	41,152	0.01
USD 172,000	Advanced Drainage Systems 6.375% 15/6/2030	159,235	0.05	USD 192,306	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	173,348	0.06
USD 658,000	AES 1.375% 15/1/2026	561,314	0.18	USD 930,000	American Express 3.55% 15/9/2026	775,143	0.25
USD 286,000	AES 2.45% 15/1/2031	215,433	0.07	USD 228,000	American Honda Finance 2% 24/3/2028	188,533	0.06
USD 193,000	AES 5.45% 1/6/2028	177,736	0.06	USD 505,000	American Honda Finance 5.125% 7/7/2028	469,767	0.15
USD 96,000	Aetna 3.875% 15/8/2047	66,433	0.02	USD 110,000	American Tower 1.3% 15/9/2025	95,374	0.03
USD 49,000	Aetna 4.125% 15/11/2042	36,293	0.01	USD 255,000	American Tower 1.6% 15/4/2026	217,937	0.07
USD 135,000	AHP Health Partners 5.75% 15/7/2029	112,453	0.04	USD 610,000	American Tower 1.875% 15/10/2030	452,553	0.15
USD 229,000	Air Lease 1.875% 15/8/2026	193,947	0.06	USD 174,000	American Tower 3.375% 15/10/2026	153,132	0.05
USD 180,000	Air Lease 3% 1/2/2030	144,662	0.05	USD 167,000	American Tower 3.55% 15/7/2027	145,993	0.05
USD 321,000	Air Lease 5.85% 15/12/2027	299,980	0.10	USD 1,389,000	American Tower 3.95% 15/3/2029	1,204,113	0.39
USD 28,000	Air Products and Chemicals 1.5% 15/10/2025	24,415	0.01	USD 10,000	American Tower 4% 1/6/2025	9,043	0.00
USD 64,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	56,060	0.02	USD 100,000	American Tower 4.4% 15/2/2026	90,678	0.03
USD 5,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	4,107	0.00	USD 79,000	Amgen 2.77% 1/9/2053	44,590	0.01
USD 82,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	72,920	0.02	USD 190,000	Amgen 3% 15/1/2052	117,194	0.04
USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	42,293	0.02	USD 181,000	Amgen 4.2% 22/2/2052	136,150	0.04
USD 39,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	35,447	0.01	USD 250,000	Amgen 4.563% 15/6/2048	199,975	0.06
USD 52,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	48,220	0.02	USD 77,000	Amgen 4.663% 15/6/2051	61,922	0.02
USD 100,000	Alexander Funding Trust II 7.467% 31/7/2028	96,648	0.03	USD 40,000	Amgen 4.875% 1/3/2053	33,174	0.01
USD 193,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	162,571	0.05	USD 215,000	Amgen 5.15% 2/3/2028	198,822	0.06
USD 127,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	113,554	0.04	USD 381,000	Amgen 5.25% 2/3/2033	350,958	0.11
USD 53,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	48,523	0.02	USD 195,000	Amgen 5.65% 2/3/2053	180,370	0.06
USD 182,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	167,033	0.05	USD 60,000	Amgen 5.75% 2/3/2063	55,561	0.02
USD 219,000	Allied Universal Holdco 7.875% 15/2/2031	200,333	0.07	USD 108,000	AMN Healthcare 4% 15/4/2029	87,410	0.03
USD 57,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	52,463	0.02	USD 82,000	AMN Healthcare 4.625% 1/10/2027	71,149	0.02
USD 104,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	95,532	0.03	USD 46,000	AmWINS 4.875% 30/6/2029	39,153	0.01
USD 1,050,000	Ally Financial 4.7% 15/5/2026	826,624	0.27	USD 28,000	AmWINS 6.375% 15/2/2029	25,905	0.01
USD 575,000	Ally Financial 5.75% 20/11/2025*	527,410	0.17	USD 25,000	Analog Devices 1.7% 1/10/2028	20,141	0.01
USD 448,000	Ally Financial 6.848% 3/1/2030	422,685	0.14	USD 67,000	Analog Devices 2.8% 1/10/2041	44,074	0.01
USD 79,000	Amer Sports 6.75% 16/2/2031	72,588	0.02	USD 60,000	Analog Devices 3.5% 5/12/2026	53,440	0.02
USD 121,000	American Airlines 8.5% 15/5/2029	117,046	0.04	USD 76,000	ANGI 3.875% 15/8/2028	60,119	0.02
				USD 114,400	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	94,955	0.03
				USD 56,165	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	46,618	0.02
				USD 25,000	APi DE 4.125% 15/7/2029	20,844	0.01
				USD 29,000	APi DE 4.75% 15/10/2029	24,856	0.01
				USD 133,000	Apple 2.2% 11/9/2029	108,553	0.04
				USD 130,000	Apple 2.65% 8/2/2051	77,833	0.03
				USD 505,000	Apple 2.7% 5/8/2051	303,570	0.10
				USD 15,000	Apple 2.9% 12/9/2027	13,062	0.00
				USD 113,000	Applied Materials 1.75% 1/6/2030	87,052	0.03
				USD 448,000	Applied Materials 2.75% 1/6/2050	279,738	0.09

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 335,000	Applied Materials 3.3% 1/4/2027	295,957	0.10	USD 955,000	Bank of America 3.419% 20/12/2028	824,400	0.27
USD 71,000	APX 5.75% 15/7/2029	62,289	0.02	USD 73,000	Bank of America 3.593% 21/7/2028	63,834	0.02
USD 91,000	APX 6.75% 15/2/2027	83,954	0.03	USD 290,000	Bank of America 3.705% 24/4/2028	254,872	0.08
USD 197,000	Aramark Services 5% 1/2/2028	174,376	0.05	USD 675,000	Bank of America 3.824% 20/1/2028	598,553	0.19
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	149,040	0.05	USD 488,000	Bank of America 3.974% 7/2/2030	423,333	0.14
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	181,096	0.06	USD 108,000	Bank of America 4.443% 20/1/2048	86,401	0.03
USD 20,000	Aretec 10% 15/8/2030	20,075	0.01	USD 73,000	Bank of America 4.75% 21/4/2045	61,097	0.02
USD 59,000	Asbury Automotive 4.5% 1/3/2028	50,718	0.02	USD 761,000	Bank of New York Mellon 3.7% 20/3/2026	660,997	0.21
USD 95,000	Asbury Automotive 5% 15/2/2032	77,765	0.02	USD 164,000	Baxter International 2.539% 1/2/2032	124,167	0.04
USD 83,000	Ashland 3.375% 1/9/2031	64,069	0.02	USD 605,000	Bayer US Finance 6.5% 21/11/2033*	560,039	0.18
USD 96,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	80,436	0.03	USD 224,000	Bayer US Finance II 4.375% 15/12/2028*	192,231	0.06
USD 79,000	AssuredPartners 7.5% 15/2/2032	71,951	0.02	USD 38,000	Beacon Roofing Supply 4.125% 15/5/2029	31,554	0.01
USD 317,000	AthenaHealth 6.5% 15/2/2030	260,969	0.09	USD 63,000	Beacon Roofing Supply 6.5% 1/8/2030	58,499	0.02
USD 1,091,000	Autodesk 2.4% 15/12/2031	837,014	0.27	USD 37,000	Becton Dickinson 3.7% 6/6/2027	32,718	0.01
USD 85,000	Autodesk 3.5% 15/6/2027	75,014	0.02	USD 29,000	Becton Dickinson 4.669% 6/6/2047	23,740	0.01
USD 514,000	Autodesk 4.375% 15/6/2025	468,989	0.15	USD 63,000	Becton Dickinson 4.685% 15/12/2044	52,083	0.02
USD 558,000	AvalonBay Communities 5% 15/2/2033	506,126	0.16	EUR 220,000	Belden 3.375% 15/7/2031	200,642	0.07
USD 115,000	Avantor Funding 3.875% 1/11/2029	95,099	0.03	USD 234,000	Berry Global 1.57% 15/1/2026	200,989	0.07
USD 188,000	Avantor Funding 4.625% 15/7/2028	163,408	0.05	USD 105,000	Berry Global 5.65% 15/1/2034	95,748	0.03
USD 311,000	Aviation Capital 1.95% 20/9/2026	261,185	0.08	USD 161,000	Big River Steel / BRS Finance 6.625% 31/1/2029	149,344	0.05
USD 785,000	Aviation Capital 4.875% 1/10/2025	709,162	0.23	USD 72,000	Block 2.75% 1/6/2026	61,821	0.02
USD 700,000	Aviation Capital 6.75% 25/10/2028	669,646	0.22	USD 254,000	Block 3.5% 1/6/2031	199,944	0.06
USD 49,000	Avient 7.125% 1/8/2030	46,137	0.01	USD 75,000	Boise Cascade 4.875% 1/7/2030	63,647	0.02
USD 49,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	43,748	0.01	USD 70,000	Boston Properties 2.45% 1/10/2033	47,855	0.02
USD 214,000	Axalta Coating Systems 3.375% 15/2/2029	175,023	0.06	USD 17,000	Boston Properties 2.9% 15/3/2030	13,284	0.00
USD 275,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	244,441	0.08	USD 21,000	Boyne USA 4.75% 15/5/2029	17,754	0.01
USD 27,000	B&G Foods 8% 15/9/2028	25,922	0.01	USD 29,000	Bread Financial 9.75% 15/3/2029	27,361	0.01
USD 152,000	Ball 3.125% 15/9/2031	118,035	0.04	USD 107,000	Bristol-Myers Squibb 3.4% 26/7/2029	92,065	0.03
USD 66,000	Ball 6% 15/6/2029	61,098	0.02	USD 45,000	Bristol-Myers Squibb 5.1% 22/2/2031	41,633	0.01
EUR 117,000	Banff Merger Sub 8.375% 1/9/2026	117,365	0.04	USD 95,000	Bristol-Myers Squibb 5.2% 22/2/2034	88,314	0.03
USD 410,000	Bank of America 2.087% 14/6/2029	332,335	0.11	USD 151,000	Bristol-Myers Squibb 5.55% 22/2/2054	141,236	0.05
USD 615,000	Bank of America 2.299% 21/7/2032	459,648	0.15	USD 135,000	Bristol-Myers Squibb 6.4% 15/11/2063	139,611	0.05
USD 40,000	Bank of America 2.687% 22/4/2032	30,926	0.01	USD 131,000	Broadcom 3.419% 15/4/2033	103,217	0.03
USD 10,000	Bank of America 2.884% 22/10/2030	8,138	0.00	USD 121,000	Broadcom 3.75% 15/2/2051	83,832	0.03
USD 621,000	Bank of America 2.972% 4/2/2033	481,998	0.16	USD 129,000	Broadcom 4.15% 15/4/2032	109,386	0.04
USD 25,000	Bank of America 3.194% 23/7/2030	20,773	0.01				

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

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 658,000	Broadcom 4.926% 15/5/2037	566,332	0.18	USD 85,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	78,544	0.03
USD 35,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GCSI Sellco LL 4.5% 1/4/2027	28,401	0.01	USD 371,000	Centene 2.625% 1/8/2031	280,131	0.09
USD 40,000	Builders FirstSource 6.375% 1/3/2034	36,782	0.01	USD 211,000	Centene 3.375% 15/2/2030	171,758	0.06
USD 26,000	Cable One 0% 15/3/2026	20,567	0.01	USD 291,000	Centene 4.625% 15/12/2029	254,188	0.08
USD 108,000	Cable One 1.125% 15/3/2028	74,191	0.02	USD 312,000	CenterPoint Energy Houston Electric 4.95% 1/4/2033	284,009	0.09
USD 83,000	Cable One 4% 15/11/2030	57,637	0.02	USD 215,000	Central Parent / CDK Global 7.25% 15/6/2029	200,018	0.06
USD 240,000	Cablevision Lightpath 5.625% 15/9/2028	183,925	0.06	USD 101,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	95,504	0.03
USD 98,000	Camelot Return Merger Sub 8.75% 1/8/2028	92,438	0.03	USD 57,000	Champions Financing 8.75% 15/2/2029	53,569	0.02
USD 550,000	Capital One Financial 2.618% 2/11/2032	406,147	0.13	USD 52,000	Charles River Laboratories International 4.25% 1/5/2028	44,886	0.01
USD 195,000	Capital One Financial 5.817% 1/2/2034	178,403	0.06	USD 559,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	375,360	0.12
USD 255,000	Capital One Financial 6.377% 8/6/2034	242,707	0.08	USD 326,000	Charter Communications Operating / Charter Communications Operating Capital 5.125% 1/7/2049	228,207	0.07
USD 75,000	Capstone Borrower 8% 15/6/2030	71,515	0.02	USD 33,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	23,666	0.01
USD 1,057,000	Carrier Global 2.242% 15/2/2025	944,491	0.31	USD 85,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	61,968	0.02
USD 75,000	Carrier Global 5.9% 15/3/2034	72,061	0.02	USD 329,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	294,466	0.10
USD 30,000	Carrier Global 6.2% 15/3/2054	30,234	0.01	USD 488,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	428,593	0.14
USD 19,000	Carvana 12% 1/12/2028	16,893	0.01	USD 31,000	Chemours 4.625% 15/11/2029	23,870	0.01
USD 24,300	Carvana 14% 1/6/2031	21,980	0.01	USD 29,000	Chemours 5.75% 15/11/2028	23,758	0.01
EUR 152,000	Catalent Pharma Solutions 2.375% 1/3/2028	146,558	0.05	USD 57,000	Chobani / Chobani Finance 4.625% 15/11/2028	48,627	0.02
USD 183,000	Catalent Pharma Solutions 3.125% 15/2/2029	163,131	0.05	USD 227,000	Chobani / Chobani Finance 7.625% 1/7/2029	210,672	0.07
USD 18,000	Catalent Pharma Solutions 3.5% 1/4/2030	16,021	0.01	USD 80,000	CHS/Community Health Systems 4.75% 15/2/2031	55,917	0.02
USD 22,000	Catalent Pharma Solutions 5% 15/7/2027	19,977	0.01	USD 70,000	CHS/Community Health Systems 5.25% 15/5/2030	51,344	0.02
USD 98,000	CCO / CCO Capital 4.25% 1/2/2031	72,795	0.02	USD 22,000	CHS/Community Health Systems 5.625% 15/3/2027	18,561	0.01
USD 123,000	CCO / CCO Capital 4.25% 15/1/2034	84,582	0.03	USD 196,000	CHS/Community Health Systems 6% 15/1/2029	154,621	0.05
USD 14,000	CCO / CCO Capital 4.5% 15/8/2030	10,731	0.00	USD 120,000	Cisco Systems 4.95% 26/2/2031	110,932	0.04
USD 14,000	CCO / CCO Capital 4.75% 1/3/2030	10,989	0.00	USD 90,000	Cisco Systems 5.05% 26/2/2034	83,636	0.03
USD 39,000	CCO / CCO Capital 4.75% 1/2/2032	29,122	0.01	USD 40,000	Cisco Systems 5.3% 26/2/2054	37,560	0.01
USD 88,000	CCO / CCO Capital 5% 1/2/2028	74,889	0.02	USD 130,000	Citigroup 1.122% 28/1/2027	110,560	0.04
USD 30,000	CCO / CCO Capital 5.125% 1/5/2027	26,157	0.01	USD 490,000	Citigroup 2.976% 5/11/2030	399,348	0.13
USD 8,000	CCO / CCO Capital 5.375% 1/6/2029	6,664	0.00				
USD 27,000	CCO / CCO Capital 6.375% 1/9/2029	23,378	0.01				
USD 257,000	CCO / CCO Capital 7.375% 1/3/2031	229,384	0.08				
USD 78,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	71,625	0.02				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 50,000	Citigroup 3.52% 27/10/2028	43,343	0.01	USD 80,000	CSX 3.35% 15/9/2049	53,118	0.02
USD 131,000	Citigroup 3.668% 24/7/2028	114,658	0.04	USD 77,000	CSX 4.25% 15/3/2029	69,214	0.02
USD 850,000	Citigroup 3.887% 10/1/2028	753,850	0.24	USD 50,000	CSX 4.3% 1/3/2048	39,580	0.01
USD 225,000	Citigroup 6.174% 25/5/2034	209,107	0.07	USD 46,000	CSX 4.75% 15/11/2048	38,975	0.01
USD 92,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	85,855	0.03	USD 45,000	Cummins 5.45% 20/2/2054	41,736	0.01
USD 322,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	298,608	0.10	USD 169,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	153,345	0.05
USD 401,000	Clarivate Science 3.875% 1/7/2028	336,515	0.11	USD 40,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	38,365	0.01
USD 227,000	Clarivate Science 4.875% 1/7/2029	190,094	0.06	USD 170,000	CVS Health 1.3% 21/8/2027	137,866	0.04
USD 92,000	Clear Channel Outdoor 5.125% 15/8/2027	79,620	0.02	USD 214,000	CVS Health 5.05% 25/3/2048	176,211	0.05
USD 155,000	Clear Channel Outdoor 7.5% 1/6/2029	118,759	0.04	USD 100,000	CVS Health 5.125% 20/7/2045	84,083	0.03
USD 76,000	Clear Channel Outdoor 7.75% 15/4/2028*	61,044	0.02	USD 45,000	CVS Health 5.875% 1/6/2053	41,510	0.01
USD 319,000	Clear Channel Outdoor 9% 15/9/2028*	307,244	0.10	USD 210,000	Darling Ingredients 6% 15/6/2030	190,766	0.06
USD 175,000	Clearway Energy Operating 3.75% 15/1/2032	134,468	0.04	USD 26,000	Dell International / EMC 3.45% 15/12/2051	16,486	0.01
USD 305,000	Clearway Energy Operating 4.75% 15/3/2028	262,904	0.09	USD 275,000	Dell International / EMC 6.02% 15/6/2026	256,838	0.08
USD 662,000	Cloud Software 6.5% 31/3/2029	567,558	0.18	USD 6,000	Dell International / EMC 8.35% 15/7/2046	7,017	0.00
USD 329,000	Cloud Software 9% 30/9/2029	282,752	0.09	USD 176,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	153,128	0.05
USD 19,000	Clydesdale Acquisition 6.625% 15/4/2029	17,434	0.01	USD 28,000	Dream Finders Homes 8.25% 15/8/2028	26,928	0.01
USD 83,000	Clydesdale Acquisition 8.75% 15/4/2030	72,963	0.02	USD 237,000	Dun & Bradstreet 5% 15/12/2029*	201,071	0.06
USD 371,000	Commonwealth Edison 3.85% 15/3/2052	264,591	0.09	USD 145,000	DuPont de Nemours 5.319% 15/11/2038	132,722	0.04
USD 94,000	CommScope 6% 1/3/2026	78,514	0.02	USD 28,000	DuPont de Nemours 5.419% 15/11/2048	25,468	0.01
USD 53,000	CommScope Technologies 6% 15/6/2025	38,152	0.01	USD 94,000	Dycom Industries 4.5% 15/4/2029	79,845	0.03
USD 70,000	Compass Diversified 5.25% 15/4/2029	60,752	0.02	USD 201,000	Ecolab 2.7% 15/12/2051	117,839	0.04
USD 126,000	CoreLogic 4.5% 1/5/2028	103,050	0.03	USD 367,000	Element Solutions 3.875% 1/9/2028	307,011	0.10
USD 39,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	36,405	0.01	USD 39,000	Elevance Health 2.55% 15/3/2031	30,540	0.01
USD 45,000	Covanta 4.875% 1/12/2029	36,392	0.01	USD 450,000	Elevance Health 3.65% 1/12/2027	396,875	0.13
USD 91,000	Covanta 5% 1/9/2030	72,114	0.02	USD 113,000	Elevance Health 3.7% 15/9/2049	79,022	0.03
USD 62,000	Crocs 4.125% 15/8/2031	48,822	0.02	USD 85,000	Elevance Health 5.5% 15/10/2032	79,864	0.03
USD 6,000	Crowdstrike 3% 15/2/2029	4,883	0.00	USD 25,000	Elevance Health 6.1% 15/10/2052	24,797	0.01
USD 147,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	129,915	0.04	USD 638,000	Eli Lilly 4.7% 9/2/2034	582,346	0.19
USD 26,000	Crown Castle 1.05% 15/7/2026	21,691	0.01	USD 105,000	Eli Lilly 5% 9/2/2054	95,634	0.03
USD 88,000	Crown Castle 2.5% 15/7/2031	66,549	0.02	EUR 143,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	150,611	0.05
USD 85,000	Crown Castle 5.6% 1/6/2029	78,915	0.03	USD 275,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	254,553	0.08
USD 35,000	Crown Castle 5.8% 1/3/2034	32,789	0.01	USD 112,000	Encompass Health 4.5% 1/2/2028	97,748	0.03
USD 222,000	CSC 4.125% 1/12/2030	153,320	0.05	USD 49,000	Encompass Health 4.625% 1/4/2031	40,882	0.01
USD 200,000	CSC 4.5% 15/11/2031	136,993	0.05	USD 14,000	Encompass Health 4.75% 1/2/2030	11,963	0.00
USD 200,000	CSC 11.75% 31/1/2029	192,641	0.06				
USD 28,000	CSX 2.5% 15/5/2051	15,796	0.01				

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



# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 200,000	Encore Capital 5.375% 15/2/2026	223,455	0.07	USD 85,000	GATX 5.4% 15/3/2027	78,511	0.03
USD 23,000	Entegris 4.375% 15/4/2028	19,752	0.01	USD 32,000	GCI 4.75% 15/10/2028	26,529	0.01
USD 278,000	Entegris 4.75% 15/4/2029	242,047	0.08	USD 104,000	Gen Digital 6.75% 30/9/2027	96,384	0.03
USD 511,000	Equinix 1.55% 15/3/2028	410,314	0.13	USD 190,000	Gilead Sciences 2.8% 1/10/2050	113,102	0.04
USD 105,000	Equinix 2.5% 15/5/2031	80,974	0.03	USD 1,073,000	Gilead Sciences 3.65% 1/3/2026	961,095	0.31
USD 205,000	Equinix 2.9% 18/11/2026	178,103	0.06	USD 45,000	Gilead Sciences 4.15% 1/3/2047	34,449	0.01
USD 52,000	Equinix 3% 15/7/2050	31,205	0.01	USD 130,000	Gilead Sciences 4.5% 1/2/2045	105,586	0.03
USD 90,000	Equinix 3.2% 18/11/2029	74,719	0.02	USD 315,000	Gilead Sciences 4.75% 1/3/2046	264,607	0.09
USD 50,000	Equinix 3.4% 15/2/2052	31,988	0.01	USD 175,000	Gilead Sciences 5.55% 15/10/2053	164,931	0.05
USD 124,000	Equinix 3.9% 15/4/2032	103,954	0.03	USD 1,225,017	Ginnie Mae II Pool 2.5% 20/1/2050	939,032	0.30
USD 174,000	Fair Isaac 4% 15/6/2028	149,048	0.05	USD 1,049,588	Ginnie Mae II Pool 2.5% 20/3/2050	802,094	0.26
USD 579,035	Fannie Mae Pool 5% 1/10/2052	519,505	0.17	USD 1,253,028	Ginnie Mae II Pool 2.5% 20/8/2050	977,589	0.32
USD 260,000	FedEx 3.1% 5/8/2029	217,958	0.07	USD 1,953,292	Ginnie Mae II Pool 2.5% 20/10/2050	1,523,890	0.49
USD 60,000	FedEx 4.55% 1/4/2046	47,185	0.02	USD 744,195	Ginnie Mae II Pool 2.5% 20/10/2050	580,604	0.19
USD 14,000	FedEx 5.25% 15/5/2050	12,176	0.00	USD 1,217,321	Ginnie Mae II Pool 2.5% 20/11/2050	950,713	0.31
USD 345,000	Fidelity National Information Services 1.15% 1/3/2026	294,157	0.10	USD 9,347,726	Ginnie Mae II Pool 2.5% 20/2/2051	7,461,724	2.42
USD 53,000	Fidelity National Information Services 4.7% 15/7/2027	48,505	0.02	USD 850,073	Ginnie Mae II Pool 2.5% 20/2/2051	667,042	0.22
USD 31,000	Fiesta Purchaser 7.875% 1/3/2031	29,485	0.01	USD 1,842,981	Ginnie Mae II Pool 2.5% 20/2/2051	1,432,876	0.46
USD 52,000	Fifth Third Bancorp 4.337% 25/4/2033	43,498	0.01	USD 1,525,547	Ginnie Mae II Pool 2.5% 20/5/2051	1,186,703	0.38
USD 120,000	Fifth Third Bancorp 5.631% 29/1/2032*	109,860	0.04	USD 1,006,638	Ginnie Mae II Pool 3% 20/4/2051	816,166	0.26
USD 220,000	Fifth Third Bancorp 6.339% 27/7/2029	208,345	0.07	USD 1,083,488	Ginnie Mae II Pool 3% 20/4/2051	877,849	0.28
USD 412,000	Fifth Third Bancorp 6.361% 27/10/2028	387,562	0.13	USD 3,022,352	Ginnie Mae II Pool 3% 20/4/2051	2,476,240	0.80
USD 510,000	FirstEnergy Transmission 4.35% 15/1/2025	465,040	0.15	USD 1,943,997	Ginnie Mae II Pool 3% 20/5/2051	1,575,040	0.51
USD 285,000	Fiserv 2.75% 1/7/2024	260,182	0.08	USD 5,324,041	Ginnie Mae II Pool 3% 20/5/2051	4,319,629	1.40
USD 171,000	Fiserv 3.85% 1/6/2025	154,504	0.05	USD 3,874,964	Ginnie Mae II Pool 3% 20/5/2051	3,143,939	1.02
USD 69,000	Fiserv 4.4% 1/7/2049	53,254	0.02	USD 3,903,837	Ginnie Mae II Pool 3% 20/5/2051	3,222,512	1.04
USD 31,000	Ford Motor 6.1% 19/8/2032	28,507	0.01	USD 1,367,562	Ginnie Mae II Pool 3% 20/5/2051	1,108,808	0.36
USD 200,000	Ford Motor Credit 7.35% 6/3/2030	195,649	0.06	USD 3,337,857	Ginnie Mae II Pool 3% 20/6/2051	2,708,164	0.88
USD 47,000	Fortrea 7.5% 1/7/2030	44,292	0.01	USD 90,365	Ginnie Mae II Pool 3% 20/9/2051	73,010	0.02
USD 6,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	5,297	0.00	USD 313,022	Ginnie Mae II Pool 3% 20/2/2052	254,509	0.08
USD 230,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	222,151	0.07	USD 399,842	Ginnie Mae II Pool 3% 20/3/2052	324,153	0.11
USD 63,000	Foundation Building Materials 6% 1/3/2029	50,723	0.02	USD 524,442	Ginnie Mae II Pool 3% 20/3/2052	424,867	0.14
USD 97,000	Freeport-McMoRan 5.4% 14/11/2034	86,802	0.03	USD 540,736	Ginnie Mae II Pool 3% 20/3/2052	437,793	0.14
USD 59,000	Frontier Communications 5% 1/5/2028	50,361	0.01	USD 581,709	Ginnie Mae II Pool 3% 20/3/2052	474,988	0.15
USD 120,000	Frontier Communications 5.875% 15/10/2027	107,006	0.04	USD 281,652	Ginnie Mae II Pool 3.5% 20/7/2042	236,557	0.08
USD 13,000	Frontier Communications 8.625% 15/3/2031	12,107	0.00	USD 531,841	Ginnie Mae II Pool 3.5% 20/7/2042	446,688	0.15
USD 255,000	Frontier Communications 8.75% 15/5/2030	239,273	0.08	USD 889,379	Ginnie Mae II Pool 3.5% 20/12/2043	746,981	0.24
				USD 1,231,291	Ginnie Mae II Pool 3.5% 20/5/2044	1,034,150	0.34
				USD 552,390	Ginnie Mae II Pool 3.5% 20/10/2046	460,815	0.15
				USD 225,707	Ginnie Mae II Pool 3.5% 20/4/2048	187,558	0.06

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,966,952	Ginnie Mae II Pool 3.5% 20/5/2048	1,634,382	0.53	USD 40,000	Goldman Sachs 3.814% 23/4/2029	34,873	0.01
USD 2,039,812	Ginnie Mae II Pool 3.5% 20/6/2051	1,677,779	0.54	USD 200,000	Goldman Sachs 5.7% 1/11/2024	184,521	0.06
USD 1,244,676	Ginnie Mae II Pool 3.5% 20/6/2051	1,047,781	0.34	USD 9,000	Goodyear Tire & Rubber 5.625% 30/4/2033	7,436	0.00
USD 1,067,288	Ginnie Mae II Pool 3.5% 20/6/2051	898,410	0.29	USD 6,250,525	Government National Mortgage Association 2.5% 20/10/2051	781,984	0.25
USD 1,232,300	Ginnie Mae II Pool 3.5% 20/6/2051	1,032,743	0.34	EUR 146,000	Graphic Packaging International 2.625% 1/2/2029	136,005	0.04
USD 1,432,430	Ginnie Mae II Pool 3.5% 20/6/2051	1,200,059	0.39	USD 103,000	Graphic Packaging International 3.5% 15/3/2028	87,012	0.03
USD 1,944,699	Ginnie Mae II Pool 3.5% 20/6/2051	1,659,330	0.54	USD 30,000	Gray Television 5.875% 15/7/2026*	26,117	0.01
USD 689,689	Ginnie Mae II Pool 3.5% 20/7/2051	578,392	0.19	USD 52,000	Gray Television 7% 15/5/2027	42,895	0.01
USD 305,395	Ginnie Mae II Pool 3.5% 20/8/2051	255,944	0.08	USD 243,000	GTCR W-2 Merger Sub 7.5% 15/1/2031	233,313	0.08
USD 68,140	Ginnie Mae II Pool 3.5% 20/9/2051	56,783	0.02	USD 130,000	GYP III 4.625% 1/5/2029	111,153	0.04
USD 56,612	Ginnie Mae II Pool 3.5% 20/9/2051	47,370	0.02	USD 18,000	Hanesbrands 4.875% 15/5/2026	16,023	0.00
USD 39,104	Ginnie Mae II Pool 3.5% 20/9/2051	32,743	0.01	USD 131,000	HAT I / HAT II 3.375% 15/6/2026	112,565	0.04
USD 190,820	Ginnie Mae II Pool 3.5% 20/3/2052	159,836	0.05	USD 54,000	HAT I / HAT II 8% 15/6/2027	51,699	0.02
USD 195,717	Ginnie Mae II Pool 3.5% 20/3/2052	163,936	0.05	USD 85,000	HB Fuller 4% 15/2/2027	74,942	0.02
USD 243,565	Ginnie Mae II Pool 3.5% 20/3/2052	204,223	0.07	USD 39,000	HB Fuller 4.25% 15/10/2028	33,345	0.01
USD 1,371,692	Ginnie Mae II Pool 4% 20/9/2047	1,162,134	0.38	USD 198,000	HCA 3.5% 1/9/2030	163,148	0.05
USD 417,617	Ginnie Mae II Pool 4% 20/4/2049	360,303	0.12	USD 90,000	HCA 3.5% 15/7/2051	56,269	0.02
USD 292,553	Ginnie Mae II Pool 4% 20/10/2049	251,595	0.08	USD 175,000	HCA 3.625% 15/3/2032	141,018	0.05
USD 520,030	Ginnie Mae II Pool 4% 20/10/2049	446,152	0.14	USD 70,000	HCA 4.625% 15/3/2052	53,019	0.02
USD 319,940	Ginnie Mae II Pool 4% 20/11/2049	273,826	0.09	USD 447,000	HCA 5.25% 15/6/2049	371,583	0.12
USD 463,621	Ginnie Mae II Pool 4% 20/7/2051	400,284	0.13	USD 195,000	HCA 5.375% 1/9/2026	179,510	0.06
USD 88,000	GN Bondco 9.5% 15/10/2031*	79,827	0.03	USD 70,000	HCA 5.45% 1/4/2031	64,306	0.02
USD 115,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	94,421	0.03	USD 23,000	HCA 5.5% 15/6/2047	19,844	0.01
USD 43,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	38,285	0.01	USD 105,000	HCA 6% 1/4/2054	96,214	0.03
USD 40,000	Goldman Sachs 1.093% 9/12/2026	34,188	0.01	USD 243,000	HealthEquity 4.5% 1/10/2029	205,755	0.07
USD 205,000	Goldman Sachs 1.992% 27/1/2032	151,905	0.05	USD 165,000	Healthpeak 1.35% 1/2/2027	136,881	0.04
USD 125,000	Goldman Sachs 2.383% 21/7/2032	93,922	0.03	USD 34,000	Healthpeak 3% 15/1/2030	27,545	0.01
USD 563,000	Goldman Sachs 2.615% 22/4/2032	432,866	0.14	USD 76,000	Healthpeak 5.25% 15/12/2032	68,604	0.02
USD 190,000	Goldman Sachs 2.65% 21/10/2032	144,841	0.05	USD 153,000	Herc 5.5% 15/7/2027	138,162	0.04
USD 260,000	Goldman Sachs 3.691% 5/6/2028	228,941	0.07	USD 23,000	Hilton Domestic Operating 3.625% 15/2/2032	18,098	0.01
USD 190,000	Goldman Sachs 3.75% 25/2/2026	170,765	0.06	USD 114,000	Hilton Domestic Operating 3.75% 1/5/2029	95,428	0.03
				USD 100,000	Hilton Domestic Operating 4.875% 15/1/2030	87,270	0.03
				USD 91,000	Hilton Domestic Operating 5.75% 1/5/2028	83,886	0.03
				USD 48,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 6.625% 15/1/2032	44,277	0.01
				USD 152,000	Hologic 3.25% 15/2/2029	124,908	0.04
				USD 236,000	Home Depot 3.35% 15/4/2050	158,150	0.05
				USD 65,000	Home Depot 3.9% 15/6/2047	48,423	0.02
				USD 60,000	Home Depot 4.2% 1/4/2043	47,969	0.02
				USD 35,000	Home Depot 4.5% 6/12/2048	28,686	0.01
				USD 74,000	Howard Hughes 4.125% 1/2/2029	60,304	0.02
				USD 83,000	Howard Hughes 5.375% 1/8/2028	71,982	0.02

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

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 350,000	HP 3% 17/6/2027	301,700	0.10	USD 16,000	JPMorgan Chase 4.85% 1/2/2044	13,910	0.00
USD 286,000	HUB International 7.25% 15/6/2030	268,735	0.09	USD 75,000	JPMorgan Chase 4.95% 1/6/2045	65,020	0.02
USD 577,000	HUB International 7.375% 31/1/2032	535,592	0.17	USD 377,000	JPMorgan Chase 5.299% 24/7/2029	349,114	0.11
USD 15,000	Hughes Satellite Systems 5.25% 1/8/2026	11,869	0.00	USD 395,000	JPMorgan Chase 5.336% 23/1/2035	363,008	0.12
USD 175,000	Humana 5.95% 15/3/2034	167,103	0.05	USD 35,000	JPMorgan Chase 5.717% 14/9/2033	32,702	0.01
USD 67,000	Huntington Bancshares 5.023% 17/5/2033	58,465	0.02	USD 312,000	JPMorgan Chase Bank 5.11% 8/12/2026	288,042	0.09
USD 306,000	Huntington Bancshares 5.709% 2/2/2035	279,168	0.09	USD 29,000	KB Home 7.25% 15/7/2030	27,618	0.01
USD 81,000	Huntington Bancshares 6.208% 21/8/2029	76,034	0.02	USD 155,000	KeyCorp 6.401% 6/3/2035	143,738	0.05
USD 45,000	Intel 2.8% 12/8/2041	29,574	0.01	USD 267,000	KLA 3.3% 1/3/2050	178,212	0.06
USD 10,000	Intel 3.2% 12/8/2061	5,951	0.00	USD 262,000	KLA 4.1% 15/3/2029	234,991	0.08
USD 85,000	Intel 4.25% 15/12/2042	67,841	0.02	USD 87,150	Kobe US Midco 2.925% 1/11/2026	68,761	0.02
USD 25,000	Intel 5.05% 5/8/2062	21,435	0.01	USD 104,000	Kontoor Brands 4.125% 15/11/2029	86,399	0.03
USD 10,000	Intel 5.6% 21/2/2054	9,238	0.00	USD 133,000	Korn Ferry 4.625% 15/12/2027	115,890	0.04
USD 291,000	Intel 5.7% 10/2/2053	272,583	0.09	USD 102,000	Kraft Heinz Foods 3% 1/6/2026	89,720	0.03
USD 85,000	Intel 5.9% 10/2/2063	81,848	0.03	USD 45,000	Kraft Heinz Foods 4.375% 1/6/2046	34,585	0.01
USD 10,000	Intercontinental Exchange 3.75% 1/12/2025	8,983	0.00	USD 466,000	Kraft Heinz Foods 4.875% 1/10/2049	385,087	0.12
USD 133,000	Intercontinental Exchange 3.75% 21/9/2028	116,744	0.04	USD 23,000	Kraft Heinz Foods 5.2% 15/7/2045	19,920	0.01
USD 11,000	Intercontinental Exchange 4.25% 21/9/2048	8,546	0.00	USD 6,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	5,096	0.00
USD 82,000	Intercontinental Exchange 4.6% 15/3/2033	72,251	0.02	USD 12,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	9,930	0.00
USD 45,000	Intercontinental Exchange 4.95% 15/6/2052	38,795	0.01	USD 7,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	6,354	0.00
USD 28,000	Intercontinental Exchange 5.2% 15/6/2062	24,790	0.01	USD 109,000	Lam Research 1.9% 15/6/2030	84,406	0.03
USD 96,000	Interpublic of 3.375% 1/3/2041	65,202	0.02	USD 83,000	Lam Research 2.875% 15/6/2050	51,906	0.02
EUR 343,000	IQVIA 2.25% 15/3/2029*	308,968	0.10	USD 777,000	Lam Research 3.75% 15/3/2026	699,050	0.23
USD 209,000	IQVIA 5% 15/5/2027	187,406	0.06	USD 87,000	Lam Research 4.875% 15/3/2049	76,011	0.02
USD 26,000	Iron Mountain 5.625% 15/7/2032	22,385	0.01	USD 7,000	Lamar Media 4% 15/2/2030	5,764	0.00
USD 223,000	Iron Mountain 7% 15/2/2029	208,938	0.07	USD 9,000	Legacy LifePoint Health 4.375% 15/2/2027	7,707	0.00
USD 101,000	Iron Mountain Information Management Services 5% 15/7/2032	83,329	0.03	USD 147,000	Level 3 Financing 3.4% 1/3/2027	138,880	0.05
USD 522,000	JPMorgan Chase 1.47% 22/9/2027	437,824	0.14	USD 16,000	Level 3 Financing 3.625% 15/1/2029	8,848	0.00
USD 115,000	JPMorgan Chase 2.069% 1/6/2029	93,510	0.03	USD 157,000	Level 3 Financing 4.625% 15/9/2027	94,062	0.03
USD 290,000	JPMorgan Chase 2.301% 15/10/2025	261,914	0.08	USD 181,000	Level 3 Financing 10.5% 15/5/2030	172,462	0.06
USD 310,000	JPMorgan Chase 2.525% 19/11/2041	197,254	0.06	USD 224,000	Levi Strauss 3.5% 1/3/2031	178,597	0.06
USD 300,000	JPMorgan Chase 3.109% 22/4/2041	208,765	0.07	USD 24,000	LGI Homes 8.75% 15/12/2028	23,071	0.01
USD 160,000	JPMorgan Chase 3.157% 22/4/2042	111,160	0.04	EUR 244,000	Liberty Mutual 3.625% 23/5/2059	243,353	0.08
USD 275,000	JPMorgan Chase 4.005% 23/4/2029	242,418	0.08	USD 20,000	LifePoint Health 9.875% 15/8/2030	19,143	0.01
USD 105,000	JPMorgan Chase 4.125% 15/12/2026	94,746	0.03				

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

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 114,000	LifePoint Health 11% 15/10/2030	111,249	0.04	USD 365,000	Morgan Stanley 1.512% 20/7/2027	307,830	0.10
USD 79,000	Lindblad Expeditions 6.75% 15/2/2027	73,178	0.02	USD 1,555,000	Morgan Stanley 1.593% 4/5/2027	1,322,100	0.43
USD 59,000	Lindblad Expeditions 9% 15/5/2028	57,538	0.02	USD 100,000	Morgan Stanley 2.239% 21/7/2032	74,495	0.02
USD 83,000	Lions Gate Capital 5.5% 15/4/2029*	57,400	0.02	USD 295,000	Morgan Stanley 2.699% 22/1/2031	235,703	0.08
USD 106,000	Live Nation Entertainment 4.75% 15/10/2027	92,903	0.03	USD 270,000	Morgan Stanley 3.591% 22/7/2028	236,132	0.08
USD 75,000	Lowe's 2.8% 15/9/2041	48,391	0.02	USD 727,000	Morgan Stanley 3.772% 24/1/2029	635,191	0.21
USD 182,000	Lowe's 3% 15/10/2050	108,895	0.03	USD 111,000	Morgan Stanley 5.164% 20/4/2029	101,860	0.03
USD 50,000	Lowe's 3.5% 1/4/2051	32,398	0.01	USD 466,000	Morgan Stanley 5.449% 20/7/2029	432,195	0.14
USD 125,000	Lowe's 3.7% 15/4/2046	87,377	0.03	USD 367,000	Morgan Stanley 5.466% 18/1/2035	338,430	0.11
USD 105,000	Lowe's 4.65% 15/4/2042	86,550	0.03	USD 260,000	Morgan Stanley 6.627% 1/11/2034	260,261	0.08
USD 95,000	Lowe's 5% 15/4/2040	83,288	0.03	USD 13,000	Motorola Solutions 2.3% 15/11/2030	9,890	0.00
USD 215,000	Lowe's 5.125% 15/4/2050	183,644	0.06	USD 130,000	Motorola Solutions 4.6% 23/2/2028	117,781	0.04
USD 134,000	Lowe's 5.8% 15/9/2062	123,556	0.04	USD 6,000	Motorola Solutions 5.5% 1/9/2044	5,245	0.00
USD 77,000	Lumen Technologies 4% 15/2/2027	43,087	0.01	USD 57,000	Mueller Water Products 4% 15/6/2029	47,502	0.02
USD 151,000	Madison IAQ 5.875% 30/6/2029	123,370	0.04	USD 155,000	Nasdaq 5.55% 15/2/2034	144,464	0.05
USD 32,000	Marsh & McLennan 2.25% 15/11/2030	24,942	0.01	USD 190,000	Nationstar Mortgage 5% 1/2/2026	170,233	0.06
USD 40,000	Marsh & McLennan 2.375% 15/12/2031	30,699	0.01	USD 12,000	Nationstar Mortgage 5.125% 15/12/2030	9,889	0.00
USD 41,000	Marsh & McLennan 5.7% 15/9/2053	39,259	0.01	USD 41,000	Nationstar Mortgage 5.75% 15/11/2031	34,677	0.01
USD 125,000	Mastercard 3.35% 26/3/2030	106,643	0.03	USD 39,000	Nationstar Mortgage 6% 15/1/2027	35,351	0.01
USD 21,000	Mastercard 3.65% 1/6/2049	15,467	0.01	USD 154,000	Nationstar Mortgage 7.125% 1/2/2032	140,092	0.05
USD 150,000	Mastercard 3.85% 26/3/2050	114,233	0.04	USD 39,000	Navient 5.5% 15/3/2029	32,555	0.01
USD 63,000	Match II 3.625% 1/10/2031	48,900	0.02	USD 56,000	Navient 9.375% 25/7/2030	54,104	0.02
USD 47,000	Match II 4.125% 1/8/2030	38,118	0.01	USD 99,000	Neogen Food Safety 8.625% 20/7/2030	96,843	0.03
USD 24,000	Match II 5.625% 15/2/2029	21,172	0.01	USD 33,000	Neptune Bidco US 9.29% 15/4/2029	28,578	0.01
USD 32,000	Mattel 6.2% 1/10/2040	28,919	0.01	USD 38,000	NESCO II 5.5% 15/4/2029	32,605	0.01
USD 352,000	Mauser Packaging Solutions 7.875% 15/8/2026	328,526	0.11	USD 119,000	Newmont 2.8% 1/10/2029	97,649	0.03
USD 4,000	Mauser Packaging Solutions 9.25% 15/4/2027	3,593	0.00	USD 19,000	Nexstar Media 5.625% 15/7/2027	16,637	0.01
USD 117,000	McAfee 7.375% 15/2/2030	95,403	0.03	USD 283,000	NextEra Energy Operating Partners 4.25% 15/9/2024	253,021	0.08
USD 182,000	Medline Borrower 5.25% 1/10/2029	155,282	0.05	USD 44,000	NextEra Energy Operating Partners 7.25% 15/1/2029	41,200	0.01
USD 150,000	Mercedes-Benz Finance North America 5% 11/1/2034	135,777	0.04	USD 33,000	NextEra Energy Partners 0% 15/11/2025	27,028	0.01
USD 60,000	Merck 4% 7/3/2049	46,223	0.02	USD 33,000	NextEra Energy Partners 2.5% 15/6/2026	27,573	0.01
USD 60,000	Merck 5% 17/5/2053	53,677	0.02	USD 3,000	NFP 8.5% 1/10/2031	3,049	0.00
USD 50,000	Merck 6.5% 1/12/2033	52,065	0.02	USD 110,000	Norfolk Southern 3.05% 15/5/2050	68,316	0.02
USD 108,000	MGIC Investment 5.25% 15/8/2028	96,492	0.03				
USD 176,000	Microsoft 2.525% 1/6/2050	104,896	0.03				
USD 284,000	Microsoft 2.921% 17/3/2052	181,207	0.06				
USD 109,000	MicroStrategy 6.125% 15/6/2028	96,758	0.03				
USD 98,000	Molina Healthcare 3.875% 15/11/2030	79,186	0.03				
USD 84,000	Molina Healthcare 4.375% 15/6/2028	72,215	0.02				
USD 382,000	Morgan Stanley 0.985% 10/12/2026	325,186	0.11				

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



# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 65,000	Norfolk Southern 3.155% 15/5/2055	39,477	0.01	USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	169,007	0.05
USD 90,000	Norfolk Southern 3.4% 1/11/2049	59,858	0.02	USD 88,000	Otis Worldwide 2.293% 5/4/2027	75,055	0.02
USD 88,000	Norfolk Southern 3.7% 15/3/2053	60,516	0.02	USD 102,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	83,789	0.03
USD 75,000	Norfolk Southern 3.8% 1/8/2028	66,252	0.02	USD 10,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	8,146	0.00
USD 94,000	Norfolk Southern 4.837% 1/10/2041	80,799	0.03	USD 116,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027*	102,459	0.04
USD 75,000	Northern Trust 3.15% 3/5/2029	64,093	0.02	USD 53,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	50,753	0.02
USD 434,000	Novelis 3.25% 15/11/2026	371,609	0.12	USD 144,000	Owens-Brockway Glass Container 7.25% 15/5/2031	134,141	0.04
USD 194,000	Novelis 3.875% 15/8/2031	151,038	0.05	USD 43,000	Paramount Global 4.6% 15/1/2045	27,251	0.01
USD 4,000	Novelis 4.75% 30/1/2030	3,368	0.00	USD 30,000	Paramount Global 4.9% 15/8/2044	19,436	0.01
USD 40,000	NRG Energy 7% 15/3/2033	38,611	0.01	USD 123,000	Paramount Global 5.85% 1/9/2043	90,484	0.03
USD 260,000	Nucor 2% 1/6/2025	230,036	0.07	USD 123,000	Pediatrix Medical 5.375% 15/2/2030	100,994	0.03
USD 295,000	Nucor 3.95% 23/5/2025	267,822	0.09	USD 57,000	PennyMac Financial Services 7.875% 15/12/2029	53,886	0.02
USD 130,000	NVIDIA 3.5% 1/4/2040	100,315	0.03	USD 279,000	Pfizer 4.3% 15/6/2043	226,114	0.07
USD 266,000	Ohio Power 1.625% 15/1/2031	196,145	0.06	USD 19,000	Pike 8.625% 31/1/2031	18,516	0.01
USD 350,000	Ohio Power 4% 1/6/2049	252,160	0.08	USD 233,000	PNC Financial Services 2.55% 22/1/2030	185,000	0.06
USD 250,000	Ohio Power 5% 1/6/2033	226,573	0.07	USD 1,225,000	PNC Financial Services 3.4% 15/9/2026	957,823	0.31
EUR 407,000	Olympus Water US 9.625% 15/11/2028*	438,538	0.14	USD 483,000	PNC Financial Services 5.676% 22/1/2035	446,877	0.14
USD 200,000	Oncor Electric Delivery 2.7% 15/11/2051	114,680	0.04	USD 338,000	PNC Financial Services 6.875% 20/10/2034	338,968	0.11
USD 25,000	Oncor Electric Delivery 3.75% 1/4/2045	18,339	0.01	USD 160,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	146,112	0.05
USD 319,000	Oncor Electric Delivery 3.8% 30/9/2047	227,009	0.07	USD 79,000	Progressive 6.25% 1/12/2032	78,946	0.03
USD 50,000	Oncor Electric Delivery 3.8% 1/6/2049	36,330	0.01	USD 215,000	Prologis 2.875% 15/11/2029	177,880	0.06
USD 168,000	Oncor Electric Delivery 4.3% 15/5/2028	151,218	0.05	USD 214,000	Prologis 3.875% 15/9/2028	188,903	0.06
USD 82,000	Oncor Electric Delivery 4.6% 1/6/2052	67,070	0.02	USD 289,000	Prologis 5.25% 15/6/2053	259,467	0.08
USD 20,000	Oncor Electric Delivery 5.25% 30/9/2040	18,392	0.01	USD 95,000	PTC 3.625% 15/2/2025	85,679	0.03
USD 88,000	OneMain Finance 4% 15/9/2030	68,368	0.02	USD 36,000	PTC 4% 15/2/2028	30,885	0.01
USD 12,000	OneMain Finance 5.375% 15/11/2029	10,279	0.00	USD 640,000	Public Service Electric and Gas 3.1% 15/3/2032	516,661	0.17
USD 81,000	OneMain Finance 7.875% 15/3/2030	75,941	0.02	USD 609,000	Public Service Electric and Gas 4.65% 15/3/2033	544,167	0.18
USD 163,000	OneMain Finance 9% 15/1/2029	158,231	0.05	USD 70,000	Public Service Electric and Gas 5.125% 15/3/2053	62,548	0.02
USD 123,000	Option Care Health 4.375% 31/10/2029	102,656	0.03	USD 191,000	QUALCOMM 4.3% 20/5/2047	153,527	0.05
USD 375,000	Oracle 3.6% 1/4/2050	244,404	0.08	USD 40,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	28,831	0.01
USD 27,000	Oracle 3.65% 25/3/2041	19,216	0.01	USD 53,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	22,771	0.01
USD 95,000	Oracle 3.85% 15/7/2036	73,949	0.02	USD 290,000	Regency Centers 2.95% 15/9/2029	236,881	0.08
USD 349,000	Oracle 3.95% 25/3/2051	240,403	0.08	USD 117,000	Regency Centers 3.7% 15/6/2030	98,424	0.03
USD 175,000	Oracle 4% 15/7/2046	124,468	0.04				
USD 135,000	Oracle 4.125% 15/5/2045	98,930	0.03				
USD 60,000	Oracle 4.3% 8/7/2034	50,278	0.02				
USD 266,000	Oracle 4.375% 15/5/2055	192,967	0.06				
USD 70,000	Oracle 4.5% 8/7/2044	54,409	0.02				
USD 215,000	Oracle 5.375% 15/7/2040	190,243	0.06				
EUR 219,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	203,484	0.07				

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

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 185,000	Regency Centers 4.65% 15/3/2049	144,912	0.05	USD 67,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	59,243	0.02
USD 116,000	Regency Centers 5.25% 15/1/2034	104,877	0.03	USD 114,000	Sirius XM Radio 3.125% 1/9/2026	98,085	0.03
USD 12,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	11,052	0.00	USD 12,000	Sirius XM Radio 4% 15/7/2028	9,972	0.00
USD 111,000	Republic Services 2.3% 1/3/2030	88,032	0.03	USD 120,000	Sirius XM Radio 5% 1/8/2027	105,548	0.03
USD 16,000	Resideo Funding 4% 1/9/2029	12,956	0.00	USD 177,000	Six Flags Entertainment 7.25% 15/5/2031	164,160	0.05
USD 21,000	Ritchie Bros 6.75% 15/3/2028	19,764	0.01	USD 111,000	SLM 3.125% 2/11/2026	94,088	0.03
USD 108,000	Ritchie Bros 7.75% 15/3/2031	104,369	0.03	USD 284,000	Sotheby's/Bidfair 5.875% 1/6/2029	230,105	0.07
USD 29,000	RLJ Lodging Trust 4% 15/9/2029	23,330	0.01	USD 114,000	Spectrum Brands 5% 1/10/2029	102,153	0.03
USD 138,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	117,165	0.04	USD 142,000	SRS Distribution 6% 1/12/2029	121,906	0.04
USD 38,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	30,018	0.01	USD 49,000	SRS Distribution 6.125% 1/7/2029	42,267	0.01
USD 15,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	11,490	0.00	USD 63,000	SS&C Technologies 5.5% 30/9/2027	56,568	0.02
USD 25,000	RXO 7.5% 15/11/2027	23,816	0.01	USD 121,000	Star Parent 9% 1/10/2030	117,633	0.04
USD 276,000	Ryder System 2.85% 1/3/2027	238,642	0.08	USD 13,000	Starwood Property Trust 4.375% 15/1/2027	11,229	0.00
USD 1,025,000	Ryder System 4.625% 1/6/2025	936,360	0.30	USD 92,000	Starwood Property Trust 4.75% 15/3/2025	83,428	0.03
USD 486,000	Ryder System 5.65% 1/3/2028	455,962	0.15	USD 270,000	Steel Dynamics 1.65% 15/10/2027	220,974	0.07
USD 61,000	S&P Global 2.7% 1/3/2029	51,007	0.02	USD 270,000	Steel Dynamics 2.4% 15/6/2025	239,198	0.08
USD 23,000	S&P Global 2.9% 1/3/2032	18,299	0.01	USD 240,000	Steel Dynamics 3.25% 15/10/2050	146,157	0.05
USD 40,000	S&P Global 3.25% 1/12/2049	26,449	0.01	USD 26,000	Stericycle 3.875% 15/1/2029	21,673	0.01
USD 90,000	S&P Global 5.25% 15/9/2033	84,032	0.03	USD 95,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	90,890	0.03
USD 93,000	Sabre GBLB 8.625% 1/6/2027	75,863	0.02	USD 61,000	Surgery Center 6.75% 1/7/2025	56,274	0.02
USD 2,000	Sabre GBLB 11.25% 15/12/2027	1,736	0.00	USD 134,000	Surgery Center 10% 15/4/2027	125,416	0.04
USD 155,000	Santander USA 6.174% 9/1/2030	142,562	0.05	USD 21,000	SWF Escrow Issuer 6.5% 1/10/2029	13,640	0.00
USD 149,000	SBA Communications 3.125% 1/2/2029	121,641	0.04	USD 122,000	Synaptics 4% 15/6/2029	99,239	0.03
USD 215,000	SBA Communications 3.875% 15/2/2027	186,968	0.06	USD 72,000	Teleflex 4.25% 1/6/2028	61,965	0.02
EUR 210,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	228,908	0.07	USD 103,000	Teleflex 4.625% 15/11/2027	90,738	0.03
USD 102,000	Sealed Air 4% 1/12/2027	87,371	0.03	USD 106,000	Tenet Healthcare 6.125% 1/10/2028	96,275	0.03
USD 9,000	Sealed Air 5% 15/4/2029	7,855	0.00	USD 114,000	Tenet Healthcare 6.125% 15/6/2030	104,112	0.04
USD 53,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	48,750	0.02	USD 146,000	Tenet Healthcare 6.75% 15/5/2031	135,580	0.04
USD 45,000	Sealed Air Corp/Sealed Air US 7.25% 15/2/2031	42,855	0.01	USD 67,000	Terex 5% 15/5/2029	57,667	0.02
USD 18,000	Sensata Technologies 3.75% 15/2/2031	14,235	0.00	USD 34,000	Titan International 7% 30/4/2028	31,199	0.01
USD 174,000	Sensata Technologies 4.375% 15/2/2030	146,170	0.05	USD 305,000	Toyota Motor Credit 1.15% 13/8/2027	249,315	0.08
USD 21,000	Service International 4% 15/5/2031	16,959	0.01	USD 325,000	Toyota Motor Credit 2.15% 13/2/2030	257,442	0.08
USD 225,000	Sherwin-Williams 2.3% 15/5/2030	176,275	0.06	USD 34,000	Tri Pointe Homes 5.25% 1/6/2027	30,590	0.01
USD 10,000	Sherwin-Williams 2.9% 15/3/2052	5,988	0.00	USD 374,000	Truist Financial 5.711% 24/1/2035	342,067	0.11
USD 25,000	Sherwin-Williams 3.3% 15/5/2050	16,162	0.01	USD 723,000	Truist Financial 7.161% 30/10/2029	707,771	0.23
USD 52,000	Shift4 Payments 0% 15/12/2025	59,841	0.02				

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

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 65,000	TTMT Escrow Issuer 8.625% 30/9/2027	61,640	0.02	USD 75,000	Verizon Communications 2.85% 3/9/2041	48,939	0.02
USD 33,000	Twilio 3.625% 15/3/2029	27,072	0.01	USD 435,000	Verizon Communications 2.987% 30/10/2056	251,092	0.08
USD 164,000	Twilio 3.875% 15/3/2031	131,644	0.04	USD 290,000	Verizon Communications 3.4% 22/3/2041	205,739	0.07
USD 19,000	Uber Technologies 0% 15/12/2025	19,939	0.01	USD 190,000	Verizon Communications 3.875% 8/2/2029	166,372	0.05
USD 60,000	Uber Technologies 0.875% 1/12/2028	69,181	0.02	USD 191,000	Verizon Communications 4.016% 3/12/2029	167,214	0.05
USD 106,000	Uber Technologies 4.5% 15/8/2029	91,316	0.03	USD 97,000	Verscend Escrow 9.75% 15/8/2026	89,631	0.03
USD 101,000	Uber Technologies 6.25% 15/1/2028	93,325	0.03	USD 176,000	Vertiv 4.125% 15/11/2028	149,507	0.05
USD 597,000	UKG 6.875% 1/2/2031	556,163	0.18	USD 65,000	Viavi Solutions 3.75% 1/10/2029	51,586	0.02
USD 65,000	Union Pacific 3.55% 15/8/2039	49,436	0.02	USD 482,000	VMware 1.4% 15/8/2026	404,392	0.13
USD 120,000	Union Pacific 3.839% 20/3/2060	84,406	0.03	USD 436,000	VMware 1.8% 15/8/2028	348,880	0.11
USD 115,000	Union Pacific 3.95% 15/8/2059	83,083	0.03	USD 630,000	VMware 2.2% 15/8/2031	469,505	0.15
USD 140,000	Union Pacific 4.05% 1/3/2046	106,827	0.03	USD 128,000	Wabash National 4.5% 15/10/2028	108,050	0.03
USD 175,000	Union Pacific 4.3% 1/3/2049	137,094	0.04	USD 4,000	Walgreens Boots Alliance 3.2% 15/4/2030	3,194	0.00
USD 219,000	United Airlines 4.375% 15/4/2026	194,285	0.06	USD 18,000	Walgreens Boots Alliance 4.1% 15/4/2050	12,139	0.00
USD 179,000	United Airlines 4.625% 15/4/2029	152,011	0.05	USD 12,000	Walgreens Boots Alliance 4.8% 18/11/2044*	9,265	0.00
USD 95,000	United Natural Foods 6.75% 15/10/2028	73,041	0.02	USD 114,000	Walmart 2.65% 22/9/2051	68,630	0.02
USD 266,000	United Rentals North America 6% 15/12/2029	245,742	0.08	USD 24,000	Walt Disney 2.75% 1/9/2049	14,305	0.01
USD 295,000	UnitedHealth 2.75% 15/5/2040	197,382	0.06	USD 46,000	Walt Disney 6.65% 15/11/2037	48,149	0.02
USD 206,000	UnitedHealth 2.9% 15/5/2050	126,478	0.04	USD 125,000	Wand NewCo 3 7.625% 30/1/2032	118,175	0.04
USD 98,000	UnitedHealth 3.25% 15/5/2051	63,967	0.02	USD 5,000	Waste Management 1.5% 15/3/2031	3,671	0.00
USD 445,000	UnitedHealth 3.5% 15/8/2039	334,394	0.11	USD 395,000	Welltower 3.85% 15/6/2032	327,361	0.11
USD 135,000	UnitedHealth 4.2% 15/1/2047	105,652	0.03	USD 156,000	Welltower 4.25% 15/4/2028	139,197	0.05
USD 105,000	UnitedHealth 4.75% 15/5/2052	88,525	0.03	USD 46,000	WESCO Distribution 6.375% 15/3/2029	42,439	0.01
USD 24,000	UnitedHealth 5.875% 15/2/2053	23,766	0.01	USD 46,000	WESCO Distribution 6.625% 15/3/2032	42,499	0.01
USD 10,000	UnitedHealth 6.05% 15/2/2063	10,034	0.00	USD 226,000	WESCO Distribution 7.25% 15/6/2028	212,767	0.07
USD 194,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	185,698	0.06	USD 141,000	William Carter 5.625% 15/3/2027	128,125	0.04
USD 17,000	Univision Communications 6.625% 1/6/2027	15,195	0.01	USD 59,000	Williams Scotsman 4.625% 15/8/2028	50,903	0.02
USD 37,000	Univision Communications 7.375% 30/6/2030*	32,961	0.01	USD 108,000	Williams Scotsman 7.375% 1/10/2031	103,253	0.03
USD 215,000	Univision Communications 8% 15/8/2028	198,223	0.06	USD 12,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	10,324	0.00
USD 512,000	US Bancorp 5.836% 12/6/2034	476,895	0.15	USD 96,000	WR Grace 5.625% 15/8/2029*	77,596	0.02
USD 32,000	US Foods 4.625% 1/6/2030	27,055	0.01	USD 55,000	WR Grace 7.375% 1/3/2031	51,180	0.02
USD 84,000	US Foods 4.75% 15/2/2029	72,612	0.02	USD 147,000	WRKCo 4% 15/3/2028	129,550	0.04
USD 40,000	US Foods 6.875% 15/9/2028	37,481	0.01	USD 150,000	WRKCo 4.9% 15/3/2029	137,260	0.04
USD 55,000	US Foods 7.25% 15/1/2032	52,383	0.02	USD 79,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	67,724	0.02
USD 136,000	Ventas Realty 3% 15/1/2030	109,606	0.04	USD 19,000	Yum! Brands 4.75% 15/1/2030	16,544	0.01
USD 53,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	44,762	0.01	USD 418,000	Zayo 4% 1/3/2027*	320,934	0.10
USD 140,000	Verizon Communications 1.5% 18/9/2030	103,724	0.03				
USD 91,000	Verizon Communications 2.55% 21/3/2031	70,846	0.02				
USD 465,000	Verizon Communications 2.65% 20/11/2040*	296,936	0.10				

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

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 105,000	Zayo 6.125% 1/3/2028	73,669	0.02	USD 510	Royal Bank of Canada (Fund receives 15.52% Fixed; and receives/pays return on Caterpillar) (27/3/2024)	154,319	0.05
USD 275,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	227,240	0.07	USD 3,168	Royal Bank of Canada (Fund receives 16.17% Fixed; and receives/pays return on Aramark) (27/3/2024)	87,957	0.03
		159,763,336	51.79	USD 5,262	Royal Bank of Canada (Fund receives 16.59% Fixed; and receives/pays return on Bank of America) (12/3/2024)	164,991	0.05
Total Bonds		225,622,479	73.13	USD 566	Royal Bank of Canada (Fund receives 17.27% Fixed; and receives/pays return on PulteGroup) (21/3/2024)	55,801	0.02
<b>EQUITY LINKED NOTES</b>				USD 2,750	Royal Bank of Canada (Fund receives 18.66% Fixed; and receives/pays return on DXC Technology) (27/3/2024)	55,128	0.02
USD 31	Bank of Montreal (Fund receives 9.6% Fixed; and receives/pays return on Autozone) (11/4/2024)	84,224	0.03	EUR 326	Royal Bank of Canada (Fund receives 22.01% Fixed; and receives/pays return on adidas) (13/3/2024)	59,626	0.02
USD 397	Royal Bank of Canada (Fund receives 10.53% Fixed; and receives/pays return on HCA Healthcare) (21/3/2024)	113,517	0.04	USD 1,508	Royal Bank of Canada (Fund receives 6.51% Fixed; and receives/pays return on Sysco) (21/3/2024)	112,168	0.04
USD 308	Royal Bank of Canada (Fund receives 10.89% Fixed; and receives/pays return on Gartner) (27/3/2024)	131,524	0.04	USD 841	Royal Bank of Canada (Fund receives 7.1% Fixed; and receives/pays return on Fiserv) (27/3/2024)	112,452	0.04
USD 339	Royal Bank of Canada (Fund receives 11.11% Fixed; and receives/pays return on PPG Industries) (13/3/2024)	44,336	0.01	USD 563	Royal Bank of Canada (Fund receives 8.26% Fixed; and receives/pays return on Linde) (27/3/2024)	223,599	0.07
USD 182	Royal Bank of Canada (Fund receives 11.41% Fixed; and receives/pays return on JB Hunt Transport Services) (13/3/2024)	34,274	0.01	USD 346	Royal Bank of Canada (Fund receives 9.36% Fixed; and receives/pays return on Travelers Cos) (13/3/2024)	69,057	0.02
USD 795	Royal Bank of Canada (Fund receives 11.71% Fixed; and receives/pays return on Xylem) (27/3/2024)	90,356	0.03	USD 1,496	Royal Bank of Canada (Fund receives 9.37% Fixed; and receives/pays return on Johnson & Johnson) (14/3/2024)	223,166	0.07
USD 477	Royal Bank of Canada (Fund receives 12.27% Fixed; and receives/pays return on State Street) (13/3/2024)	32,726	0.01	USD 494	Royal Bank of Canada (Fund receives 9.89% Fixed; and receives/pays return on Danaher) (21/3/2024)	113,923	0.04
USD 235	Royal Bank of Canada (Fund receives 13.39% Fixed; and receives/pays return on Cummins) (27/3/2024)	56,677	0.02	USD 192	Toronto-Dominion (Fund receives 14.9% Fixed; and receives/pays return on Goldman Sachs) (7/3/2024)	69,425	0.02
USD 611	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Eaton) (2/5/2024)	156,203	0.05	USD 245	Toronto-Dominion (Fund receives 16.7% Fixed; and receives/pays return on Pnc Financial Services) (7/3/2024)	33,558	0.01
USD 155	Royal Bank of Canada (Fund receives 13.58% Fixed; and receives/pays return on Domino's Pizza) (10/4/2024)	64,230	0.02	USD 854	Toronto-Dominion (Fund receives 17.91% Fixed; and receives/pays return on Morgan Stanley) (7/3/2024)	68,199	0.02
USD 1,096	Royal Bank of Canada (Fund receives 13.87% Fixed; and receives/pays return on Johnson Controls International) (21/3/2024)	58,013	0.02				
USD 553	Royal Bank of Canada (Fund receives 14.83% Fixed; and receives/pays return on Cigna) (27/3/2024)	168,278	0.05				
USD 1,933	Royal Bank of Canada (Fund receives 14.99% Fixed; and receives/pays return on Huntington Bancshares) (13/3/2024)	23,037	0.01				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 461	Mizuho Markets Cayman LP (Fund receives 10.12% Fixed; and receives/pays return on Cboe Global Markets) (27/3/2024)	79,514	0.03	USD 374	Nomura (Fund receives 13.49% Fixed; and receives/pays return on Deere) (3/4/2024)	125,502	0.04
USD 674	Mizuho Markets Cayman LP (Fund receives 10.5% Fixed; and receives/pays return on Zimmer Biomet ) (2/4/2024)	76,356	0.02	USD 316	Nomura (Fund receives 8.51% Fixed; and receives/pays return on S&P Global) (3/4/2024)	125,467	0.04
USD 692	Mizuho Markets Cayman LP (Fund receives 12.92% Fixed; and receives/pays return on Hershey) (1/4/2024)	119,482	0.04	USD 43	BNP Paribas (Fund receives 10.91% Fixed; and receives/pays return on Chipotle Mexican Grill) (28/3/2024)	105,894	0.03
USD 474	Mizuho Markets Cayman LP (Fund receives 15.57% Fixed; and receives/pays return on LPL Financial) (27/3/2024)	113,236	0.04	USD 192	BNP Paribas (Fund receives 11.82% Fixed; and receives/pays return on McKesson) (1/4/2024)	89,549	0.03
USD 315	Mizuho Markets Cayman LP (Fund receives 18.45% Fixed; and receives/pays return on Workday) (11/4/2024)	86,269	0.03	USD 66	BNP Paribas (Fund receives 12.47% Fixed; and receives/pays return on Equinix) (3/4/2024)	54,550	0.02
USD 1,384	Mizuho Markets Cayman LP (Fund receives 20.02% Fixed; and receives/pays return on Harley-Davidson) (1/4/2024)	45,729	0.01	USD 203	BNP Paribas (Fund receives 13.08% Fixed; and receives/pays return on Ulta Beauty) (14/3/2024)	92,337	0.03
USD 466	Mizuho Markets Cayman LP (Fund receives 21.75% Fixed; and receives/pays return on Comerica) (13/3/2024)	21,287	0.01	USD 777	BNP Paribas (Fund receives 13.09% Fixed; and receives/pays return on Pentair) (26/4/2024)	54,703	0.02
USD 1,159	Mizuho Markets Cayman LP (Fund receives 23.37% Fixed; and receives/pays return on Baxter International) (1/4/2024)	43,562	0.01	USD 193	BNP Paribas (Fund receives 13.16% Fixed; and receives/pays return on Parker-Hannifin) (26/3/2024)	91,758	0.03
USD 484	Societe Generale (Fund receives 10.06% Fixed; and receives/pays return on Automatic Data Processing) (25/3/2024)	111,652	0.04	USD 219	BNP Paribas (Fund receives 13.23% Fixed; and receives/pays return on Molina Healthcare) (1/4/2024)	79,180	0.03
USD 417	Societe Generale (Fund receives 10.96% Fixed; and receives/pays return on Nasdaq) (25/3/2024)	21,713	0.01	USD 870	BNP Paribas (Fund receives 13.42% Fixed; and receives/pays return on Prudential Financial) (28/3/2024)	87,711	0.03
USD 1,197	Societe Generale (Fund receives 11.68% Fixed; and receives/pays return on Microsoft) (25/3/2024)	449,202	0.15	USD 593	BNP Paribas (Fund receives 13.55% Fixed; and receives/pays return on Eaton) (26/3/2024)	149,354	0.05
USD 90	Societe Generale (Fund receives 17.38% Fixed; and receives/pays return on Old Dominion Freight Line) (25/3/2024)	34,143	0.01	USD 1,089	BNP Paribas (Fund receives 14.79% Fixed; and receives/pays return on Edwards Lifesciences) (28/3/2024)	85,479	0.03
USD 1,063	Societe Generale (Fund receives 20.6% Fixed; and receives/pays return on Applied Materials) (5/4/2024)	191,946	0.06	USD 575	BNP Paribas (Fund receives 15.16% Fixed; and receives/pays return on Prologis) (8/3/2024)	69,280	0.02
USD 944	Societe Generale (Fund receives 6.91% Fixed; and receives/pays return on Colgate-Palmolive) (5/4/2024)	74,805	0.02	USD 1,693	BNP Paribas (Fund receives 15.29% Fixed; and receives/pays return on Tyson Foods) (27/3/2024)	84,902	0.03
USD 1,920	Societe Generale (Fund receives 6.98% Fixed; and receives/pays return on Mondelez International) (25/3/2024)	130,033	0.04	USD 4,833	BNP Paribas (Fund receives 15.91% Fixed; and receives/pays return on Flex) (26/3/2024)	116,831	0.04
USD 831	Societe Generale (Fund receives 9.27% Fixed; and receives/pays return on UnitedHealth) (12/3/2024)	381,833	0.12	USD 422	BNP Paribas (Fund receives 18.39% Fixed; and receives/pays return on CrowdStrike) (7/3/2024)	96,597	0.03
				USD 1,704	BNP Paribas (Fund receives 18.6% Fixed; and receives/pays return on Ciena) (8/3/2024)	87,559	0.03
				USD 347	BNP Paribas (Fund receives 20.07% Fixed; and receives/pays return on Align Technology) (26/3/2024)	92,449	0.03

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 531	BNP Paribas (Fund receives 20.17% Fixed; and receives/pays return on Stanley Black & Decker) (26/3/2024)	43,547	0.01	USD 413	JP Morgan (Fund receives 8.41% Fixed; and receives/pays return on McDonald's) (2/4/2024)	111,182	0.04
USD 495	BNP Paribas (Fund receives 20.87% Fixed; and receives/pays return on Williams-Sonoma) (15/3/2024)	95,261	0.03	SEK 4,663	Barclays (Fund receives 10.28% Fixed; and receives/pays return on Swedbank) (22/3/2024)	91,786	0.03
USD 360	BNP Paribas (Fund receives 26.27% Fixed; and receives/pays return on Paycom Software) (1/4/2024)	62,435	0.02	USD 185	Barclays (Fund receives 10.47% Fixed; and receives/pays return on Ameriprise Financial) (25/3/2024)	68,041	0.02
USD 2,565	BNP Paribas (Fund receives 31.69% Fixed; and receives/pays return on Macy's) (1/3/2024)	43,598	0.01	USD 354	Barclays (Fund receives 11.14% Fixed; and receives/pays return on Stryker) (25/3/2024)	112,294	0.04
USD 931	BNP Paribas (Fund receives 7.73% Fixed; and receives/pays return on Apple) (6/5/2024)	156,862	0.05	EUR 15,236	Barclays (Fund receives 12.05% Fixed; and receives/pays return on Banco Bilbao Vizcaya Argentaria) (22/3/2024)	136,464	0.04
USD 262	BNP Paribas (Fund receives 7.8% Fixed; and receives/pays return on Intercontinental Exchange) (1/4/2024)	33,394	0.01	GBP 2,298	Barclays (Fund receives 12.79% Fixed; and receives/pays return on Compass) (13/3/2024)	58,096	0.02
USD 719	BNP Paribas (Fund receives 9.49% Fixed; and receives/pays return on Fortive) (1/4/2024)	55,947	0.02	USD 216	Barclays (Fund receives 13.06% Fixed; and receives/pays return on Martin Marietta Materials) (3/4/2024)	110,651	0.04
USD 843	BNP Paribas (Fund receives 9.63% Fixed; and receives/pays return on Microsoft) (26/4/2024)	319,841	0.10	USD 318	Barclays (Fund receives 13.43% Fixed; and receives/pays return on Cadence Design Systems) (2/4/2024)	88,139	0.03
USD 396	BNP Paribas (Fund receives 9.96% Fixed; and receives/pays return on CDW) (28/3/2024)	88,409	0.03	USD 1,074	Barclays (Fund receives 17.8% Fixed; and receives/pays return on Fidelity National Information Services) (10/4/2024)	66,553	0.02
USD 602	JP Morgan (Fund receives 10.45% Fixed; and receives/pays return on Hilton Worldwide) (28/3/2024)	111,495	0.04	USD 2,395	Barclays (Fund receives 19.82% Fixed; and receives/pays return on Freeport-McMoRan) (15/3/2024)	85,004	0.03
USD 1,921	JP Morgan (Fund receives 11.07% Fixed; and receives/pays return on Apple) (27/3/2024)	323,389	0.10	USD 218	Barclays (Fund receives 19.94% Fixed; and receives/pays return on Arista Networks) (2/4/2024)	54,995	0.02
USD 1,922	JP Morgan (Fund receives 12.28% Fixed; and receives/pays return on Starbucks) (25/3/2024)	167,334	0.05	USD 398	Barclays (Fund receives 22.76% Fixed; and receives/pays return on Polaris) (25/3/2024)	33,737	0.01
USD 206	JP Morgan (Fund receives 14.99% Fixed; and receives/pays return on Tractor Supply) (26/3/2024)	46,228	0.01	USD 798	Barclays (Fund receives 6.61% Fixed; and receives/pays return on Mastercard) (25/3/2024)	340,793	0.11
USD 1,072	JP Morgan (Fund receives 15.81% Fixed; and receives/pays return on Bunge Global) (28/3/2024)	90,522	0.03	USD 355	Barclays (Fund receives 7.55% Fixed; and receives/pays return on Waste Management) (2/4/2024)	66,302	0.02
USD 2,237	JP Morgan (Fund receives 16.43% Fixed; and receives/pays return on Corteva) (26/3/2024)	111,169	0.04	SEK 3,974	Barclays (Fund receives 8.92% Fixed; and receives/pays return on Volvo) (22/3/2024)	92,582	0.03
USD 253	JP Morgan (Fund receives 17.34% Fixed; and receives/pays return on Eli Lilly) (27/3/2024)	169,676	0.05	USD 1,589	Barclays (Fund receives 9.09% Fixed; and receives/pays return on Coca-Cola) (2/4/2024)	87,877	0.03
USD 957	JP Morgan (Fund receives 21.87% Fixed; and receives/pays return on Synchrony Financial) (14/3/2024)	34,597	0.01	USD 1,759	Barclays (Fund receives 9.28% Fixed; and receives/pays return on Amphenol) (15/3/2024)	171,250	0.05
EUR 788	JP Morgan (Fund receives 7.35% Fixed; and receives/pays return on Henkel) (5/3/2024)	54,643	0.02	USD 671	Barclays (Fund receives 9.68% Fixed; and receives/pays return on Progressive) (15/3/2024)	114,755	0.04

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,743	Barclays (Fund receives 9.82% Fixed; and receives/pays return on SAP) (22/3/2024)	457,717	0.15	USD 146	Nomura (Fund receives 10.71% Fixed; and receives/pays return on United Rentals) (29/4/2024)	91,533	0.03
USD 920	Citigroup (Fund receives 10.55% Fixed; and receives/pays return on Cardinal Health) (26/3/2024)	91,861	0.03	USD 3,823	Nomura (Fund receives 10.85% Fixed; and receives/pays return on Apple) (21/3/2024)	642,188	0.21
USD 891	Citigroup (Fund receives 10.94% Fixed; and receives/pays return on Fastenal) (11/3/2024)	57,687	0.02	USD 287	Nomura (Fund receives 11.52% Fixed; and receives/pays return on Ferguson) (5/3/2024)	50,632	0.02
USD 331	Citigroup (Fund receives 12.1% Fixed; and receives/pays return on Thermo Fisher Scientific) (25/3/2024)	169,783	0.05	USD 1,101	Nomura (Fund receives 12.21% Fixed; and receives/pays return on General Electric) (14/3/2024)	139,423	0.04
USD 3,133	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on CVS Health) (28/3/2024)	216,507	0.07	USD 210	Nomura (Fund receives 15.51% Fixed; and receives/pays return on IDEXX Laboratories) (2/4/2024)	111,186	0.04
USD 1,483	Citigroup (Fund receives 12.95% Fixed; and receives/pays return on Walt Disney) (1/4/2024)	153,542	0.05	USD 1,645	Nomura (Fund receives 17.35% Fixed; and receives/pays return on Citigroup) (12/3/2024)	82,620	0.03
USD 2,121	Citigroup (Fund receives 13.72% Fixed; and receives/pays return on Microsoft) (13/3/2024)	800,897	0.26	USD 531	Nomura (Fund receives 19.25% Fixed; and receives/pays return on Snowflake) (1/3/2024)	99,227	0.03
USD 1,874	Citigroup (Fund receives 14.93% Fixed; and receives/pays return on Centene) (27/3/2024)	133,306	0.04	USD 627	Nomura (Fund receives 6.35% Fixed; and receives/pays return on Marsh & McLennan) (22/4/2024)	113,683	0.04
USD 619	Citigroup (Fund receives 16.01% Fixed; and receives/pays return on CBRE) (3/4/2024)	53,216	0.02	USD 1,454	Nomura (Fund receives 7.45% Fixed; and receives/pays return on JPMorgan Chase) (8/3/2024)	235,201	0.08
USD 771	Citigroup (Fund receives 20.04% Fixed; and receives/pays return on DexCom) (2/4/2024)	82,358	0.03	USD 5,251	Nomura (Fund receives 8.4% Fixed; and receives/pays return on Comcast) (29/4/2024)	206,731	0.07
USD 1,676	Citigroup (Fund receives 22.43% Fixed; and receives/pays return on Uber Technologies) (28/3/2024)	115,319	0.04	USD 5,734	Nomura (Fund receives 8.65% Fixed; and receives/pays return on Verizon Communications) (14/3/2024)	211,386	0.07
USD 491	Citigroup (Fund receives 48.43% Fixed; and receives/pays return on Albemarle) (3/4/2024)	57,743	0.02	USD 1,246	Nomura (Fund receives 9.68% Fixed; and receives/pays return on International Business Machines) (25/4/2024)	214,826	0.07
USD 735	Citigroup (Fund receives 8.21% Fixed; and receives/pays return on Fortive) (26/3/2024)	57,225	0.02	USD 753	Nomura (Fund receives 9.97% Fixed; and receives/pays return on Salesforce) (1/3/2024)	184,440	0.06
USD 2,372	Citigroup (Fund receives 8.33% Fixed; and receives/pays return on Cisco Systems) (3/4/2024)	106,183	0.03		<b>Total Equity Linked Notes</b>	<b>16,097,942</b>	<b>5.22</b>
USD 699	Citigroup (Fund receives 8.75% Fixed; and receives/pays return on PepsiCo) (2/4/2024)	107,460	0.03		<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	<b>294,583,057</b>	<b>95.48</b>
USD 4,563	Citigroup (Fund receives 9% Fixed; and receives/pays return on Walmart) (3/4/2024)	248,015	0.08		<b>Other Transferable Securities</b>		
USD 732	Citigroup (Fund receives 9.07% Fixed; and receives/pays return on YUM! Brands) (28/3/2024)	90,739	0.03		<b>COMMON STOCKS (SHARES)</b>		
USD 500	Citigroup (Fund receives 9.21% Fixed; and receives/pays return on Becton Dickinson) (26/3/2024)	109,683	0.03		<b>Luxembourg</b>		
USD 1,085	Citigroup (Fund receives 9.25% Fixed; and receives/pays return on Otis Worldwide) (25/3/2024)	91,835	0.03	11,345	ADLER**	2,496	0.00
USD 627	Citigroup (Fund receives 9.7% Fixed; and receives/pays return on Elevance Health) (15/3/2024)	284,314	0.09		<b>United Kingdom</b>		
				1,484,818	Home Reit**	494,947	0.16
					<b>Total Common Stocks (Shares)</b>	<b>497,443</b>	<b>0.16</b>

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Conservative Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets
<b>BONDS</b>			
<b>United States</b>			
USD 106,291	Level 3 11% 15/11/2029**	97,970	0.03
Total Bonds		97,970	0.03
Total Other Transferable Securities		595,413	0.19
Total Portfolio		295,178,470	95.67
Other Net Assets		13,352,487	4.33
Total Net Assets (EUR)		308,530,957	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	209,385	EUR	341,966	HSBC Bank	20/3/2024	(3,699)
CHF	313,168	EUR	293,809	Citigroup	20/3/2024	(4,678)
CHF	471,102	EUR	441,486	Barclays	20/3/2024	(7,557)
EUR	9,216,309	GBP	10,717,595	BNY Mellon	20/3/2024	(41,520)
EUR	2,571,587	CHF	2,735,571	RBS	20/3/2024	35,491
EUR	8,196,732	JPY	51,959	Toronto-Dominion	21/3/2024	1,307
EUR	148,784,035	USD	136,002,332	Standard Chartered Bank	20/3/2024	(1,044,457)
EUR	31,169,126	SEK	2,761,971	BNP Paribas	20/3/2024	(22,241)
EUR	2,292,785	USD	2,111,055	Morgan Stanley	20/3/2024	(857)
EUR	3,652,996	SEK	323,745	Toronto-Dominion	20/3/2024	(2,563)
EUR	3,969,222	USD	3,594,785	HSBC Bank	20/3/2024	(61,314)
EUR	1,975,337	USD	1,786,337	Barclays	20/3/2024	(33,170)
EUR	313,664	GBP	359,698	Standard Chartered Bank	20/3/2024	(6,473)
EUR	4,430,000	GBP	5,203,549	BNY Mellon	15/3/2024	31,069
EUR	2,680,000	USD	2,498,847	Morgan Stanley	15/3/2024	29,758
EUR	90,000	GBP	105,155	Morgan Stanley	15/3/2024	70
EUR	150,000	USD	138,553	BNY Mellon	15/3/2024	357
EUR	294,012	GBP	343,051	JP Morgan	20/3/2024	(178)
EUR	3,154,760	SEK	281,523	Morgan Stanley	20/3/2024	(279)
GBP	395,672	EUR	340,127	HSBC Bank	20/3/2024	1,392
GBP	778,861	EUR	665,199	Toronto-Dominion	20/3/2024	(2,308)
SEK	310,899	EUR	3,528,414	Goldman Sachs	20/3/2024	4,280
USD	5,010,273	EUR	5,500,000	Deutsche Bank	20/3/2024	55,843
USD	12,572,371	EUR	13,513,407	Morgan Stanley	20/3/2024	(125,007)
USD	1,100,000	EUR	1,199,385	Deutsche Bank	21/3/2024	4,723
USD	2,694,680	EUR	2,913,911	BNP Paribas	20/3/2024	(10,641)
USD	2,310,646	EUR	2,500,000	BNY Mellon	20/3/2024	(7,865)
Net unrealised depreciation						(1,210,517)
Total net unrealised depreciation						(1,210,517)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
302	EUR	Euro Bund	March 2024	(292,730)
452	USD	EUR/USD Future	March 2024	(149,305)
2	USD	S&P 500 E-Mini Index	March 2024	(682)
2	USD	US Long Bond (CBT)	June 2024	2,828
(114)	USD	US Treasury 10 Year Note (CBT)	June 2024	(9,038)



# ESG Global Conservative Income Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(76)	USD	US Ultra Bond (CBT)	June 2024	(17,815)
(4)	USD	US Treasury 5 Year Note (CBT)	June 2024	(1,152)
Total				(467,894)

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation EUR	Market Value EUR
4,154	Put	S&P 500 Index	Bank of America	USD 4,750	19/4/2024	(155,441)	51,479
Total						(155,441)	51,479

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(4,154)	Put	S&P 500 Index	Bank of America	USD 4,600	19/4/2024	92,989	(32,464)
Total						92,989	(32,464)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				7,916	Citizens Financial	249,987	0.52
				2,144	Intercontinental Exchange	298,831	0.62
				253	Mastercard	120,059	0.25
				1,730	Microsoft	708,971	1.47
				5,396	Mondelez International	394,934	0.83
				469	Moody's	178,011	0.37
				2,624	Oracle	292,838	0.61
				2,974	Otis Worldwide	282,560	0.59
				2,836	Paychex	348,147	0.72
				1,632	Republic Services	299,602	0.62
				1,327	Texas Instruments	219,473	0.46
				1,438	Union Pacific	366,719	0.76
				1,690	United Parcel Service	251,742	0.52
				735	UnitedHealth	366,265	0.76
				1,201	Zoetis	240,200	0.50
						6,124,508	12.74
<b>Total Common Stocks (Shares)</b>						11,629,793	24.19
				<b>BONDS</b>			
				<b>Australia</b>			
				USD 23,000	Westpac Banking 2.668% 15/11/2035	18,766	0.04
				USD 6,000	Westpac Banking 4.421% 24/7/2039	5,235	0.01
						24,001	0.05
				<b>Canada</b>			
				USD 44,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	40,974	0.09
				USD 52,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	45,736	0.09
				USD 43,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	40,361	0.08
				USD 28,000	1375209 BC 9% 30/1/2028	27,556	0.06
				USD 11,000	ATS 4.125% 15/12/2028	9,995	0.02
				USD 128,000	Bausch + Lomb 8.375% 1/10/2028	133,826	0.28
				USD 23,000	Bombardier 6% 15/2/2028	22,296	0.05
				USD 67,000	Bombardier 7.125% 15/6/2026	67,515	0.14
				USD 60,000	Bombardier 7.875% 15/4/2027	60,113	0.13
				USD 125,000	Bombardier 8.75% 15/11/2030	131,081	0.27
				USD 120,000	Canadian National Railway 2.75% 1/3/2026	115,174	0.24
				USD 16,000	Canadian National Railway 4.45% 20/1/2049	14,354	0.03
				USD 30,000	Garda World Security 4.625% 15/2/2027	28,698	0.06
				USD 6,000	Garda World Security 7.75% 15/2/2028	6,097	0.01
				USD 12,000	Garda World Security 9.5% 1/11/2027	12,002	0.02
				USD 7,000	GFL Environmental 3.5% 1/9/2028	6,344	0.01
				USD 75,000	GFL Environmental 4.375% 15/8/2029	68,324	0.14
				USD 43,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	44,742	0.09
				USD 16,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	16,709	0.04
<b>FUNDS</b>							
<b>Ireland</b>							
12,168	iShares MSCI USA Quality Dividend ESG UCITS ETF <sup>~</sup>	570,557	1.19				
<b>Total Funds</b>		570,557	1.19				
<b>COMMON STOCKS (SHARES)</b>							
<b>Canada</b>							
14,313	TELUS	251,041	0.52				
<b>Denmark</b>							
3,730	Novo Nordisk	446,272	0.93				
<b>France</b>							
1,331	Air Liquide	271,768	0.56				
490	L'Oreal	235,612	0.49				
3,337	Sanofi	320,188	0.67				
		827,568	1.72				
<b>Indonesia</b>							
366,097	Bank Rakyat Indonesia Persero	142,688	0.30				
<b>Ireland</b>							
951	Accenture	358,156	0.74				
2,222	Allegion	286,705	0.60				
		644,861	1.34				
<b>Japan</b>							
2,900	Sony	251,166	0.52				
<b>Mexico</b>							
64,629	Wal-Mart de Mexico	258,804	0.54				
<b>Netherlands</b>							
82,718	Koninklijke KPN	304,049	0.63				
<b>Singapore</b>							
5,688	DBS	141,139	0.30				
<b>Switzerland</b>							
2,554	Nestle	269,486	0.56				
574	Zurich Insurance	308,543	0.64				
		578,029	1.20				
<b>Taiwan</b>							
3,520	Taiwan Semiconductor Manufacturing	448,835	0.93				
<b>United Kingdom</b>							
3,263	AstraZeneca	418,548	0.87				
11,192	Prudential	111,479	0.23				
9,750	RELX	427,882	0.89				
144,679	Taylor Wimpey	252,924	0.53				
		1,210,833	2.52				
<b>United States</b>							
941	American Express	205,815	0.43				
2,371	Apple	430,337	0.90				
1,410	Applied Materials	280,294	0.58				
1,182	Assurant	214,037	0.44				
4,368	Carrier Global	242,293	0.51				
2,002	Charles Schwab	133,393	0.28				

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

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 21,000	Nutrien 4.9% 27/3/2028	20,857	0.04		<b>Netherlands</b>		
USD 19,000	Nutrien 5.25% 15/1/2045	17,738	0.04	USD 94,000	Elastic 4.125% 15/7/2029	84,642	0.18
USD 16,000	Nutrien 5.8% 27/3/2053	16,089	0.03	USD 22,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	18,215	0.04
USD 85,000	Nutrien 5.9% 7/11/2024	85,128	0.18	USD 2,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,911	0.00
USD 62,000	Rogers Communications 3.7% 15/11/2049	45,007	0.09	USD 2,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	1,958	0.00
USD 51,000	Rogers Communications 3.8% 15/3/2032	45,485	0.10	USD 52,000	Sensata Technologies 4% 15/4/2029	47,270	0.10
USD 2,000	Rogers Communications 4.3% 15/2/2048	1,602	0.00	USD 56,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	51,921	0.11
USD 4,000	Rogers Communications 4.35% 1/5/2049	3,227	0.01	USD 314,000	Ziggo Bond 5.125% 28/2/2030	268,628	0.56
USD 60,000	Rogers Communications 4.55% 15/3/2052	49,706	0.10			474,545	0.99
USD 42,000	Rogers Communications 5.3% 15/2/2034	41,280	0.09		<b>Singapore</b>		
USD 50,000	Toronto-Dominion Bank/The 10/9/2024	48,755	0.10	USD 45,000	Pfizer Investment Enterprises 4.65% 19/5/2030	44,364	0.09
USD 25,000	Toronto-Dominion Bank/The 5.156% 10/1/2028	25,114	0.05	USD 33,000	Pfizer Investment Enterprises 4.75% 19/5/2033	32,199	0.07
USD 80,000	Toronto-Dominion Bank/The 5.532% 17/7/2026	80,737	0.17	USD 25,000	Pfizer Investment Enterprises 5.11% 19/5/2043	24,132	0.05
USD 91,000	TransAlta 7.75% 15/11/2029	94,190	0.20	USD 47,000	Pfizer Investment Enterprises 5.3% 19/5/2053	46,133	0.10
		1,466,812	3.05	USD 16,000	Pfizer Investment Enterprises 5.34% 19/5/2063	15,432	0.03
	<b>Cayman Islands</b>					162,260	0.34
USD 41,000	GGAM Finance 8% 15/2/2027	41,948	0.09		<b>Switzerland</b>		
USD 11,000	GGAM Finance 8% 15/6/2028	11,394	0.02	USD 250,000	Credit Suisse 2.95% 9/4/2025	243,000	0.51
USD 12,653	Global Aircraft Leasing 6.5% 15/9/2024	12,021	0.03		<b>United Kingdom</b>		
USD 74,000	Seagate HDD Cayman 8.25% 15/12/2029	79,265	0.16	USD 151,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	151,496	0.31
		144,628	0.30	USD 84,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	84,691	0.18
	<b>France</b>			USD 16,000	Rio Tinto Finance USA 5% 9/3/2033	16,022	0.03
USD 200,000	BNP Paribas 8.5% 14/8/2028	207,020	0.43			252,209	0.52
USD 250,000	Constellium 3.75% 15/4/2029	222,731	0.46		<b>United States</b>		
USD 200,000	Iliad 6.5% 15/10/2026	197,611	0.41	USD 17,000	Acadia Healthcare 5% 15/4/2029	16,079	0.03
		627,362	1.30	USD 12,000	Acadia Healthcare 5.5% 1/7/2028	11,612	0.02
	<b>Ireland</b>			USD 7,000	Acushnet 7.375% 15/10/2028	7,218	0.01
USD 99,000	Shire Acquisitions Investments Ireland 3.2% 23/9/2026	94,381	0.20	USD 5,000	ADT Security 4.125% 1/8/2029	4,530	0.01
	<b>Jersey</b>			USD 73,000	ADT Security 4.875% 15/7/2032	66,000	0.14
USD 26,000	Aptiv 3.1% 1/12/2051	16,375	0.03	USD 10,000	Advanced Drainage Systems 5% 30/9/2027	9,672	0.02
USD 16,000	Aptiv 5.4% 15/3/2049	14,397	0.03	USD 70,000	Advanced Drainage Systems 6.375% 15/6/2030	70,309	0.15
USD 72,000	Aptiv / Aptiv 3.25% 1/3/2032	62,161	0.13	USD 120,000	AES 1.375% 15/1/2026	111,061	0.23
USD 9,000	Aptiv / Aptiv 4.15% 1/5/2052	6,913	0.02	USD 30,000	AES 2.45% 15/1/2031	24,517	0.05
		99,846	0.21	USD 15,000	Aetna 3.875% 15/8/2047	11,262	0.02
	<b>Luxembourg</b>			USD 52,000	AHP Health Partners 5.75% 15/7/2029	46,994	0.10
USD 31,000	Camelot Finance 4.5% 1/11/2026	29,638	0.06	USD 25,000	Air Lease 2.875% 15/1/2026	23,869	0.05
USD 24,000	Telecom Italia Capital 6% 30/9/2034	22,253	0.05	USD 17,000	Air Lease 2.875% 15/1/2032	14,141	0.03
USD 30,000	Telecom Italia Capital 6.375% 15/11/2033	28,829	0.06				
USD 3,000	Telecom Italia Capital 7.2% 18/7/2036	2,983	0.01				
USD 10,000	Telecom Italia Capital 7.721% 4/6/2038	10,214	0.02				
		93,917	0.20				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 56,000	Air Lease 3.75% 1/6/2026	54,016	0.11	USD 19,000	Amgen 4.2% 22/2/2052	15,506	0.03
USD 28,000	Air Lease 5.1% 1/3/2029	27,592	0.06	USD 16,000	Amgen 4.4% 22/2/2062	12,894	0.03
USD 3,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	2,674	0.01	USD 30,000	Amgen 4.875% 1/3/2053	26,994	0.06
USD 19,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	18,331	0.04	USD 25,000	Amgen 5.15% 2/3/2028	25,082	0.05
USD 12,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	11,237	0.02	USD 24,000	Amgen 5.25% 2/3/2033	23,985	0.05
USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	48,318	0.10	USD 25,000	Amgen 5.65% 2/3/2053	25,088	0.05
USD 48,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	48,291	0.10	USD 10,000	Amgen 5.75% 2/3/2063	10,047	0.02
USD 89,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	81,335	0.17	USD 35,000	AMN Healthcare 4% 15/4/2029	30,733	0.06
USD 55,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	53,354	0.11	USD 47,000	AMN Healthcare 4.625% 1/10/2027	44,244	0.09
USD 22,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	21,852	0.05	USD 14,000	AmWINS 4.875% 30/6/2029	12,928	0.03
USD 78,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	77,665	0.16	USD 11,000	AmWINS 6.375% 15/2/2029	11,041	0.02
USD 94,000	Allied Universal Holdco 7.875% 15/2/2031	93,290	0.19	USD 9,000	Analog Devices 2.8% 1/10/2041	6,423	0.01
USD 40,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	39,943	0.08	USD 19,000	ANGI 3.875% 15/8/2028	16,306	0.03
USD 53,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	52,819	0.11	USD 5,200	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	4,683	0.01
USD 80,000	Ally Financial 5.75% 20/11/2025	79,611	0.17	USD 71,992	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	64,830	0.13
USD 47,000	Ally Financial 6.848% 3/1/2030	48,110	0.10	USD 2,000	Aon / Aon Global 5.35% 28/2/2033	2,001	0.00
USD 7,000	AMC Networks 4.75% 1/8/2025	6,681	0.01	USD 18,000	Apple 2.65% 8/2/2051	11,692	0.02
USD 34,000	Amer Sports 6.75% 16/2/2031	33,894	0.07	USD 31,000	Apple 2.7% 5/8/2051	20,218	0.04
USD 56,000	American Airlines 8.5% 15/5/2029	58,771	0.12	USD 20,000	Apple 2.95% 11/9/2049	13,986	0.03
USD 14,620	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	14,492	0.03	USD 5,000	Apple 3.45% 9/2/2045	3,981	0.01
USD 82,994	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	81,166	0.17	USD 4,000	Apple 3.85% 4/8/2046	3,351	0.01
USD 66,000	American Honda Finance 1.3% 9/9/2026	60,332	0.13	USD 15,000	Applied Materials 1.75% 1/6/2030	12,537	0.03
USD 50,000	American Honda Finance 5.125% 7/7/2028	50,462	0.10	USD 22,000	Applied Materials 2.75% 1/6/2050	14,904	0.03
USD 65,000	American Tower 1.875% 15/10/2030	52,318	0.11	USD 86,000	Applied Materials 3.3% 1/4/2027	82,430	0.17
USD 12,000	American Tower 2.3% 15/9/2031	9,701	0.02	USD 36,000	APX 5.75% 15/7/2029	34,265	0.07
USD 3,000	American Tower 2.9% 15/1/2030	2,629	0.01	USD 39,000	APX 6.75% 15/2/2027	39,036	0.08
USD 4,000	American Tower 3.1% 15/6/2050	2,627	0.01	USD 85,000	Aramark Services 5% 1/2/2028	81,629	0.17
USD 112,000	American Tower 3.375% 15/10/2026	106,939	0.22	USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	196,476	0.41
USD 5,000	American Tower 3.55% 15/7/2027	4,742	0.01	USD 9,000	Aretec 10% 15/8/2030	9,801	0.02
USD 100,000	American Tower 3.95% 15/3/2029	94,052	0.20	USD 19,000	Asbury Automotive 4.5% 1/3/2028	17,720	0.04
USD 2,000	Amgen 2% 15/1/2032	1,608	0.00	USD 17,000	Asbury Automotive 4.75% 1/3/2030	15,509	0.03
USD 12,000	Amgen 2.45% 21/2/2030	10,435	0.02	USD 41,000	Asbury Automotive 5% 15/2/2032	36,412	0.08
USD 5,000	Amgen 2.77% 1/9/2053	3,062	0.01	USD 28,000	Ashland 3.375% 1/9/2031	23,449	0.05
USD 27,000	Amgen 3% 15/1/2052	18,068	0.04	USD 15,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	13,636	0.03
				USD 10,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	9,950	0.02
				USD 34,000	AssuredPartners 7.5% 15/2/2032	33,596	0.07
				USD 121,000	AthenaHealth 6.5% 15/2/2030	108,073	0.22
				USD 120,000	Autodesk 2.4% 15/12/2031	99,883	0.21
				USD 110,000	Autodesk 4.375% 15/6/2025	108,891	0.23
				USD 60,000	AvalonBay Communities 5% 15/2/2033	59,044	0.12
				USD 78,000	Avantor Funding 3.875% 1/11/2029	69,980	0.15
				USD 85,000	Avantor Funding 4.625% 15/7/2028	80,156	0.17
				USD 125,000	Aviation Capital 1.95% 30/1/2026	116,283	0.24
				USD 55,000	Aviation Capital 1.95% 20/9/2026	50,113	0.10

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 73,000	Aviation Capital 6.75% 25/10/2028	75,765	0.16	USD 20,000	Bristol-Myers Squibb 5.55% 22/2/2054	20,296	0.04
USD 25,000	Avient 7.125% 1/8/2030	25,539	0.05	USD 15,000	Bristol-Myers Squibb 6.4% 15/11/2063	16,830	0.04
USD 23,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	22,279	0.05	USD 35,000	Broadcom 3.419% 15/4/2033	29,919	0.06
USD 150,000	Axalta Coating Systems 3.375% 15/2/2029	133,099	0.28	USD 29,000	Broadcom 3.75% 15/2/2051	21,798	0.05
USD 9,000	B&G Foods 8% 15/9/2028	9,374	0.02	USD 52,000	Broadcom 4.926% 15/5/2037	48,557	0.10
USD 89,000	Ball 3.125% 15/9/2031	74,982	0.16	USD 7,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSJ Sellco LL 4.5% 1/4/2027	6,163	0.01
USD 22,000	Ball 6% 15/6/2029	22,096	0.05	USD 31,000	Builders FirstSource 6.375% 1/3/2034	30,927	0.06
USD 69,000	Bank of America 2.299% 21/7/2032	55,950	0.12	USD 24,000	Cable One 0% 15/3/2026	20,598	0.04
USD 64,000	Bank of America 2.572% 20/10/2032	52,566	0.11	USD 29,000	Cable One 1.125% 15/3/2028	21,614	0.05
USD 28,000	Bank of America 2.651% 11/3/2032	23,495	0.05	USD 33,000	Cable One 4% 15/11/2030	24,862	0.05
USD 26,000	Bank of America 2.972% 4/2/2033	21,894	0.05	USD 58,000	Camelot Return Merger Sub 8.75% 1/8/2028	59,354	0.12
USD 42,000	Bank of America 3.419% 20/12/2028	39,336	0.08	USD 38,000	Capital One Financial 2.359% 29/7/2032	28,769	0.06
USD 70,000	Bank of America 3.593% 21/7/2028	66,410	0.14	USD 41,000	Capital One Financial 2.618% 2/11/2032	32,848	0.07
USD 17,000	Bank of America 3.974% 7/2/2030	16,000	0.03	USD 33,000	Capital One Financial 5.817% 1/2/2034	32,755	0.07
USD 70,000	Bank of America 4.271% 23/7/2029	67,310	0.14	USD 34,000	Capital One Financial 6.377% 8/6/2034	35,109	0.07
USD 14,000	Bank of America 4.75% 21/4/2045	12,712	0.03	USD 21,000	Capstone Borrower 8% 15/6/2030	21,725	0.04
USD 100,000	Bank of America 4.948% 22/7/2028	99,137	0.21	USD 113,000	Carrier Global 2.242% 15/2/2025	109,547	0.23
USD 29,000	Baxter International 2.539% 1/2/2032	23,821	0.05	USD 4,000	Carrier Global 3.577% 5/4/2050	2,961	0.01
USD 200,000	Bayer US Finance II 4.375% 15/12/2028	186,211	0.39	USD 11,000	Carrier Global 5.9% 15/3/2034	11,467	0.02
USD 42,000	Beacon Roofing Supply 4.125% 15/5/2029	37,837	0.08	USD 3,000	Carrier Global 6.2% 15/3/2054	3,280	0.01
USD 18,000	Beacon Roofing Supply 6.5% 1/8/2030	18,133	0.04	USD 8,000	Carvana 12% 1/12/2028	7,717	0.02
USD 6,000	Becton Dickinson 4.669% 6/6/2047	5,329	0.01	USD 9,600	Carvana 14% 1/6/2031	9,421	0.02
USD 5,000	Becton Dickinson 4.685% 15/12/2044	4,485	0.01	USD 79,000	Catalent Pharma Solutions 3.125% 15/2/2029	76,404	0.16
USD 26,000	Berry Global 1.57% 15/1/2026	24,229	0.05	USD 7,000	Catalent Pharma Solutions 3.5% 1/4/2030	6,759	0.01
USD 11,000	Berry Global 5.65% 15/1/2034	10,883	0.02	USD 9,000	Catalent Pharma Solutions 5% 15/7/2027	8,867	0.02
USD 66,000	Big River Steel / BRS Finance 6.625% 31/1/2029	66,421	0.14	USD 37,000	CCO / CCO Capital 4.25% 1/2/2031	29,818	0.06
USD 23,000	Block 2.75% 1/6/2026	21,425	0.04	USD 2,000	CCO / CCO Capital 4.25% 15/1/2034	1,492	0.00
USD 116,000	Block 3.5% 1/6/2031	99,068	0.21	USD 16,000	CCO / CCO Capital 4.75% 1/3/2030	13,625	0.03
USD 21,000	Boise Cascade 4.875% 1/7/2030	19,335	0.04	USD 10,000	CCO / CCO Capital 5.125% 1/5/2027	9,459	0.02
USD 4,000	Boston Properties 2.45% 1/10/2033	2,967	0.01	USD 18,000	CCO / CCO Capital 5.375% 1/6/2029	16,267	0.03
USD 4,000	Boston Properties 2.9% 15/3/2030	3,391	0.01	USD 62,000	CCO / CCO Capital 6.375% 1/9/2029	58,242	0.12
USD 5,000	Boyne USA 4.75% 15/5/2029	4,586	0.01	USD 151,000	CCO / CCO Capital 7.375% 1/3/2031	146,220	0.30
USD 13,000	Bread Financial 9.75% 15/3/2029	13,307	0.03	USD 101,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	100,621	0.21
USD 6,000	Bristol-Myers Squibb 2.55% 13/11/2050	3,636	0.01	USD 119,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	119,301	0.25
USD 3,000	Bristol-Myers Squibb 3.9% 15/3/2062	2,240	0.01				
USD 5,000	Bristol-Myers Squibb 5.1% 22/2/2031	5,019	0.01				
USD 15,000	Bristol-Myers Squibb 5.2% 22/2/2034	15,129	0.03				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 37,000	Centene 2.625% 1/8/2031	30,310	0.06	USD 90,000	Citigroup 2.572% 3/6/2031	76,333	0.16
USD 12,000	Centene 3% 15/10/2030	10,262	0.02	USD 42,000	Citigroup 2.666% 29/1/2031	36,094	0.08
USD 53,000	Centene 3.375% 15/2/2030	46,807	0.10	USD 110,000	Citigroup 6.174% 25/5/2034	110,912	0.23
USD 10,000	CenterPoint Energy Houston Electric 2.9% 1/7/2050	6,604	0.01	USD 28,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	28,349	0.06
USD 23,000	CenterPoint Energy Houston Electric 3% 1/3/2032	19,930	0.04	USD 142,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	142,868	0.30
USD 4,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	3,979	0.01	USD 156,000	Clarivate Science 3.875% 1/7/2028	142,032	0.30
USD 96,000	Central Parent / CDK Global 7.25% 15/6/2029	96,895	0.20	USD 133,000	Clarivate Science 4.875% 1/7/2029	120,835	0.25
USD 52,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	53,346	0.11	USD 4,000	Clean Harbors 4.875% 15/7/2027	3,865	0.01
USD 25,000	Champions Financing 8.75% 15/2/2029	25,491	0.05	USD 10,000	Clean Harbors 5.125% 15/7/2029	9,635	0.02
USD 30,000	Charles River Laboratories International 4% 15/3/2031	26,460	0.06	USD 44,000	Clear Channel Outdoor 5.125% 15/8/2027	41,313	0.09
USD 13,000	Charles River Laboratories International 4.25% 1/5/2028	12,175	0.03	USD 91,000	Clear Channel Outdoor 7.5% 1/6/2029	75,645	0.16
USD 6,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	3,486	0.01	USD 6,000	Clear Channel Outdoor 7.75% 15/4/2028	5,228	0.01
USD 11,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	6,537	0.01	USD 122,000	Clear Channel Outdoor 9% 15/9/2028	127,483	0.27
USD 49,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	35,697	0.07	USD 74,000	Clearway Energy Operating 3.75% 15/1/2032	61,690	0.13
USD 46,000	Charter Communications Operating / Charter Communications Operating Capital 5.125% 1/7/2049	34,936	0.07	USD 127,000	Clearway Energy Operating 4.75% 15/3/2028	118,768	0.25
USD 56,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	54,379	0.11	USD 279,000	Cloud Software 6.5% 31/3/2029	259,512	0.54
USD 52,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	49,548	0.10	USD 136,000	Cloud Software 9% 30/9/2029	126,809	0.26
USD 20,000	Chemours 4.625% 15/11/2029	16,708	0.03	USD 20,000	Clydesdale Acquisition 6.625% 15/4/2029	19,910	0.04
USD 9,000	Chemours 5.75% 15/11/2028	7,999	0.02	USD 16,000	Clydesdale Acquisition 8.75% 15/4/2030	15,260	0.03
USD 28,000	Chobani / Chobani Finance 4.625% 15/11/2028	25,915	0.05	USD 46,000	Commonwealth Edison 3.85% 15/3/2052	35,593	0.07
USD 97,000	Chobani / Chobani Finance 7.625% 1/7/2029	97,668	0.20	USD 33,000	CommScope 6% 1/3/2026	29,904	0.06
USD 24,000	CHS/Community Health Systems 4.75% 15/2/2031	18,200	0.04	USD 15,000	CommScope Technologies 6% 15/6/2025	11,715	0.02
USD 26,000	CHS/Community Health Systems 5.25% 15/5/2030	20,690	0.04	USD 14,000	Compass Diversified 5.25% 15/4/2029	13,182	0.03
USD 7,000	CHS/Community Health Systems 5.625% 15/3/2027	6,407	0.01	USD 50,000	CoreLogic 4.5% 1/5/2028	44,366	0.09
USD 96,000	CHS/Community Health Systems 6% 15/1/2029	82,165	0.17	USD 23,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	23,293	0.05
USD 15,000	Cisco Systems 4.95% 26/2/2031	15,044	0.03	USD 34,000	Covanta 4.875% 1/12/2029	29,831	0.06
USD 10,000	Cisco Systems 5.05% 26/2/2034	10,082	0.02	USD 44,000	Covanta 5% 1/9/2030	37,830	0.08
USD 5,000	Cisco Systems 5.3% 26/2/2054	5,094	0.01	USD 220,000	Credit Suisse USA 7.125% 15/7/2032	246,114	0.51
				USD 35,000	Crocs 4.125% 15/8/2031	29,902	0.06
				USD 5,000	Crowdstrike 3% 15/2/2029	4,414	0.01
				USD 44,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	42,189	0.09
				USD 6,000	Crown Castle 1.05% 15/7/2026	5,431	0.01
				USD 8,000	Crown Castle 2.5% 15/7/2031	6,564	0.01
				USD 11,000	Crown Castle 5.6% 1/6/2029	11,080	0.02
				USD 2,000	Crown Castle 5.8% 1/3/2034	2,033	0.00
				USD 200,000	CSC 4.125% 1/12/2030	149,857	0.31
				USD 5,000	CSX 2.5% 15/5/2051	3,060	0.01

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 15,000	CSX 4.1% 15/11/2032	14,036	0.03	USD 13,000	Fiesta Purchaser 7.875% 1/3/2031	13,415	0.03
USD 11,000	CSX 4.3% 1/3/2048	9,447	0.02	USD 8,000	Fifth Third Bancorp 4.337% 25/4/2033	7,260	0.02
USD 5,000	Cummins 5.45% 20/2/2054	5,031	0.01	USD 10,000	Fifth Third Bancorp 5.631% 29/1/2032	9,933	0.02
USD 70,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	68,910	0.14	USD 67,000	Fifth Third Bancorp 6.339% 27/7/2029	68,839	0.14
USD 59,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	61,395	0.13	USD 34,000	Fifth Third Bancorp 6.361% 27/10/2028	34,700	0.07
USD 10,000	CVS Health 1.3% 21/8/2027	8,799	0.02	USD 60,000	FirstEnergy Transmission 4.35% 15/1/2025	59,357	0.12
USD 10,000	CVS Health 4.3% 25/3/2028	9,714	0.02	USD 2,000	Fiserv 2.65% 1/6/2030	1,730	0.00
USD 7,000	CVS Health 5.05% 25/3/2048	6,253	0.01	USD 60,000	Fiserv 2.75% 1/7/2024	59,427	0.12
USD 29,000	CVS Health 5.125% 20/7/2045	26,455	0.06	USD 6,000	Fiserv 3.85% 1/6/2025	5,882	0.01
USD 5,000	CVS Health 5.875% 1/6/2053	5,004	0.01	USD 6,000	Fiserv 4.4% 1/7/2049	5,024	0.01
USD 95,000	Darling Ingredients 6% 15/6/2030	93,628	0.20	USD 56,000	Ford Motor 6.1% 19/8/2032	55,869	0.12
USD 2,000	Dell International / EMC 3.45% 15/12/2051	1,376	0.00	USD 26,000	Fortrea 7.5% 1/7/2030	26,583	0.06
USD 79,000	Dell International / EMC 6.02% 15/6/2026	80,049	0.17	USD 3,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	2,873	0.01
USD 2,000	Dell International / EMC 8.35% 15/7/2046	2,538	0.00	USD 99,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	103,743	0.21
USD 58,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	54,748	0.11	USD 8,000	Freeport-McMoRan 5.4% 14/11/2034	7,767	0.02
USD 8,000	Dow Chemical 4.8% 30/11/2028	7,947	0.02	USD 21,000	Frontier Communications 5% 1/5/2028	19,447	0.04
USD 31,000	Dream Finders Homes 8.25% 15/8/2028	32,345	0.07	USD 53,000	Frontier Communications 5.875% 15/10/2027	51,275	0.11
USD 100,000	Dun & Bradstreet 5% 15/12/2029	92,045	0.19	USD 6,000	Frontier Communications 8.625% 15/3/2031	6,063	0.01
USD 20,000	DuPont de Nemours 5.319% 15/11/2038	19,861	0.04	USD 111,000	Frontier Communications 8.75% 15/5/2030	113,000	0.24
USD 27,000	Dycom Industries 4.5% 15/4/2029	24,882	0.05	USD 10,000	GATX 5.4% 15/3/2027	10,021	0.02
USD 24,000	Ecolab 2.7% 15/12/2051	15,265	0.03	USD 6,000	GCI 4.75% 15/10/2028	5,397	0.01
USD 196,000	Element Solutions 3.875% 1/9/2028	177,887	0.37	USD 37,000	Gen Digital 6.75% 30/9/2027	37,203	0.08
USD 25,000	Elevance Health 4.65% 15/1/2043	22,680	0.05	USD 83,000	General Mills 4% 17/4/2025	81,708	0.17
USD 12,000	Elevance Health 6.375% 15/6/2037	12,978	0.03	USD 115,000	Gilead Sciences 3.65% 1/3/2026	111,755	0.23
USD 68,000	Eli Lilly 4.7% 9/2/2034	67,340	0.14	USD 20,000	Gilead Sciences 4.15% 1/3/2047	16,611	0.03
USD 15,000	Eli Lilly 5% 9/2/2054	14,822	0.03	USD 26,000	Gilead Sciences 4.5% 1/2/2045	22,911	0.05
USD 112,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	112,477	0.23	USD 48,000	Gilead Sciences 4.75% 1/3/2046	43,745	0.09
USD 49,000	Encompass Health 4.5% 1/2/2028	46,397	0.10	USD 23,000	Gilead Sciences 5.55% 15/10/2053	23,518	0.05
USD 24,000	Encompass Health 4.625% 1/4/2031	21,724	0.05	USD 38,000	GN Bondco 9.5% 15/10/2031	37,398	0.08
USD 2,000	Encompass Health 4.75% 1/2/2030	1,854	0.00	USD 49,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	43,648	0.09
USD 119,000	Entegris 4.75% 15/4/2029	112,409	0.23	USD 12,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	11,592	0.02
USD 32,000	Equinix 1.55% 15/3/2028	27,877	0.06	USD 61,000	Goldman Sachs 2.615% 22/4/2032	50,883	0.11
USD 50,000	Equinix 2.9% 18/11/2026	47,129	0.10	USD 92,000	Goldman Sachs 2.65% 21/10/2032	76,090	0.16
USD 20,000	Equinix 3% 15/7/2050	13,021	0.03	USD 11,000	Goldman Sachs 4.223% 1/5/2029	10,552	0.02
USD 6,000	Equinix 3.2% 18/11/2029	5,404	0.01	USD 13,000	Goldman Sachs 5.15% 22/5/2045	12,453	0.03
USD 11,000	Equinix 3.9% 15/4/2032	10,005	0.02	USD 3,000	Goodyear Tire & Rubber 5.625% 30/4/2033	2,689	0.01
USD 72,000	Fair Isaac 4% 15/6/2028	66,913	0.14				
USD 9,000	FedEx 4.55% 1/4/2046	7,679	0.02				
USD 6,000	FedEx 5.25% 15/5/2050	5,662	0.01				
USD 79,000	Fidelity National Information Services 1.15% 1/3/2026	73,078	0.15				
USD 23,000	Fidelity National Information Services 4.7% 15/7/2027	22,837	0.05				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 43,000	Goodyear Tire & Rubber 9.5% 31/5/2025	43,470	0.09	USD 20,000	Humana 5.95% 15/3/2034	20,719	0.04
USD 31,000	Graphic Packaging International 3.5% 15/3/2028	28,412	0.06	USD 14,000	Huntington Bancshares 5.023% 17/5/2033	13,254	0.03
USD 3,000	Graphic Packaging International 4.75% 15/7/2027	2,906	0.01	USD 39,000	Huntington Bancshares 5.709% 2/2/2035	38,602	0.08
USD 23,000	Gray Television 7% 15/5/2027	20,584	0.04	USD 6,000	Installed Building Products 5.75% 1/2/2028	5,880	0.01
USD 200,000	GTCR W-2 Merger Sub 7.5% 15/1/2031	208,336	0.43	USD 10,000	Intel 3.05% 12/8/2051	6,643	0.01
USD 56,000	GYP III 4.625% 1/5/2029	51,948	0.11	USD 2,000	Intel 3.1% 15/2/2060	1,274	0.00
USD 4,000	H&E Equipment Services 3.875% 15/12/2028	3,606	0.01	USD 2,000	Intel 3.2% 12/8/2061	1,291	0.00
USD 9,000	Hanesbrands 4.875% 15/5/2026	8,692	0.02	USD 32,000	Intel 5.7% 10/2/2053	32,520	0.07
USD 58,000	HAT I / HAT II 3.375% 15/6/2026	54,070	0.11	USD 14,000	Intel 5.9% 10/2/2063	14,626	0.03
USD 24,000	HAT I / HAT II 8% 15/6/2027	24,929	0.05	USD 3,000	Intercontinental Exchange 4.25% 21/9/2048	2,529	0.01
USD 24,000	HB Fuller 4% 15/2/2027	22,957	0.05	USD 26,000	Intercontinental Exchange 4.6% 15/3/2033	24,855	0.05
USD 42,000	HB Fuller 4.25% 15/10/2028	38,960	0.08	USD 5,000	Intercontinental Exchange 4.95% 15/6/2052	4,677	0.01
USD 44,000	HCA 3.5% 15/7/2051	29,846	0.06	USD 4,000	Interpublic of 3.375% 1/3/2041	2,947	0.01
USD 30,000	HCA 3.625% 15/3/2032	26,228	0.05	USD 21,000	Iron Mountain 5.625% 15/7/2032	19,616	0.04
USD 21,000	HCA 4.625% 15/3/2052	17,256	0.04	USD 83,000	Iron Mountain 7% 15/2/2029	84,371	0.18
USD 85,000	HCA 5.375% 1/9/2026	84,893	0.18	USD 61,000	Iron Mountain Information Management Services 5% 15/7/2032	54,602	0.11
USD 15,000	HCA 5.45% 1/4/2031	14,950	0.03	USD 39,000	JPMorgan Chase 1.47% 22/9/2027	35,489	0.07
USD 15,000	HCA 6% 1/4/2054	14,912	0.03	USD 18,000	JPMorgan Chase 2.069% 1/6/2029	15,879	0.03
USD 111,000	HealthEquity 4.5% 1/10/2029	101,969	0.21	USD 61,000	JPMorgan Chase 2.182% 1/6/2028	55,692	0.12
USD 3,000	Healthpeak 2.875% 15/1/2031	2,556	0.01	USD 38,000	JPMorgan Chase 2.525% 19/11/2041	26,233	0.05
USD 9,000	Healthpeak 3.5% 15/7/2029	8,238	0.02	USD 36,000	JPMorgan Chase 2.963% 25/1/2033	30,467	0.06
USD 12,000	Healthpeak 5.25% 15/12/2032	11,752	0.02	USD 48,000	JPMorgan Chase 3.157% 22/4/2042	36,180	0.08
USD 57,000	Herc 5.5% 15/7/2027	55,844	0.12	USD 28,000	JPMorgan Chase 3.328% 22/4/2052	20,036	0.04
USD 11,000	Hilton Domestic Operating 3.625% 15/2/2032	9,391	0.02	USD 45,000	JPMorgan Chase 4.005% 23/4/2029	43,037	0.09
USD 46,000	Hilton Domestic Operating 3.75% 1/5/2029	41,776	0.09	USD 14,000	JPMorgan Chase 4.95% 1/6/2045	13,168	0.03
USD 63,000	Hilton Domestic Operating 4% 1/5/2031	55,992	0.12	USD 45,000	JPMorgan Chase 5.336% 23/1/2035	44,868	0.09
USD 31,000	Hilton Domestic Operating 4.875% 15/1/2030	29,351	0.06	USD 5,000	KB Home 7.25% 15/7/2030	5,166	0.01
USD 10,000	Hilton Domestic Operating 5.375% 1/5/2025	10,011	0.02	USD 20,000	KeyCorp 6.401% 6/3/2035	20,122	0.04
USD 21,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 6.625% 15/1/2032	21,016	0.04	USD 18,000	KLA 3.3% 1/3/2050	13,035	0.03
USD 61,000	Hologic 3.25% 15/2/2029	54,385	0.11	USD 13,000	KLA 4.65% 15/7/2032	12,704	0.03
USD 42,000	Home Depot 3.35% 15/4/2050	30,536	0.06	USD 13,000	KLA 4.95% 15/7/2052	12,361	0.03
USD 2,000	Home Depot 3.9% 15/6/2047	1,617	0.00	USD 36,750	Kobe US Midco 2 9.25% 1/11/2026	31,458	0.07
USD 10,000	Home Depot 4.95% 15/9/2052	9,530	0.02	USD 44,000	Kontoor Brands 4.125% 15/11/2029	39,658	0.08
USD 18,000	Howard Hughes 4.125% 1/2/2029	15,914	0.03	USD 33,000	Korn Ferry 4.625% 15/12/2027	31,197	0.07
USD 17,000	Howard Hughes 4.375% 1/2/2031	14,529	0.03	USD 62,000	Kraft Heinz Foods 4.875% 1/10/2049	55,586	0.12
USD 42,000	Howard Hughes 5.375% 1/8/2028	39,518	0.08	USD 2,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	1,843	0.00
USD 12,000	HP 3% 17/6/2027	11,222	0.02				
USD 14,000	HP 4.75% 15/1/2028	13,875	0.03				
USD 123,000	HUB International 7.25% 15/6/2030	125,390	0.26				
USD 248,000	HUB International 7.375% 31/1/2032	249,753	0.52				
USD 14,000	Hughes Satellite Systems 5.25% 1/8/2026	12,019	0.03				



# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	5,386	0.01	USD 15,000	Merck 4% 7/3/2049	12,537	0.03
USD 7,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	6,894	0.01	USD 26,000	MGIC Investment 5.25% 15/8/2028	25,202	0.05
USD 19,000	Lam Research 2.875% 15/6/2050	12,891	0.03	USD 23,000	Microsoft 2.525% 1/6/2050	14,872	0.03
USD 111,000	Lam Research 3.75% 15/3/2026	108,346	0.23	USD 27,000	Microsoft 2.921% 17/3/2052	18,691	0.04
USD 23,000	Lam Research 4% 15/3/2029	22,248	0.05	USD 38,000	MicroStrategy 6.125% 15/6/2028	36,597	0.08
USD 13,000	Legacy LifePoint Health 4.375% 15/2/2027	12,077	0.03	USD 40,000	Molina Healthcare 3.875% 15/11/2030	35,066	0.07
USD 132,000	Level 3 Financing 3.4% 1/3/2027	135,300	0.28	USD 8,000	Molina Healthcare 3.875% 15/5/2032	6,865	0.01
USD 16,000	Level 3 Financing 3.625% 15/1/2029	9,600	0.02	USD 28,000	Molina Healthcare 4.375% 15/6/2028	26,116	0.05
USD 163,000	Level 3 Financing 4.625% 15/9/2027	105,950	0.22	USD 35,000	Morgan Stanley 0.985% 10/12/2026	32,325	0.07
USD 218,000	Level 3 Financing 10.5% 15/5/2030	225,358	0.47	USD 152,000	Morgan Stanley 1.512% 20/7/2027	139,079	0.29
USD 92,000	Levi Strauss 3.5% 1/3/2031	79,582	0.17	USD 104,000	Morgan Stanley 1.593% 4/5/2027	95,933	0.20
USD 9,000	LGI Homes 8.75% 15/12/2028	9,386	0.02	USD 54,000	Morgan Stanley 2.699% 22/1/2031	46,810	0.10
USD 19,000	LifePoint Health 9.875% 15/8/2030	19,730	0.04	USD 15,000	Morgan Stanley 2.802% 25/1/2052	9,699	0.02
USD 58,000	LifePoint Health 11% 15/10/2030	61,407	0.13	USD 12,000	Morgan Stanley 3.622% 1/4/2031	10,923	0.02
USD 34,000	Lindblad Expeditions 6.75% 15/2/2027	34,169	0.07	USD 70,000	Morgan Stanley 5.164% 20/4/2029	69,692	0.15
USD 26,000	Lindblad Expeditions 9% 15/5/2028	27,509	0.06	USD 12,000	Morgan Stanley 5.424% 21/7/2034	11,948	0.02
USD 20,000	Lions Gate Capital 5.5% 15/4/2029	15,006	0.03	USD 20,000	Morgan Stanley 5.449% 20/7/2029	20,124	0.04
USD 39,000	Live Nation Entertainment 4.75% 15/10/2027	37,084	0.08	USD 30,000	Morgan Stanley 5.466% 18/1/2035	30,014	0.06
USD 51,000	Lowe's 3% 15/10/2050	33,106	0.07	USD 41,000	Morgan Stanley 6.627% 1/11/2034	44,527	0.09
USD 3,000	Lowe's 3.5% 1/4/2051	2,109	0.00	USD 6,000	Motorola Solutions 2.75% 24/5/2031	5,025	0.01
USD 12,000	Lowe's 3.7% 15/4/2046	9,101	0.02	USD 7,000	Motorola Solutions 4.6% 23/5/2029	6,814	0.01
USD 10,000	Lowe's 4.65% 15/4/2042	8,943	0.02	USD 14,000	Mueller Water Products 4% 15/6/2029	12,658	0.03
USD 33,000	Lowe's 5% 15/4/2033	32,603	0.07	USD 19,000	Nasdaq 5.55% 15/2/2034	19,212	0.04
USD 8,000	Lowe's 5.125% 15/4/2050	7,414	0.01	USD 111,000	Nationstar Mortgage 5% 1/2/2026	107,898	0.22
USD 18,000	Lowe's 5.8% 15/9/2062	18,007	0.04	USD 17,000	Nationstar Mortgage 5.75% 15/11/2031	15,600	0.03
USD 78,000	Lumen Technologies 4% 15/2/2027	47,353	0.10	USD 14,000	Nationstar Mortgage 6% 15/1/2027	13,768	0.03
USD 62,000	Madison IAQ 5.875% 30/6/2029	54,957	0.11	USD 67,000	Nationstar Mortgage 7.125% 1/2/2032	66,126	0.14
USD 4,000	Marsh & McLennan 2.375% 15/12/2031	3,331	0.01	USD 32,000	Navient 5.5% 15/3/2029	28,980	0.06
USD 2,000	Mastercard 2.95% 1/6/2029	1,837	0.00	USD 13,000	Navient 9.375% 25/7/2030	13,627	0.03
USD 10,000	Mastercard 3.35% 26/3/2030	9,256	0.02	USD 37,000	Neogen Food Safety 8.625% 20/7/2030	39,268	0.08
USD 16,000	Mastercard 3.85% 26/3/2050	13,220	0.03	USD 6,000	Neptune Bidco US 9.29% 15/4/2029	5,637	0.01
USD 31,000	Match II 3.625% 1/10/2031	26,105	0.05	USD 7,000	NESCO II 5.5% 15/4/2029	6,516	0.01
USD 14,000	Match II 4.125% 1/8/2030	12,318	0.03	USD 5,000	Newmont 5.45% 9/6/2044	4,894	0.01
USD 8,000	Match II 5.625% 15/2/2029	7,657	0.02	USD 6,000	Nexstar Media 5.625% 15/7/2027	5,700	0.01
USD 10,000	Mattel 6.2% 1/10/2040	9,805	0.02	USD 19,000	NextEra Energy Operating Partners 7.25% 15/1/2029	19,302	0.04
USD 149,000	Mauser Packaging Solutions 7.875% 15/8/2026	150,874	0.31	USD 30,000	NextEra Energy Partners 0% 15/11/2025	26,658	0.05
USD 9,000	Mauser Packaging Solutions 9.25% 15/4/2027	8,770	0.02	USD 30,000	NextEra Energy Partners 2.5% 15/6/2026	27,195	0.06
USD 51,000	McAfee 7.375% 15/2/2030	45,118	0.09	USD 20,000	Norfolk Southern 3.05% 15/5/2050	13,476	0.03
USD 79,000	Medline Borrower 5.25% 1/10/2029	73,127	0.15	USD 4,000	Norfolk Southern 3.4% 1/11/2049	2,886	0.01
USD 6,000	Merck 2.75% 10/12/2051	3,891	0.01	USD 26,000	Norfolk Southern 3.7% 15/3/2053	19,398	0.04
				USD 20,000	Norfolk Southern 4.15% 28/2/2048	16,567	0.03

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 16,000	Northern Trust 3.95% 30/10/2025	15,689	0.03	USD 25,000	PennyMac Financial Services 7.875% 15/12/2029	25,641	0.05
USD 148,000	Novelis 3.25% 15/11/2026	137,486	0.29	USD 14,000	Pfizer 2.625% 1/4/2030	12,399	0.03
USD 77,000	Novelis 3.875% 15/8/2031	65,039	0.13	USD 22,000	Pfizer 3.45% 15/3/2029	20,703	0.04
USD 37,000	Novelis 4.75% 30/1/2030	33,800	0.07	USD 8,000	Pike 8.625% 31/1/2031	8,458	0.02
USD 25,000	NRG Energy 7% 15/3/2033	26,181	0.05	USD 32,000	PNC Financial Services 2.55% 22/1/2030	27,565	0.06
USD 10,000	Nucor 3.95% 23/5/2025	9,850	0.02	USD 57,000	PNC Financial Services 5.676% 22/1/2035*	57,216	0.12
USD 16,000	NVIDIA 3.5% 1/4/2040	13,395	0.03	USD 32,000	PNC Financial Services 6.875% 20/10/2034	34,817	0.07
USD 15,000	Ohio Power 2.6% 1/4/2030	13,013	0.03	USD 16,000	Prestige Brands 3.75% 1/4/2031	13,775	0.03
USD 11,000	Ohio Power 2.9% 1/10/2051	7,067	0.01	USD 71,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	70,343	0.15
USD 28,000	Ohio Power 4% 1/6/2049	21,886	0.05	USD 3,000	Progressive 3.7% 15/3/2052	2,332	0.01
USD 27,000	Ohio Power 4.15% 1/4/2048	21,577	0.04	USD 3,000	Progressive 4.95% 15/6/2033	2,984	0.01
USD 8,000	Ohio Power 5% 1/6/2033	7,866	0.02	USD 1,000	Progressive 6.25% 1/12/2032	1,084	0.00
USD 27,000	Oncor Electric Delivery 2.7% 15/11/2051	16,796	0.04	USD 8,000	Prologis 2.125% 15/10/2050	4,423	0.01
USD 10,000	Oncor Electric Delivery 3.8% 1/6/2049	7,883	0.02	USD 12,000	Prologis 3.05% 1/3/2050	8,200	0.02
USD 23,000	Oncor Electric Delivery 4.3% 15/5/2028	22,461	0.05	USD 24,000	Prologis 5.25% 15/6/2053	23,377	0.05
USD 15,000	Oncor Electric Delivery 4.95% 15/9/2052	14,008	0.03	USD 30,000	PTC 3.625% 15/2/2025	29,354	0.06
USD 25,000	Oncor Electric Delivery 5.25% 30/9/2040	24,942	0.05	USD 6,000	PTC 4% 15/2/2028	5,585	0.01
USD 26,000	OneMain Finance 3.5% 15/1/2027	23,929	0.05	USD 52,000	Public Service Electric and Gas 3.1% 15/3/2032	45,544	0.09
USD 31,000	OneMain Finance 4% 15/9/2030	26,129	0.05	USD 105,000	Public Service Electric and Gas 4.65% 15/3/2033	101,790	0.21
USD 9,000	OneMain Finance 5.375% 15/11/2029	8,364	0.02	USD 10,000	Public Service Electric and Gas 5.125% 15/3/2053	9,694	0.02
USD 34,000	OneMain Finance 7.875% 15/3/2030	34,584	0.07	USD 20,000	QUALCOMM 4.3% 20/5/2047	17,441	0.04
USD 66,000	OneMain Finance 9% 15/1/2029	69,510	0.14	USD 16,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	12,512	0.03
USD 52,000	Option Care Health 4.375% 31/10/2029	47,085	0.10	USD 23,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	10,721	0.02
USD 24,000	Oracle 3.6% 1/4/2050	16,970	0.04	USD 42,000	Regency Centers 3.7% 15/6/2030	38,332	0.08
USD 14,000	Oracle 3.85% 15/7/2036	11,823	0.02	USD 19,000	Regency Centers 4.65% 15/3/2049	16,147	0.03
USD 77,000	Oracle 3.95% 25/3/2051	57,545	0.12	USD 20,000	Regency Centers 5.25% 15/1/2034	19,618	0.04
USD 12,000	Oracle 4.125% 15/5/2045	9,541	0.02	USD 4,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	3,997	0.01
USD 29,000	Oracle 4.375% 15/5/2055	22,824	0.05	USD 9,000	Republic Services 2.3% 1/3/2030	7,744	0.02
USD 45,000	Oracle 5.375% 15/7/2040	43,200	0.09	USD 5,000	Republic Services 4.875% 1/4/2029	4,986	0.01
USD 2,000	Otis Worldwide 2.565% 15/2/2030	1,747	0.00	USD 8,000	Resideo Funding 4% 1/9/2029	7,028	0.01
USD 3,000	Otis Worldwide 3.112% 15/2/2040	2,295	0.00	USD 6,000	Ritchie Bros 6.75% 15/3/2028	6,126	0.01
USD 9,000	Otis Worldwide 5.25% 16/8/2028	9,087	0.02	USD 60,000	Ritchie Bros 7.75% 15/3/2031	62,907	0.13
USD 51,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	45,453	0.10	USD 14,000	RLJ Lodging Trust 4% 15/9/2029	12,219	0.03
USD 8,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	7,070	0.02	USD 58,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	53,425	0.11
USD 41,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	39,289	0.08	USD 8,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	6,856	0.01
USD 18,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	18,701	0.04	USD 14,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	11,635	0.02
USD 62,000	Owens-Brockway Glass Container 7.25% 15/5/2031	62,660	0.13	USD 6,000	RXO 7.5% 15/11/2027	6,201	0.01
USD 5,000	Paramount Global 4.6% 15/1/2045	3,438	0.01				
USD 3,000	Paramount Global 4.9% 15/8/2044	2,109	0.00				
USD 14,000	Paramount Global 5.85% 1/9/2043	11,174	0.02				
USD 61,000	Pediatrix Medical 5.375% 15/2/2030	54,340	0.11				

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

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 40,000	Ryder System 2.85% 1/3/2027	37,523	0.08	USD 58,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	60,203	0.12
USD 140,000	Ryder System 4.625% 1/6/2025	138,755	0.29	USD 44,000	Surgery Center 6.75% 1/7/2025	44,038	0.09
USD 22,000	Ryder System 5.65% 1/3/2028	22,393	0.05	USD 60,000	Surgery Center 10% 15/4/2027	60,926	0.13
USD 22,000	Ryder System 6.3% 1/12/2028	22,945	0.05	USD 5,000	SWF Escrow Issuer 6.5% 1/10/2029	3,523	0.01
USD 10,000	S&P Global 2.9% 1/3/2032	8,632	0.02	USD 53,000	Synaptics 4% 15/6/2029	46,773	0.10
USD 15,000	S&P Global 5.25% 15/9/2033	15,195	0.03	USD 4,000	Taylor Morrison Communities 5.125% 1/8/2030	3,787	0.01
USD 35,000	Sabre GLBL 8.625% 1/6/2027	30,975	0.06	USD 91,000	Teleflex 4.625% 15/11/2027	86,975	0.18
USD 2,000	Sabre GLBL 11.25% 15/12/2027	1,884	0.00	USD 44,000	Tenet Healthcare 6.125% 1/10/2028	43,357	0.09
USD 4,000	Salesforce 2.9% 15/7/2051	2,665	0.01	USD 65,000	Tenet Healthcare 6.125% 15/6/2030	64,403	0.13
USD 26,000	Santander USA 2.49% 6/1/2028	23,521	0.05	USD 63,000	Tenet Healthcare 6.75% 15/5/2031	63,473	0.13
USD 20,000	Santander USA 6.174% 9/1/2030	19,957	0.04	USD 10,000	Terex 5% 15/5/2029	9,338	0.02
USD 72,000	SBA Communications 3.125% 1/2/2029	63,772	0.13	USD 6,000	Titan International 7% 30/4/2028	5,973	0.01
USD 72,000	SBA Communications 3.875% 15/2/2027	67,930	0.14	USD 30,000	Toyota Motor Credit 2.15% 13/2/2030	25,782	0.05
USD 40,000	Sealed Air 4% 1/12/2027	37,173	0.08	USD 27,000	Toyota Motor Credit 5.25% 11/9/2028	27,429	0.06
USD 29,000	Sealed Air 5% 15/4/2029	27,460	0.06	USD 7,000	Toyota Motor Credit 5.55% 20/11/2030	7,238	0.01
USD 27,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	26,944	0.06	USD 3,000	Tri Pointe Homes 5.25% 1/6/2027	2,928	0.01
USD 19,000	Sealed Air Corp/Sealed Air US 7.25% 15/2/2031	19,631	0.04	USD 5,000	Tri Pointe Homes 5.7% 15/6/2028	4,935	0.01
USD 18,000	Sensata Technologies 3.75% 15/2/2031	15,444	0.03	USD 62,000	Triumph 9% 15/3/2028	64,888	0.13
USD 51,000	Sensata Technologies 4.375% 15/2/2030	46,481	0.10	USD 58,000	Truist Financial 5.711% 24/1/2035	57,553	0.12
USD 20,000	Service International 4% 15/5/2031	17,523	0.04	USD 64,000	Truist Financial 7.161% 30/10/2029	67,973	0.14
USD 9,000	Sherwin-Williams 2.3% 15/5/2030	7,650	0.02	USD 11,000	TTMT Escrow Issuer 8.625% 30/9/2027	11,317	0.02
USD 11,000	Sherwin-Williams 2.9% 15/3/2052	7,147	0.01	USD 28,000	Twilio 3.625% 15/3/2029	24,921	0.05
USD 6,000	Sherwin-Williams 3.3% 15/5/2050	4,208	0.01	USD 56,000	Twilio 3.875% 15/3/2031	48,769	0.10
USD 12,000	Shift4 Payments 0% 15/12/2025	14,982	0.03	USD 8,000	Uber Technologies 0% 15/12/2025	9,108	0.02
USD 37,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	35,495	0.07	USD 26,000	Uber Technologies 0.875% 1/12/2028	32,525	0.07
USD 106,000	Sirius XM Radio 3.125% 1/9/2026	98,948	0.21	USD 63,000	Uber Technologies 4.5% 15/8/2029	58,882	0.12
USD 15,000	Sirius XM Radio 4% 15/7/2028	13,524	0.03	USD 41,000	Uber Technologies 6.25% 15/1/2028	41,102	0.09
USD 76,000	Six Flags Entertainment 7.25% 15/5/2031	76,473	0.16	USD 258,000	UKG 6.875% 1/2/2031	260,764	0.54
USD 45,000	SLM 3.125% 2/11/2026	41,383	0.09	USD 3,000	Union Pacific 3.95% 15/8/2059	2,351	0.00
USD 200,000	Sotheby's/Bidfair 5.875% 1/6/2029	175,808	0.37	USD 10,000	Union Pacific 4.05% 1/3/2046	8,279	0.02
USD 11,000	Spectrum Brands 3.875% 15/3/2031	10,534	0.02	USD 36,000	Union Pacific 4.3% 1/3/2049	30,597	0.06
USD 18,000	Spectrum Brands 5% 1/10/2029	17,499	0.04	USD 16,000	Union Pacific 5.15% 20/1/2063	15,419	0.03
USD 57,000	SRS Distribution 6% 1/12/2029	53,090	0.11	USD 82,000	United Airlines 4.375% 15/4/2026	78,924	0.16
USD 52,000	SRS Distribution 6.125% 1/7/2029	48,665	0.10	USD 78,000	United Airlines 4.625% 15/4/2029	71,865	0.15
USD 114,000	SS&C Technologies 5.5% 30/9/2027	111,054	0.23	USD 97,000	United Natural Foods 6.75% 15/10/2028	80,913	0.17
USD 52,000	Star Parent 9% 1/10/2030	54,846	0.11	USD 114,000	United Rentals North America 6% 15/12/2029	114,262	0.24
USD 15,000	Starwood Property Trust 4.375% 15/1/2027	14,057	0.03	USD 35,000	UnitedHealth 2.75% 15/5/2040	25,407	0.05
USD 32,000	Starwood Property Trust 4.75% 15/3/2025	31,483	0.07	USD 22,000	UnitedHealth 2.9% 15/5/2050	14,654	0.03
USD 12,000	Steel Dynamics 1.65% 15/10/2027	10,655	0.02	USD 14,000	UnitedHealth 3.05% 15/5/2041	10,497	0.02
USD 119,000	Steel Dynamics 2.4% 15/6/2025	114,378	0.24	USD 8,000	UnitedHealth 3.25% 15/5/2051	5,665	0.01
USD 32,000	Steel Dynamics 3.25% 15/10/2050	21,143	0.04	USD 25,000	UnitedHealth 4.2% 15/1/2047	21,227	0.04
USD 6,000	Stericycle 3.875% 15/1/2029	5,426	0.01				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 17,000	UnitedHealth 4.625% 15/7/2035	16,448	0.03	USD 45,000	Welltower 3.85% 15/6/2032	40,462	0.08
USD 15,000	UnitedHealth 5.3% 15/2/2030	15,303	0.03	USD 10,000	Welltower 4.125% 15/3/2029	9,524	0.02
USD 27,000	UnitedHealth 6.875% 15/2/2038	31,462	0.07	USD 20,000	WESCO Distribution 6.375% 15/3/2029	20,019	0.04
USD 87,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	90,350	0.19	USD 54,000	WESCO Distribution 6.625% 15/3/2032	54,128	0.11
USD 4,000	Univision Communications 6.625% 1/6/2027	3,879	0.01	USD 57,000	WESCO Distribution 7.25% 15/6/2028	58,220	0.12
USD 13,000	Univision Communications 7.375% 30/6/2030	12,564	0.03	USD 59,000	William Carter 5.625% 15/3/2027	58,166	0.12
USD 93,000	Univision Communications 8% 15/8/2028	93,025	0.19	USD 64,000	Williams Scotsman 4.625% 15/8/2028	59,906	0.13
USD 7,000	US Bancorp 4.839% 1/2/2034	6,604	0.01	USD 37,000	Williams Scotsman 7.375% 1/10/2031	38,378	0.08
USD 44,000	US Bancorp 5.836% 12/6/2034	44,464	0.09	USD 6,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	5,600	0.01
USD 42,000	US Foods 4.625% 1/6/2030	38,526	0.08	USD 44,000	WR Grace 5.625% 15/8/2029	38,585	0.08
USD 38,000	US Foods 4.75% 15/2/2029	35,638	0.07	USD 29,000	WR Grace 7.375% 1/3/2031	29,278	0.06
USD 39,000	US Foods 6.875% 15/9/2028	39,647	0.08	USD 34,000	WRKCo 3.75% 15/3/2025	33,388	0.07
USD 3,000	Ventas Realty 2.5% 1/9/2031	2,445	0.01	USD 27,000	WRKCo 3.9% 1/6/2028	25,635	0.05
USD 12,000	Ventas Realty 3% 15/1/2030	10,492	0.02	USD 9,000	WRKCo 4.9% 15/3/2029	8,935	0.02
USD 23,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	21,075	0.04	USD 18,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	16,741	0.03
USD 78,000	Verizon Communications 2.355% 15/3/2032	63,398	0.13	USD 188,000	Zayo 4% 1/3/2027	156,602	0.33
USD 7,000	Verizon Communications 2.65% 20/11/2040	4,850	0.01	USD 57,000	Zayo 6.125% 1/3/2028	43,388	0.09
USD 34,000	Verizon Communications 2.85% 3/9/2041	24,070	0.05	USD 127,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	113,856	0.24
USD 20,000	Verizon Communications 2.987% 30/10/2056	12,525	0.03			24,153,677	50.22
USD 41,000	Verizon Communications 3.4% 22/3/2041	31,558	0.07	<b>Total Bonds</b>		<b>27,836,638</b>	<b>57.89</b>
USD 32,000	Verizon Communications 3.85% 1/11/2042	25,828	0.05	<b>EQUITY LINKED NOTES</b>			
USD 3,000	Verizon Communications 5.05% 9/5/2033	2,974	0.01	USD 11	Bank of Montreal (Fund receives 9.6% Fixed; and receives/pays return on Autozone) (11/4/2024)	32,424	0.07
USD 10,000	Verizon Communications 5.85% 15/9/2035	10,492	0.02	USD 133	Royal Bank of Canada (Fund receives 10.53% Fixed; and receives/pays return on HCA Healthcare) (21/3/2024)	41,260	0.09
USD 30,000	Verscend Escrow 9.75% 15/8/2026	30,075	0.06	USD 105	Royal Bank of Canada (Fund receives 10.89% Fixed; and receives/pays return on Gartner) (27/3/2024)	48,646	0.10
USD 71,000	Vertiv 4.125% 15/11/2028	65,435	0.14	USD 112	Royal Bank of Canada (Fund receives 11.11% Fixed; and receives/pays return on PPG Industries) (13/3/2024)	15,892	0.03
USD 21,000	Viavi Solutions 3.75% 1/10/2029	18,082	0.04	USD 60	Royal Bank of Canada (Fund receives 11.41% Fixed; and receives/pays return on JB Hunt Transport Services) (13/3/2024)	12,259	0.03
USD 56,000	VMware 1.4% 15/8/2026	50,974	0.11	USD 271	Royal Bank of Canada (Fund receives 11.71% Fixed; and receives/pays return on Xylem) (27/3/2024)	33,416	0.07
USD 51,000	VMware 1.8% 15/8/2028	44,275	0.09	USD 158	Royal Bank of Canada (Fund receives 12.27% Fixed; and receives/pays return on State Street) (13/3/2024)	11,761	0.02
USD 69,000	VMware 2.2% 15/8/2031	55,789	0.12				
USD 57,000	Wabash National 4.5% 15/10/2028	52,202	0.11				
USD 2,000	Walgreens Boots Alliance 3.2% 15/4/2030	1,733	0.00				
USD 8,000	Walgreens Boots Alliance 4.1% 15/4/2050	5,853	0.01				
USD 8,000	Walgreens Boots Alliance 4.8% 18/11/2044	6,701	0.01				
USD 20,000	Walmart 2.65% 22/9/2051	13,063	0.03				
USD 10,000	Walt Disney 3.5% 13/5/2040	8,063	0.02				
USD 54,000	Wand NewCo 3 7.625% 30/1/2032	55,387	0.12				
USD 4,000	Waste Management 2.5% 15/11/2050	2,483	0.00				
USD 17,000	Welltower 2.05% 15/1/2029	14,751	0.03				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 80	Royal Bank of Canada (Fund receives 13.39% Fixed; and receives/pays return on Cummins) (27/3/2024)	20,933	0.04	USD 114	Royal Bank of Canada (Fund receives 9.36% Fixed; and receives/pays return on Travelers Cos) (13/3/2024)	24,685	0.05
USD 209	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Eaton) (2/5/2024)	57,969	0.12	USD 501	Royal Bank of Canada (Fund receives 9.37% Fixed; and receives/pays return on Johnson & Johnson) (14/3/2024)	81,084	0.17
USD 52	Royal Bank of Canada (Fund receives 13.58% Fixed; and receives/pays return on Domino's Pizza) (10/4/2024)	23,378	0.05	USD 166	Royal Bank of Canada (Fund receives 9.89% Fixed; and receives/pays return on Danaher) (21/3/2024)	41,533	0.09
USD 368	Royal Bank of Canada (Fund receives 13.87% Fixed; and receives/pays return on Johnson Controls International) (21/3/2024)	21,133	0.04	USD 63	Toronto-Dominion (Fund receives 14.9% Fixed; and receives/pays return on Goldman Sachs) (7/3/2024)	24,715	0.05
USD 186	Royal Bank of Canada (Fund receives 14.83% Fixed; and receives/pays return on Cigna) (27/3/2024)	61,407	0.13	USD 80	Toronto-Dominion (Fund receives 16.7% Fixed; and receives/pays return on Pnc Financial Services ) (7/3/2024)	11,888	0.02
USD 639	Royal Bank of Canada (Fund receives 14.99% Fixed; and receives/pays return on Huntington Bancshares) (13/3/2024)	8,262	0.02	USD 280	Toronto-Dominion (Fund receives 17.91% Fixed; and receives/pays return on Morgan Stanley) (7/3/2024)	24,259	0.05
USD 174	Royal Bank of Canada (Fund receives 15.52% Fixed; and receives/pays return on Caterpillar) (27/3/2024)	57,121	0.12	USD 155	Mizuho Markets Cayman LP (Fund receives 10.12% Fixed; and receives/pays return on Cboe Global Markets) (27/3/2024)	29,005	0.06
USD 1,081	Royal Bank of Canada (Fund receives 16.17% Fixed; and receives/pays return on Aramark) (27/3/2024)	32,562	0.07	USD 230	Mizuho Markets Cayman LP (Fund receives 10.5% Fixed; and receives/pays return on Zimmer Biomet ) (2/4/2024)	28,269	0.06
USD 1,701	Royal Bank of Canada (Fund receives 16.59% Fixed; and receives/pays return on Bank of America) (12/3/2024)	57,865	0.12	USD 236	Mizuho Markets Cayman LP (Fund receives 12.92% Fixed; and receives/pays return on Hershey) (1/4/2024)	44,209	0.09
USD 190	Royal Bank of Canada (Fund receives 17.27% Fixed; and receives/pays return on PulteGroup) (21/3/2024)	20,323	0.04	USD 160	Mizuho Markets Cayman LP (Fund receives 15.57% Fixed; and receives/pays return on LPL Financial) (27/3/2024)	41,469	0.09
USD 925	Royal Bank of Canada (Fund receives 18.66% Fixed; and receives/pays return on DXC Technology) (27/3/2024)	20,118	0.04	USD 110	Mizuho Markets Cayman LP (Fund receives 18.45% Fixed; and receives/pays return on Workday) (11/4/2024)	32,684	0.07
EUR 122	Royal Bank of Canada (Fund receives 22.01% Fixed; and receives/pays return on adidas) (13/3/2024)	24,209	0.05	USD 471	Mizuho Markets Cayman LP (Fund receives 20.02% Fixed; and receives/pays return on Harley-Davidson) (1/4/2024)	16,884	0.03
USD 506	Royal Bank of Canada (Fund receives 6.51% Fixed; and receives/pays return on Sysco) (21/3/2024)	40,834	0.09	USD 154	Mizuho Markets Cayman LP (Fund receives 21.75% Fixed; and receives/pays return on Comerica) (13/3/2024)	7,632	0.02
USD 287	Royal Bank of Canada (Fund receives 7.1% Fixed; and receives/pays return on Fiserv) (27/3/2024)	41,634	0.09	USD 395	Mizuho Markets Cayman LP (Fund receives 23.37% Fixed; and receives/pays return on Baxter International) (1/4/2024)	16,108	0.03
USD 192	Royal Bank of Canada (Fund receives 8.26% Fixed; and receives/pays return on Linde) (27/3/2024)	82,730	0.17	USD 163	Societe Generale (Fund receives 10.06% Fixed; and receives/pays return on Automatic Data Processing) (25/3/2024)	40,795	0.08
				USD 140	Societe Generale (Fund receives 10.96% Fixed; and receives/pays return on Nasdaq) (25/3/2024)	7,909	0.02

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 402	Societe Generale (Fund receives 11.68% Fixed; and receives/pays return on Microsoft) (25/3/2024)	163,672	0.34	USD 369	BNP Paribas (Fund receives 14.79% Fixed; and receives/pays return on Edwards Lifesciences) (28/3/2024)	31,424	0.07
USD 30	Societe Generale (Fund receives 17.38% Fixed; and receives/pays return on Old Dominion Freight Line) (25/3/2024)	12,348	0.02	USD 190	BNP Paribas (Fund receives 15.16% Fixed; and receives/pays return on Prologis) (8/3/2024)	24,837	0.05
USD 319	Societe Generale (Fund receives 20.6% Fixed; and receives/pays return on Applied Materials) (5/4/2024)	62,494	0.13	USD 578	BNP Paribas (Fund receives 15.29% Fixed; and receives/pays return on Tyson Foods) (27/3/2024)	31,448	0.07
USD 283	Societe Generale (Fund receives 6.91% Fixed; and receives/pays return on Colgate-Palmolive) (5/4/2024)	24,330	0.05	USD 1,628	BNP Paribas (Fund receives 15.91% Fixed; and receives/pays return on Flex) (26/3/2024)	42,697	0.09
USD 645	Societe Generale (Fund receives 6.98% Fixed; and receives/pays return on Mondelez International) (25/3/2024)	47,393	0.10	USD 119	BNP Paribas (Fund receives 18.39% Fixed; and receives/pays return on CrowdStrike) (7/3/2024)	29,553	0.06
USD 269	Societe Generale (Fund receives 9.27% Fixed; and receives/pays return on UnitedHealth) (12/3/2024)	134,099	0.28	USD 577	BNP Paribas (Fund receives 18.6% Fixed; and receives/pays return on Ciena) (8/3/2024)	32,167	0.07
USD 113	Nomura (Fund receives 13.49% Fixed; and receives/pays return on Deere) (3/4/2024)	41,139	0.08	USD 117	BNP Paribas (Fund receives 20.07% Fixed; and receives/pays return on Align Technology) (26/3/2024)	33,819	0.07
USD 96	Nomura (Fund receives 8.51% Fixed; and receives/pays return on S&P Global) (3/4/2024)	41,354	0.09	USD 179	BNP Paribas (Fund receives 20.17% Fixed; and receives/pays return on Stanley Black & Decker) (26/3/2024)	15,926	0.03
USD 15	BNP Paribas (Fund receives 10.91% Fixed; and receives/pays return on Chipotle Mexican Grill) (28/3/2024)	40,077	0.08	USD 160	BNP Paribas (Fund receives 20.87% Fixed; and receives/pays return on Williams-Sonoma) (15/3/2024)	33,406	0.07
USD 65	BNP Paribas (Fund receives 11.82% Fixed; and receives/pays return on McKesson) (1/4/2024)	32,891	0.07	USD 123	BNP Paribas (Fund receives 26.27% Fixed; and receives/pays return on Paycom Software) (1/4/2024)	23,144	0.05
USD 23	BNP Paribas (Fund receives 12.47% Fixed; and receives/pays return on Equinix) (3/4/2024)	20,624	0.04	USD 830	BNP Paribas (Fund receives 31.69% Fixed; and receives/pays return on Macy's) (1/3/2024)	15,306	0.03
USD 67	BNP Paribas (Fund receives 13.08% Fixed; and receives/pays return on Ulta Beauty) (14/3/2024)	33,064	0.07	USD 317	BNP Paribas (Fund receives 7.73% Fixed; and receives/pays return on Apple) (6/5/2024)	57,946	0.12
USD 266	BNP Paribas (Fund receives 13.09% Fixed; and receives/pays return on Pentair) (26/4/2024)	20,318	0.04	USD 89	BNP Paribas (Fund receives 7.8% Fixed; and receives/pays return on Intercontinental Exchange) (1/4/2024)	12,307	0.03
USD 65	BNP Paribas (Fund receives 13.16% Fixed; and receives/pays return on Parker-Hannifin) (26/3/2024)	33,527	0.07	USD 245	BNP Paribas (Fund receives 9.49% Fixed; and receives/pays return on Fortive) (1/4/2024)	20,683	0.04
USD 75	BNP Paribas (Fund receives 13.23% Fixed; and receives/pays return on Molina Healthcare) (1/4/2024)	29,419	0.06	USD 287	BNP Paribas (Fund receives 9.63% Fixed; and receives/pays return on Microsoft) (26/4/2024)	118,138	0.25
USD 295	BNP Paribas (Fund receives 13.42% Fixed; and receives/pays return on Prudential Financial) (28/3/2024)	32,267	0.07	USD 134	BNP Paribas (Fund receives 9.96% Fixed; and receives/pays return on CDW) (28/3/2024)	32,457	0.07
USD 200	BNP Paribas (Fund receives 13.55% Fixed; and receives/pays return on Eaton) (26/3/2024)	54,650	0.11	USD 204	JP Morgan (Fund receives 10.45% Fixed; and receives/pays return on Hilton Worldwide) (28/3/2024)	40,991	0.08
				USD 646	JP Morgan (Fund receives 11.07% Fixed; and receives/pays return on Apple) (27/3/2024)	117,986	0.25

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 645	JP Morgan (Fund receives 12.28% Fixed; and receives/pays return on Starbucks) (25/3/2024)	60,924	0.13	USD 268	Barclays (Fund receives 6.61% Fixed; and receives/pays return on Mastercard) (25/3/2024)	124,172	0.26
USD 69	JP Morgan (Fund receives 14.99% Fixed; and receives/pays return on Tractor Supply) (26/3/2024)	16,799	0.03	USD 122	Barclays (Fund receives 7.55% Fixed; and receives/pays return on Waste Management) (2/4/2024)	24,721	0.05
USD 363	JP Morgan (Fund receives 15.81% Fixed; and receives/pays return on Bunge Global) (28/3/2024)	33,256	0.07	SEK 1,334	Barclays (Fund receives 8.92% Fixed; and receives/pays return on Volvo) (22/3/2024)	33,717	0.07
USD 754	JP Morgan (Fund receives 16.43% Fixed; and receives/pays return on Corteva) (26/3/2024)	40,653	0.08	USD 545	Barclays (Fund receives 9.09% Fixed; and receives/pays return on Coca-Cola) (2/4/2024)	32,700	0.07
USD 86	JP Morgan (Fund receives 17.34% Fixed; and receives/pays return on Eli Lilly) (27/3/2024)	62,575	0.13	USD 585	Barclays (Fund receives 9.28% Fixed; and receives/pays return on Amphenol) (15/3/2024)	61,790	0.13
USD 320	JP Morgan (Fund receives 21.87% Fixed; and receives/pays return on Synchrony Financial) (14/3/2024)	12,551	0.03	USD 223	Barclays (Fund receives 9.68% Fixed; and receives/pays return on Progressive) (15/3/2024)	41,377	0.09
EUR 296	JP Morgan (Fund receives 7.35% Fixed; and receives/pays return on Henkel ) (5/3/2024)	22,269	0.05	EUR 921	Barclays (Fund receives 9.82% Fixed; and receives/pays return on SAP) (22/3/2024)	166,737	0.35
USD 140	JP Morgan (Fund receives 8.41% Fixed; and receives/pays return on McDonald's) (2/4/2024)	40,890	0.08	USD 310	Citigroup (Fund receives 10.55% Fixed; and receives/pays return on Cardinal Health) (26/3/2024)	33,582	0.07
SEK 1,565	Barclays (Fund receives 10.28% Fixed; and receives/pays return on Swedbank) (22/3/2024)	33,422	0.07	USD 294	Citigroup (Fund receives 10.94% Fixed; and receives/pays return on Fastenal) (11/3/2024)	20,651	0.04
USD 62	Barclays (Fund receives 10.47% Fixed; and receives/pays return on Ameriprise Financial) (25/3/2024)	24,740	0.05	USD 111	Citigroup (Fund receives 12.1% Fixed; and receives/pays return on Thermo Fisher Scientific) (25/3/2024)	61,772	0.13
USD 119	Barclays (Fund receives 11.14% Fixed; and receives/pays return on Stryker) (25/3/2024)	40,954	0.08	USD 1,061	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on CVS Health) (28/3/2024)	79,548	0.17
EUR 5,115	Barclays (Fund receives 12.05% Fixed; and receives/pays return on Banco Bilbao Vizcaya Argentaria) (22/3/2024)	49,704	0.10	USD 505	Citigroup (Fund receives 12.95% Fixed; and receives/pays return on Walt Disney) (1/4/2024)	56,726	0.12
GBP 863	Barclays (Fund receives 12.79% Fixed; and receives/pays return on Compass) (13/3/2024)	23,671	0.05	USD 704	Citigroup (Fund receives 13.72% Fixed; and receives/pays return on Microsoft) (13/3/2024)	288,410	0.60
USD 74	Barclays (Fund receives 13.06% Fixed; and receives/pays return on Martin Marietta Materials) (3/4/2024)	41,128	0.08	USD 640	Citigroup (Fund receives 14.93% Fixed; and receives/pays return on Centene) (27/3/2024)	49,392	0.10
USD 109	Barclays (Fund receives 13.43% Fixed; and receives/pays return on Cadence Design Systems) (2/4/2024)	32,777	0.07	USD 212	Citigroup (Fund receives 16.01% Fixed; and receives/pays return on CBRE) (3/4/2024)	19,774	0.04
USD 362	Barclays (Fund receives 17.8% Fixed; and receives/pays return on Fidelity National Information Services) (10/4/2024)	24,337	0.05	USD 263	Citigroup (Fund receives 20.04% Fixed; and receives/pays return on DexCom) (2/4/2024)	30,479	0.06
USD 797	Barclays (Fund receives 19.82% Fixed; and receives/pays return on Freeport-McMoRan) (15/3/2024)	30,690	0.06	USD 568	Citigroup (Fund receives 22.43% Fixed; and receives/pays return on Uber Technologies) (28/3/2024)	42,401	0.09
USD 75	Barclays (Fund receives 19.94% Fixed; and receives/pays return on Arista Networks) (2/4/2024)	20,527	0.04	USD 168	Citigroup (Fund receives 48.43% Fixed; and receives/pays return on Albemarle) (3/4/2024)	21,435	0.04
USD 134	Barclays (Fund receives 22.76% Fixed; and receives/pays return on Polaris) (25/3/2024)	12,323	0.03	USD 248	Citigroup (Fund receives 8.21% Fixed; and receives/pays return on Fortive) (26/3/2024)	20,949	0.04
				USD 812	Citigroup (Fund receives 8.33% Fixed; and receives/pays return on Cisco Systems) (3/4/2024)	39,436	0.08

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 238	Citigroup (Fund receives 8.75% Fixed; and receives/pays return on PepsiCo) (2/4/2024)	39,696	0.08	USD 470	Nomura (Fund receives 7.45% Fixed; and receives/pays return on JPMorgan Chase) (8/3/2024)	82,485	0.17
USD 1,380	Citigroup (Fund receives 9% Fixed; and receives/pays return on Walmart) (3/4/2024)	81,378	0.17	USD 1,759	Nomura (Fund receives 8.4% Fixed; and receives/pays return on Comcast) (29/4/2024)	75,133	0.16
USD 248	Citigroup (Fund receives 9.07% Fixed; and receives/pays return on YUM! Brands) (28/3/2024)	33,353	0.07	USD 1,919	Nomura (Fund receives 8.65% Fixed; and receives/pays return on Verizon Communications) (14/3/2024)	76,753	0.16
USD 168	Citigroup (Fund receives 9.21% Fixed; and receives/pays return on Becton Dickinson) (26/3/2024)	39,983	0.08	USD 418	Nomura (Fund receives 9.68% Fixed; and receives/pays return on International Business Machines) (25/4/2024)	78,189	0.16
USD 364	Citigroup (Fund receives 9.25% Fixed; and receives/pays return on Otis Worldwide) (25/3/2024)	33,426	0.07	USD 236	Nomura (Fund receives 9.97% Fixed; and receives/pays return on Salesforce) (1/3/2024)	62,715	0.13
USD 208	Citigroup (Fund receives 9.7% Fixed; and receives/pays return on Elevance Health) (15/3/2024)	102,328	0.21		Total Equity Linked Notes	5,843,700	12.15
USD 49	Nomura (Fund receives 10.71% Fixed; and receives/pays return on United Rentals) (29/4/2024)	33,329	0.07		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	45,880,688	95.42
USD 1,283	Nomura (Fund receives 10.85% Fixed; and receives/pays return on Apple) (21/3/2024)	233,822	0.49		<b>Other Transferable Securities</b>		
USD 129	Nomura (Fund receives 11.52% Fixed; and receives/pays return on Ferguson) (5/3/2024)	24,690	0.05		<b>COMMON STOCKS (SHARES)</b>		
USD 368	Nomura (Fund receives 12.21% Fixed; and receives/pays return on General Electric) (14/3/2024)	50,559	0.11		<b>United Kingdom</b>		
USD 71	Nomura (Fund receives 15.51% Fixed; and receives/pays return on IDEXX Laboratories) (2/4/2024)	40,784	0.09		473,134 Home Reit**	171,108	0.35
USD 532	Nomura (Fund receives 17.35% Fixed; and receives/pays return on Citigroup) (12/3/2024)	28,989	0.06		Total Common Stocks (Shares)	171,108	0.35
USD 166	Nomura (Fund receives 19.25% Fixed; and receives/pays return on Snowflake) (1/3/2024)	33,655	0.07		<b>BONDS</b>		
USD 210	Nomura (Fund receives 6.35% Fixed; and receives/pays return on Marsh & McLennan) (22/4/2024)	41,309	0.09		<b>United States</b>		
					USD 112,693 Level 3 11% 15/11/2029**	112,693	0.23
					Total Bonds	112,693	0.23
					Total Other Transferable Securities	283,801	0.58
					Total Portfolio	46,164,489	96.00
					Other Net Assets	1,924,122	4.00
					Total Net Assets (USD)	48,088,611	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	1,200,600	USD	1,114,624	BNY Mellon	15/3/2024	9,232
USD	6,248	EUR	6,693	BNY Mellon	15/3/2024	(89)
Net unrealised appreciation						9,143
<b>GBP Hedged Share Class</b>						
GBP	4,242	USD	3,373	BNY Mellon	15/3/2024	32
Net unrealised appreciation						32

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# ESG Global Multi-Asset Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>HKD Hedged Share Class</b>						
HKD	4,396	USD	34,331	BNY Mellon	15/3/2024	(8)
USD	187	HKD	24	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(8)
<b>SGD Hedged Share Class</b>						
SGD	5,198	USD	6,984	BNY Mellon	15/3/2024	4
USD	41	SGD	30	BNY Mellon	15/3/2024	-
Net unrealised appreciation						4
Total net unrealised appreciation						9,171

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
10	EUR	Euro Bund	March 2024	(11,902)
5	USD	S&P 500 E-Mini Index	March 2024	6,330
(12)	USD	EUR/USD Future	March 2024	808
(20)	USD	GBP/USD Future	March 2024	(8,956)
(7)	USD	JPN YEN E-MIN FUT Mar24	March 2024	4,362
(7)	USD	US Long Bond (CBT)	June 2024	(1,976)
19	USD	US Treasury 10 Year Note (CBT)	June 2024	2,159
22	USD	US Treasury 5 Year Note (CBT)	June 2024	2,409
(10)	USD	US Ultra Bond (CBT)	June 2024	(2,543)
Total				(9,309)

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
579	Put	S&P 500 Index	Bank of America	USD 4,750	19/4/2024	(23,539)	7,785
Total						(23,539)	7,785

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(579)	Put	S&P 500 Index	Bank of America	USD 4,600	19/4/2024	14,082	(4,909)
Total						14,082	(4,909)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Multi-Asset Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
	<b>Bermuda</b>				<b>Belgium</b>		
917,342	Oakley Capital Investments	5,007,020	0.09	45,436	Aedifica	2,426,282	0.05
	<b>Guernsey</b>			134,382	Umicore	2,605,667	0.05
22,829,095	Bluefield Solar Income Fund	28,128,928	0.54			5,031,949	0.10
370,647	HarbourVest Global Private Equity	9,741,020	0.19		<b>Bermuda</b>		
546,153	NB Private Equity Partners	10,474,877	0.20	86,000	Digital China	27,038	0.00
17,932,121	Schiehallion Fund	9,487,301	0.18		<b>British Virgin Islands</b>		
20,470,674	Starwood European Real Estate Finance	21,997,909	0.42	11,355	Capri	484,582	0.01
59,004,626	Syncona	85,782,200	1.65		<b>Canada</b>		
		165,612,235	3.18	23,831	Bank of Nova Scotia/The	1,058,659	0.02
	<b>Ireland</b>			230,679	Boralex	4,578,376	0.09
4,304,909	iShares IV Public Limited Company - iShares MSCI Japan SRI UCITS ETF USD <sup>~</sup>	27,448,099	0.53	116,701	Canadian Pacific Kansas City	9,206,083	0.18
3,004,254	iShares Physical Gold ETC <sup>~</sup>	110,306,373	2.12	17,054	Canadian Solar	343,146	0.01
		137,754,472	2.65	52,601	Enbridge	1,673,896	0.03
	<b>Jersey</b>			110,601	Gildan Activewear	3,542,930	0.07
13,521,612	Foresight Solar Fund	14,270,122	0.27	115,316	Hydro One	3,171,414	0.06
	<b>United Kingdom</b>			19,534	Magna International <sup>*</sup>	996,162	0.02
26,159,170	Aquila European Renewables	19,619,377	0.38	100,384	Nutrien	4,832,345	0.09
119,154,686	Greencoat UK Wind	190,627,404	3.66	93,860	Parkland	2,829,120	0.05
45,174,543	Gresham House Energy Storage Fund	33,097,077	0.64	105,081	RioCan Real Estate Investment Trust <sup>*</sup>	1,300,540	0.02
1,128,168	HgCapital Trust	5,891,024	0.11	122,061	Shopify	8,633,964	0.17
587,945	ICG Enterprise Trust	8,449,740	0.16	33,503	Toronto-Dominion Bank/The	1,854,877	0.04
3,721,530	Pantheon International	13,754,261	0.27			44,021,512	0.85
61,840,956	Sdcl Energy Efficiency Income Trust	47,328,722	0.91		<b>Denmark</b>		
		318,767,605	6.13	7,633	DSV	1,139,746	0.02
Total Funds		641,411,454	12.32	6,179	Genmab	1,597,829	0.03
	<b>COMMON / PREFERRED STOCKS (SHARES)</b>			718,509	Novo Nordisk	79,235,875	1.52
	<b>Australia</b>			163,267	Orsted <sup>*</sup>	8,463,565	0.16
106,769	Ampol	2,530,583	0.05	60,658	Pandora	9,089,900	0.18
760,393	Brambles	6,893,355	0.13	4,901	ROCKWOOL	1,449,153	0.03
16,049	Cochlear	3,380,697	0.06	63,435	Vestas Wind Systems	1,641,304	0.03
105,384	National Australia Bank	2,145,282	0.04			102,617,372	1.97
474,916	NEXTDC	5,042,441	0.10		<b>Finland</b>		
15,421	Northern Star Resources	119,669	0.00	286,804	Wartsila	4,096,995	0.08
237,362	Orica	2,443,096	0.05		<b>France</b>		
877,232	Transurban	7,145,168	0.14	59,340	Aeroports de Paris <sup>*</sup>	7,548,048	0.14
		29,700,291	0.57	3,968	Air Liquide	746,778	0.01
	<b>Austria</b>			450,044	AXA	14,887,455	0.28
236,341	ams-OSRAM	334,259	0.01	27,610	Cie de Saint-Gobain	1,965,832	0.04
9,093	ANDRITZ	525,120	0.01	24,493	Cie Generale des Etablissements Michelin	842,314	0.02
21,736	Kontron	467,759	0.01	736,587	Credit Agricole	9,260,372	0.18
16,012	Verbund <sup>*</sup>	1,071,203	0.02	16,280	Edenred	753,601	0.01
		2,398,341	0.05	469,988	Getlink	7,501,009	0.14
				19,344	Hermes International	44,791,032	0.86
				18,485	Kering	7,862,595	0.15
				8,826	L'Oreal	3,911,683	0.08
				36,227	Sanofi	3,203,916	0.06
				174,517	Schneider Electric	36,700,925	0.71
				4,524	Teleperformance	518,903	0.01
				36,374	Worldline	390,111	0.01
						140,884,574	2.70

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

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

# ESG Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Germany</b>				<b>Japan</b>			
7,218	adidas	1,357,706	0.03	209,300	ANA	4,212,879	0.08
12,334	Bayerische Motoren Werke	1,351,313	0.03	452,400	Asahi Kasei	2,905,638	0.06
143,883	Deutsche Lufthansa	1,037,109	0.02	920,400	Astellas Pharma	9,373,780	0.18
99,070	Fraport Frankfurt Airport Services Worldwide*	5,115,975	0.10	58,400	Daiichi Sankyo	1,791,341	0.04
11,564	GEA	430,065	0.01	1,800	Fujitsu	259,579	0.00
25,028	Henkel	1,572,259	0.03	26,500	Hitachi	2,069,716	0.04
18,602	Henkel	1,288,375	0.02	123,900	Honda Motor	1,361,566	0.03
100,293	HUGO BOSS	6,340,523	0.12	25,300	Kurita Water Industries	950,005	0.02
27,020	Infineon Technologies	904,765	0.02	153,400	Kyowa Kirin*	2,810,999	0.05
35,488	Mercedes-Benz	2,627,177	0.05	12,400	Omron	424,552	0.01
9,042	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	3,912,473	0.08	355,300	Ono Pharmaceutical	5,451,364	0.11
455,320	Puma	19,510,462	0.37	226,300	Oriental Land	7,484,313	0.14
28,793	Siemens	5,261,057	0.10	128,500	ORIX	2,485,863	0.05
79,328	Siemens Energy	1,137,960	0.02	620,100	Recruit	23,112,438	0.44
7,516	SMA Solar Technology*	425,030	0.01	267,800	Seiko Epson*	3,998,204	0.08
9,819	Software	382,941	0.00	191,700	SoftBank*	2,331,840	0.05
265,745	Symrise	25,166,051	0.48	300,300	Sony	23,972,701	0.46
		77,821,241	1.49	273,000	Sumitomo Mitsui Financial	14,047,419	0.27
				65,900	Tokio Marine	1,778,371	0.03
				78,300	Toyota Motor*	1,748,436	0.03
				64,900	West Japan Railway	2,493,802	0.05
				60,500	Yamaha Motor	499,755	0.01
				10,700	Yaskawa Electric*	403,760	0.00
						115,968,321	2.23
<b>Hong Kong</b>				<b>Jersey</b>			
1,903,400	AIA	14,254,581	0.27	57,859	Ferguson*	11,118,910	0.21
607,000	BOC Hong Kong	1,475,965	0.03	<b>Netherlands</b>			
36,000	Hang Lung Properties	35,862	0.00	406	Adyen	592,517	0.01
54,500	Swire Pacific	416,494	0.01	3,671	Akzo Nobel	247,499	0.00
434,800	Swire Properties	827,367	0.02	103,374	ASML	90,131,790	1.73
		17,010,269	0.33	86,924	CNH Industrial	959,032	0.02
				300,515	Ferrovial	10,352,742	0.20
<b>Ireland</b>							
98,664	CRH	7,613,051	0.15	14,754	Koninklijke Vopak	507,980	0.01
34,900	Eaton	9,230,618	0.18	10,515	NXP Semiconductors	2,403,298	0.05
65,578,797	Greencoat Renewables	59,020,917	1.13	612,745	STMicroelectronics	25,799,490	0.50
99,744	James Hardie Industries	3,645,124	0.07			130,994,348	2.52
19,585	Kingspan	1,634,956	0.03	<b>Norway</b>			
88,965	Linde	36,703,578	0.70	1,893,495	Aker Carbon Capture	1,360,948	0.03
108,238	Pentair	7,756,741	0.15	375,306	DNB Bank	6,938,318	0.13
17,159	Seagate Technology	1,466,441	0.03	36,097	Nordic Semiconductor*	287,436	0.01
160,528	STERIS	34,142,211	0.66	54,493	TOMRA Systems*	674,618	0.01
		161,213,637	3.10			9,261,320	0.18
				<b>Portugal</b>			
<b>Israel</b>							
61,207	CyberArk Software	14,784,307	0.28	2,214,834	REN - Redes Energeticas Nacionais SGPS	4,839,412	0.09
<b>Italy</b>				<b>Singapore</b>			
92,904	Assicurazioni Generali	2,038,314	0.04	2,601,400	CapitaLand Integrated Commercial Trust*	3,498,759	0.07
1,141,286	Enav	3,695,484	0.07	<b>South Korea</b>			
343,974	Infrastrutture Wireless Italiane	3,560,131	0.07	1,342	Samsung Electronics	1,692,146	0.03
42,950	Mediobanca Banca di Credito Finanziario	540,096	0.01	<b>Spain</b>			
95,685	Moncler	6,378,362	0.12	6,916	Acciona	717,881	0.01
369,409	Salvatore Ferragamo	4,488,320	0.09				
270,712	Snam	1,175,702	0.02				
2,194,272	Terna - Rete Elettrica Nazionale*	15,965,523	0.31				
		37,841,932	0.73				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
14,401	Aena SME	2,517,295	0.05	912,055	RELX	36,913,540	0.71
331,430	Banco Santander	1,277,994	0.02	4,163,952	Rentokil Initial	21,453,799	0.41
276,714	Cellnex Telecom	9,250,549	0.18	245,589	Severn Trent	7,289,118	0.14
976,011	EDP Renovaveis	12,453,900	0.24	189,989	Spirax-Sarco Engineering	22,968,373	0.44
34,154	Industria de Diseno Textil	1,404,071	0.03	118,880	Spirent Communications	145,245	0.00
		27,621,690	0.53	684,155	SSE	13,129,661	0.25
	<b>Sweden</b>			132,060	Unilever	5,983,462	0.12
133,758	Boliden	3,139,859	0.06	706,297	United Utilities	8,567,523	0.17
88,188	H & M Hennes & Mauritz*	1,105,965	0.02	895,590	Watches of Switzerland*	4,288,985	0.08
107,281	Nibe Industrier*	553,688	0.01			212,675,612	4.08
3,496	Tele2	27,143	0.00		<b>United States</b>		
76,773	Telefonaktiebolaget LM Ericsson*	387,867	0.01	18,182	A O Smith	1,388,460	0.03
974,883	Telia	2,155,225	0.04	35,013	A10 Networks	431,802	0.01
		7,369,747	0.14	58,352	Adobe	29,939,524	0.58
	<b>Switzerland</b>			34,141	Advanced Micro Devices	5,757,468	0.11
34,459	ABB*	1,468,394	0.03	115,966	AECOM	9,576,115	0.18
11,956	Belimo*	5,309,211	0.10	8,004	AGCO	810,634	0.02
116,663	Bunge Global	10,107,881	0.19	102,365	Agilent Technologies	12,894,130	0.25
13,503	Flughafen Zurich	2,639,790	0.05	2,855	Air Products and Chemicals	619,142	0.01
7,383	Garmin	932,974	0.02	526,540	Alphabet	67,265,711	1.29
31,429	Kuehne + Nagel International*	9,760,278	0.19	50,464	Alphabet	6,497,498	0.12
23,021	Logitech International	1,892,925	0.04	308,343	Amazon.com	49,718,996	0.96
10,742	Nestle	1,044,717	0.02	281,593	American Express	56,768,770	1.09
13,204	Roche*	3,217,669	0.06	43,323	American Tower	7,831,402	0.15
3,197	TE Connectivity	424,802	0.01	35,949	American Water Works	3,933,447	0.08
2,684	u-blox	239,837	0.00	37,521	Amgen	9,571,085	0.18
52,061	UBS	1,386,882	0.03	150,834	Analog Devices	26,371,985	0.51
1,073	VAT	499,099	0.01	25,586	ANSYS	7,881,955	0.15
4,283	Zurich Insurance	2,122,028	0.04	654,242	Apple	109,449,601	2.10
		41,046,487	0.79	26,972	Applied Materials	4,942,046	0.09
	<b>Taiwan</b>			10,884	Arista Networks	2,773,347	0.05
10,720	Taiwan Semiconductor Manufacturing	1,259,906	0.02	2,827	Aspen Technology	506,392	0.01
	<b>United Arab Emirates</b>			47,704	Automatic Data Processing	11,063,667	0.21
3,319,629	Salik	2,907,359	0.06	9,442	Badger Meter	1,375,055	0.03
	<b>United Kingdom</b>			360,803	Baker Hughes	9,890,318	0.19
255,293	AstraZeneca	30,183,297	0.58	20,107	Ball	1,189,450	0.02
452,724	Auto Trader	3,953,341	0.08	44,681	Bank of America	1,424,533	0.03
371,016	Burberry	5,579,577	0.11	8,994	Becton Dickinson	1,971,185	0.04
13,350,685	Forward Partners	4,444,366	0.09	138,540	Best Buy*	10,836,208	0.21
41,494	Halma	1,122,497	0.02	7,605	Biogen	1,550,612	0.03
173,792	HSBC	1,255,947	0.02	5,342	Booking	17,233,305	0.33
1,054,777	Informa	10,036,135	0.19	39,439	Boston Scientific	2,409,756	0.05
17,237	InterContinental Hotels	1,683,981	0.03	3,625	Broadcom	4,353,029	0.08
771,394	ITM Power*	495,565	0.01	6,737	Builders FirstSource	1,211,374	0.02
1,782,867	J Sainsbury	5,264,504	0.10	141,428	Cadence Design Systems	39,459,080	0.76
19,273	Johnson Matthey	347,020	0.01	51,939	California Water Service	2,232,807	0.04
1,028,669	Molten Ventures	3,256,165	0.06	16,297	CBRE	1,385,112	0.03
1,453,026	National Grid	17,769,758	0.34	91,465	CECO Environmental	1,909,511	0.04
93,895	Pagegroup	497,108	0.01	49,147	Centene	3,526,588	0.07
206,030	Pearson	2,294,870	0.04	46,642	Cigna	14,339,177	0.28
477,976	Pennon*	3,751,775	0.07	56,522	Cisco Systems	2,514,745	0.05
				524,431	Clearway Energy	10,745,508	0.21
				392,665	Coca-Cola	21,816,977	0.42

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

# ESG Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
549,205	Colgate-Palmolive	43,610,282	0.84	335,222	Intercontinental Exchange	43,065,759	0.83
189,614	CommScope	225,455	0.00	18,075	International Business Machines	3,093,113	0.06
7,868	Costco Wholesale	5,430,079	0.10	8,883	International Paper	294,018	0.01
225,960	CSX	7,926,829	0.15	71,517	Intuit*	43,932,815	0.84
23,015	Danaher	5,405,809	0.10	18,687	Intuitive Surgical	6,663,176	0.13
6,588	Deckers Outdoor	5,391,528	0.10	39,655	Johnson & Johnson	5,898,023	0.11
12,500	Deere	4,219,751	0.08	26,284	JPMorgan Chase	4,487,231	0.09
8,696	Dexcom	916,547	0.02	40,852	Juniper Networks	1,391,696	0.03
19,952	Digital Realty Trust	2,671,539	0.05	23,149	Kellanova	1,186,012	0.02
65,670	DocGo*	262,092	0.01	24,979	Kimberly-Clark	2,779,185	0.05
92,768	Donaldson	6,064,096	0.12	20,053	Lam Research	17,234,528	0.33
31,686	Dover	4,802,573	0.09	73,695	Lear	9,360,906	0.18
27,945	Dow	1,428,252	0.03	11,541	Lennox International	5,023,275	0.10
12,281	Dynatrace	557,945	0.01	18,318	LKQ	894,012	0.02
34,407	eBay	1,502,750	0.03	4,791	Lowe's	1,059,919	0.02
53,666	Ecolab	11,106,385	0.21	81,232	Marsh & McLennan	15,128,126	0.29
137,433	Edwards Lifesciences	10,776,224	0.21	20,008	Marvell Technology	1,271,929	0.02
79,026	Electronic Arts	10,161,161	0.20	7,598	MasTec*	522,021	0.01
100,376	Elevance Health	46,582,186	0.89	157,549	Mastercard	68,910,851	1.32
29,525	Eli Lilly	20,342,581	0.39	24,424	Maximus	1,893,042	0.04
4,915	Emerson Electric*	478,848	0.01	4,596	McDonald's	1,240,325	0.02
15,290	EnerSys	1,292,056	0.02	25,597	MetLife	1,649,878	0.03
4,533	Enphase Energy	537,060	0.01	17,496	Micron Technology	1,439,767	0.03
6,305	Equinix	5,198,978	0.10	445,398	Microsoft	168,240,267	3.23
114,236	Essential Utilities	3,692,648	0.07	32,604	Moody's	11,406,299	0.22
73,254	Estee Lauder	10,100,946	0.19	15,235	Morgan Stanley	1,214,247	0.02
104,551	Eversource Energy	5,675,039	0.11	20,922	Nasdaq	1,086,859	0.02
269,054	Exelon	8,959,970	0.17	20,856	NetApp	1,708,191	0.03
19,496	Expeditors International of Washington	2,138,593	0.04	138,072	Newmont	3,960,448	0.08
9,394	F5	1,620,551	0.03	107,752	NVIDIA	78,937,312	1.52
3,749	Fair Isaac	4,425,116	0.09	10,627	Old Dominion Freight Line	4,328,366	0.08
41,674	Fidelity National Information Services	2,609,312	0.05	15,125	ON Semiconductor	1,091,861	0.02
7,221	First Solar	1,025,716	0.02	30,119	Oracle	3,098,160	0.06
54,191	Floor & Decor	6,177,685	0.12	19,961	Ormat Technologies	1,215,586	0.02
14,857	Fortinet	954,335	0.02	431,502	Otis Worldwide*	37,787,770	0.73
128,503	Fortune Brands Innovations	9,636,589	0.18	6,300	Ouster*	32,693	0.00
326,503	Fox*	9,031,342	0.17	71,724	Owens Corning	9,905,181	0.19
82,896	Fox	2,096,606	0.04	14,271	Paychex	1,614,769	0.03
50,622	Franklin Resources	1,283,598	0.02	135,717	PepsiCo	20,734,183	0.40
2,597	FTI Consulting	513,115	0.01	288,386	Physicians Realty Trust	3,014,299	0.06
4,062	Generac	427,568	0.01	82,705	PPG Industries	10,779,808	0.21
12,926	General Mills	766,318	0.01	25,411	Procter & Gamble	3,721,495	0.07
90,052	Gilead Sciences	6,014,379	0.12	58,567	Prologis	7,305,977	0.14
3,951	Goldman Sachs	1,434,181	0.03	12,537	PTC	2,115,716	0.04
123,887	Graco	10,277,024	0.20	7,119	Qorvo	746,003	0.01
868	Halliburton*	28,162	0.00	37,984	Ralph Lauren	6,532,982	0.13
301,561	HealthEquity	23,017,444	0.44	52,700	Rambus	2,817,330	0.05
76,778	Hologic	5,226,205	0.10	204,955	Republic Services	34,680,314	0.67
93,849	Home Depot	32,941,892	0.63	37,388	Resideo Technologies	781,237	0.02
2,546	IDEXX Laboratories	1,345,997	0.03	30,559	Robert Half	2,278,980	0.04
60,814	Intel	2,399,650	0.05	1,494	Rockwell Automation*	392,941	0.01
				33,087	S&P Global	13,177,126	0.25

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
9,016	Salesforce	2,502,376	0.05				
66,747	SBA Communications	12,769,827	0.25	USD 2,725,000	Canadian Pacific Railway 2.05% 5/3/2030	2,119,945	0.05
25,452	Sempra	1,662,349	0.03	USD 3,810,000	Canadian Pacific Railway 2.875% 15/11/2029	3,127,622	0.06
7,940	Silicon Laboratories	1,015,436	0.02			10,063,618	0.19
7,297	Skyworks Solutions	698,474	0.01				
23,048	Splunk	3,316,371	0.06				
63,113	Steelcase	778,348	0.01	USD 3,150,000	<b>Finland</b> Nordea Bank 1.5% 30/9/2026	2,634,551	0.05
191,783	Synchrony Financial	7,268,794	0.14				
10,562	T Rowe Price	1,101,636	0.02	EUR 4,700,000	<b>France</b> Air Liquide Finance 0.625% 20/6/2030	4,004,467	0.08
11,446	Terex*	608,947	0.01	EUR 3,100,000	BNP Paribas 0.375% 14/10/2027	2,833,803	0.06
159,014	Tesla	29,672,373	0.57	EUR 8,500,000	BNP Paribas 0.5% 30/5/2028	7,625,180	0.15
19,645	Texas Instruments	2,994,749	0.06	USD 3,025,000	BNP Paribas 1.675% 30/6/2027*	2,556,103	0.05
85,336	Thermo Fisher Scientific	44,867,696	0.86	EUR 10,400,000	BNP Paribas 2.125% 23/1/2027	10,053,472	0.19
6,626	Timken*	519,916	0.01	USD 3,725,000	BNP Paribas 2.819% 19/11/2025	3,359,844	0.06
4,369	Travelers	885,738	0.02	USD 760,000	BNP Paribas 4.375% 12/5/2026	680,356	0.01
56,834	Trimble	3,205,441	0.06	EUR 9,700,000	Cie de Saint-Gobain 1.875% 21/9/2028	9,075,014	0.17
47,932	Truist Financial	1,557,783	0.03	EUR 4,800,000	Credit Agricole 0.375% 21/10/2025	4,555,945	0.09
95,478	Valero Energy	12,253,678	0.24	EUR 2,300,000	Danone 0.395% 10/6/2029	1,982,254	0.04
343,488	Veralto	27,579,013	0.53	EUR 1,600,000	Danone 0.571% 17/3/2027	1,484,340	0.03
39,536	VeriSign	7,079,419	0.14	EUR 4,900,000	Danone 1.208% 3/11/2028	4,472,568	0.08
154,716	Verisk Analytics	34,394,869	0.66	USD 950,000	Danone 2.947% 2/11/2026	829,886	0.02
96,152	Verizon Communications	3,541,465	0.07	EUR 33,830,000	French Republic Government Bond OAT 0.5% 25/6/2044*	20,238,371	0.39
445,782	Vertiv	27,685,519	0.53	EUR 34,860,000	French Republic Government Bond OAT 1.75% 25/6/2039*	29,057,553	0.56
48,483	Visa*	12,688,644	0.24	EUR 12,741,000	French Republic Government Bond OAT 3% 25/6/2049	12,140,198	0.23
359,413	Walt Disney	37,103,163	0.71	EUR 3,500,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	3,530,870	0.07
6,526	Waste Management*	1,236,654	0.02	EUR 1,300,000	Teleperformance 3.75% 24/6/2029	1,247,396	0.02
32,146	Watts Water Technologies	5,970,072	0.11	EUR 6,000,000	TotalEnergies 2% 17/1/2027	5,557,235	0.11
5,787	WK Kellogg	78,196	0.00	EUR 2,500,000	TotalEnergies 2% 4/6/2030	2,132,324	0.04
24,559	Workday	6,615,525	0.13			127,417,179	2.45
1,765	WW Grainger	1,575,152	0.03				
61,543	Xylem	7,117,340	0.14	EUR 42,160,000	<b>Germany</b> Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2050*	21,902,930	0.42
3,334	Zebra Technologies	856,818	0.02	EUR 3,570,000	Deutsche Bahn Finance 1.375% 28/3/2031	3,169,262	0.06
30,195	Zoetis	5,566,269	0.11	EUR 3,200,000	Deutsche Bahn Finance 3.5% 20/9/2027	3,231,424	0.06
		1,907,972,551	36.65	USD 11,260,000	Deutsche Bank 1.686% 19/3/2026	9,682,611	0.19
Total Common / Preferred Stocks (Shares)		3,116,160,608	59.86	EUR 1,600,000	Eurogrid 1.113% 15/5/2032	1,311,742	0.03
				EUR 7,700,000	Eurogrid 3.722% 27/4/2030	7,719,235	0.15
<b>BONDS</b>				EUR 10,520,000	Kreditanstalt fuer Wiederaufbau 2% 15/11/2029*	10,061,486	0.19
	<b>Australia</b>			EUR 6,900,000	Merck Financial Services 0.5% 16/7/2028*	6,133,208	0.12
EUR 5,650,000	Toyota Finance Australia 2.28% 21/10/2027	5,426,688	0.10			63,211,898	1.22
	<b>Belgium</b>						
EUR 2,700,000	KBC 0.75% 21/1/2028	2,477,925	0.05				
EUR 10,610,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033	9,261,283	0.18				
		11,739,208	0.23				
	<b>Canada</b>						
CAD 2,870,000	Canadian Government Bond 2.25% 1/12/2029	1,826,460	0.03				
USD 1,395,000	Canadian National Railway 3.2% 2/8/2046	955,599	0.02				
USD 900,000	Canadian National Railway 4.45% 20/1/2049	744,192	0.01				
USD 1,525,000	Canadian Pacific Railway 1.75% 2/12/2026	1,289,800	0.02				

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



# ESG Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>International</b>				EUR 3,910,000	Nestle Finance International 1.5% 1/4/2030	3,548,677	0.07
EUR 6,440,000	European Investment Bank 0.05% 15/11/2029	5,509,177	0.11	EUR 5,050,000	Novartis Finance 0% 23/9/2028	4,373,283	0.08
EUR 27,075,000	European Investment Bank 2.25% 15/3/2030	26,165,145	0.50	EUR 8,320,000	Novartis Finance 1.625% 9/11/2026	8,031,605	0.16
EUR 13,496,000	European Investment Bank 2.75% 28/7/2028	13,441,746	0.26	EUR 4,100,000	Repsol Europe Finance 0.375% 6/7/2029	3,486,332	0.07
EUR 24,637,000	European Investment Bank 2.75% 16/1/2034	24,213,859	0.46			79,288,711	1.53
EUR 67,128,000	European Union 0% 4/3/2026	63,126,164	1.21	<b>Netherlands</b>			
EUR 8,670,000	European Union 2.625% 4/2/2048	7,713,938	0.15	EUR 8,300,000	ABN AMRO Bank 2.375% 1/6/2027	7,995,107	0.15
		140,170,029	2.69	EUR 8,920,000	BMW Finance 1% 22/5/2028	8,128,350	0.16
<b>Ireland</b>				USD 5,190,000	Cooperatieve Rabobank 1.004% 24/9/2026	4,460,616	0.09
EUR 9,940,000	CRH SMW Finance 4.25% 11/7/2035	10,221,104	0.20	EUR 4,377,000	Green Lion 2023-1 4.408% 23/7/2065	4,391,270	0.08
GBP 453,150	Frost CMBS 2021-1 6.571% 20/11/2033	518,240	0.01	EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,135,400	0.04
EUR 35,611,000	Ireland Government Bond 1.35% 18/3/2031	32,612,554	0.63	USD 4,805,000	ING Groep 1.4% 1/7/2026	4,195,606	0.08
	Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	1,907,380	0.03	EUR 4,300,000	ING Groep 4.5% 23/5/2029	4,388,132	0.08
USD 2,575,000	Johnson Controls International / Tyco Fire & Security Finance 3% 15/9/2028	2,862,963	0.06	EUR 600,000	Linde Finance 0.25% 19/5/2027	545,002	0.01
EUR 2,920,000	Linde 3.375% 12/6/2029	2,905,829	0.06	EUR 3,660,000	LKQ Dutch Bond 4.125% 13/3/2031	3,640,529	0.07
EUR 9,700,000	Linde 3.625% 12/6/2034*	9,816,331	0.19	EUR 23,164,000	Netherlands Government Bond 0.5% 15/1/2040*	16,336,754	0.31
EUR 9,430,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	9,244,606	0.18	USD 7,510,000	NXP / NXP Funding 4.875% 1/3/2024	6,922,465	0.13
		70,089,007	1.36	USD 9,210,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	7,028,631	0.14
<b>Italy</b>				USD 1,640,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	1,112,621	0.02
EUR 780,000	Hera 5.2% 29/1/2028	826,652	0.02	USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	440,470	0.01
EUR 750,000	Iren 1.95% 19/9/2025	729,225	0.01	EUR 5,000,000	Repsol International Finance 4.247% 11/9/2028	4,851,250	0.09
EUR 16,090,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	10,068,902	0.19	EUR 3,090,000	Shell International Finance 1.5% 7/4/2028	2,869,363	0.06
EUR 5,420,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	5,566,588	0.11	EUR 3,900,000	Unilever Finance Netherlands 1.375% 31/7/2029	3,548,084	0.07
		17,191,367	0.33			82,989,650	1.59
<b>Japan</b>				<b>Singapore</b>			
EUR 2,500,000	East Japan Railway 4.389% 5/9/2043*	2,651,025	0.05	USD 1,915,000	Pfizer Investment Enterprises 4.75% 19/5/2033	1,722,247	0.03
USD 2,855,000	Nissan Motor 4.81% 17/9/2030	2,422,819	0.05	USD 1,110,000	Pfizer Investment Enterprises 5.11% 19/5/2043	987,587	0.02
		5,073,844	0.10	USD 2,855,000	Pfizer Investment Enterprises 5.3% 19/5/2053	2,582,963	0.05
<b>Jersey</b>						5,292,797	0.10
EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,847,993	0.05	<b>Spain</b>			
USD 1,750,000	Aptiv 3.1% 1/12/2051	1,015,894	0.02	EUR 37,880,000	Spain Government Bond 1% 30/7/2042	24,392,826	0.47
USD 1,010,000	Aptiv 4.35% 15/3/2029	901,237	0.02	EUR 3,000,000	Telefonica Emisiones 4.183% 21/11/2033	3,048,390	0.06
USD 1,375,000	Aptiv / Aptiv 3.25% 1/3/2032	1,094,180	0.02			27,441,216	0.53
		5,859,304	0.11	<b>Sweden</b>			
<b>Luxembourg</b>				USD 300,000	Svenska Handelsbanken 3.95% 10/6/2027	267,811	0.00
USD 6,486	Ensemble Investment 0% 11/8/2028	55,538,976	1.07				
EUR 4,100,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	4,309,838	0.08				

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

# ESG Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>United Kingdom</b>				USD 6,750,000	Bank of America 3.419% 20/12/2028	5,826,914	0.11
EUR 5,600,000	Anglo American Capital 5% 15/3/2031	5,905,956	0.11	EUR 7,720,000	Bank of America 3.648% 31/3/2029	7,668,997	0.15
USD 1,800,000	AstraZeneca 0.7% 8/4/2026	1,519,213	0.03	USD 710,000	Bank of America 3.97% 5/3/2029	623,279	0.01
USD 1,250,000	AstraZeneca 6.45% 15/9/2037	1,300,133	0.03	USD 550,000	Bank of America 3.974% 7/2/2030	477,117	0.01
EUR 1,440,000	BP Capital Markets 1.231% 8/5/2031	1,222,351	0.02	EUR 6,550,000	Bank of America 4.134% 12/6/2028	6,651,066	0.13
EUR 1,880,000	DS Smith 0.875% 12/9/2026	1,750,289	0.03	USD 7,875,000	BMW US Capital 1.25% 12/8/2026	6,639,730	0.13
EUR 8,000,000	DS Smith 4.5% 27/7/2030	8,214,680	0.16	USD 5,350,000	BorgWarner 2.65% 1/7/2027	4,561,963	0.08
USD 3,760,000	GlaxoSmithKline Capital 3.375% 1/6/2029	3,259,927	0.06	USD 3,325,000	Bristol-Myers Squibb 3.4% 26/7/2029	2,860,887	0.06
EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025	4,703,174	0.09	USD 1,375,000	Carrier Global 2.493% 15/2/2027	1,178,265	0.02
USD 10,025,000	NatWest 4.445% 8/5/2030	8,757,143	0.17	USD 225,000	Carrier Global 2.7% 15/2/2031	177,334	0.00
EUR 6,540,000	SSE 4% 5/9/2031	6,687,183	0.13	USD 750,000	Carrier Global 2.722% 15/2/2030	606,216	0.01
GBP 12,915,000	United Kingdom Gilt 1.5% 31/7/2053	7,673,096	0.15	USD 1,580,000	City of New York NY 5.828% 1/10/2053	1,626,447	0.03
		50,993,145	0.98	USD 1,505,000	City of San Francisco Public Utilities Commission Water Revenue 6% 1/11/2040	1,459,675	0.03
<b>United States</b>				USD 2,550,000	Coca-Cola 1.375% 15/3/2031	1,884,560	0.03
USD 2,595,000	Air Products and Chemicals 1.85% 15/5/2027	2,188,379	0.04	USD 1,600,000	Commonwealth of Massachusetts 3.769% 15/7/2029	1,423,774	0.03
USD 1,400,000	Air Products and Chemicals 2.05% 15/5/2030	1,099,587	0.02	USD 3,305,000	CRH America 3.875% 18/5/2025	2,980,423	0.06
USD 4,600,000	Alexandria Real Estate Equities 2% 18/5/2032	3,286,073	0.06	USD 750,000	CRH America Finance 3.4% 9/5/2027	656,210	0.01
USD 3,435,000	Alexandria Real Estate Equities 2.75% 15/12/2029	2,758,559	0.05	USD 240,000	CRH America Finance 4.5% 4/4/2048	195,546	0.00
USD 5,550,000	Alexandria Real Estate Equities 3.8% 15/4/2026	4,963,495	0.09	USD 300,000	CSX 2.5% 15/5/2051	169,243	0.00
USD 1,125,000	American Honda Finance 1.3% 9/9/2026	947,884	0.02	USD 1,945,000	CSX 3.25% 1/6/2027	1,704,595	0.03
USD 3,775,000	American Honda Finance 2.3% 9/9/2026	3,268,285	0.06	USD 300,000	CSX 3.8% 1/3/2028	266,324	0.01
EUR 18,080,000	Amgen 2% 25/2/2026	17,569,386	0.34	USD 1,675,000	CSX 4.3% 1/3/2048	1,325,936	0.03
USD 6,190,000	Amgen 2.45% 21/2/2030	4,961,257	0.10	USD 1,500,000	CSX 4.5% 15/11/2052	1,213,537	0.02
USD 2,505,000	Amgen 2.6% 19/8/2026	2,180,840	0.04	USD 1,500,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	1,487,230	0.03
USD 350,000	Amgen 3% 22/2/2029	296,253	0.01	USD 1,025,000	Ecolab 1.3% 30/1/2031	749,936	0.01
USD 2,010,000	Amgen 4.875% 1/3/2053	1,667,007	0.03	USD 1,080,000	Ecolab 1.65% 1/2/2027	911,073	0.02
USD 1,980,000	Amgen 5.25% 2/3/2033	1,823,878	0.04	EUR 1,570,000	Ecolab 2.625% 8/7/2025	1,549,566	0.03
USD 1,780,000	Astrazeneca Finance 1.75% 28/5/2028	1,453,061	0.03	USD 5,250,000	Ecolab 4.8% 24/3/2030	4,839,478	0.09
USD 2,550,000	AvalonBay Communities 2.05% 15/1/2032	1,920,183	0.04	EUR 9,110,000	Eli Lilly 1.625% 2/6/2026	8,794,653	0.17
EUR 9,100,000	Bank of America 1.381% 9/5/2030	8,054,088	0.15	USD 895,000	Eli Lilly 3.1% 15/5/2027	785,019	0.02
EUR 5,220,000	Bank of America 1.776% 4/5/2027	4,992,695	0.10	USD 2,200,000	Eli Lilly 3.375% 15/3/2029	1,914,209	0.04
USD 7,900,000	Bank of America 2.551% 4/2/2028	6,749,209	0.13	USD 6,460,000	EMD Finance 3.25% 19/3/2025	5,822,307	0.11
USD 3,135,000	Bank of America 2.676% 19/6/2041	2,033,934	0.04	EUR 6,140,000	Equinix 0.25% 15/3/2027	5,539,876	0.11
USD 2,435,000	Bank of America 2.972% 4/2/2033	1,889,959	0.04	USD 2,890,000	Equinix 1.25% 15/7/2025	2,517,326	0.05
USD 2,400,000	Bank of America 3.194% 23/7/2030	1,994,206	0.03	USD 6,975,000	Equinix 2.5% 15/5/2031	5,378,980	0.10
USD 3,075,000	Bank of America 3.366% 23/1/2026	2,781,088	0.05	USD 1,354,264	Fannie Mae Pool 2% 1/8/2051	986,113	0.02
				USD 660,415	Fannie Mae Pool 2% 1/9/2051	487,643	0.01
				USD 934,500	Fannie Mae Pool 2% 1/9/2051	685,500	0.01



# ESG Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 507,847	Fannie Mae Pool 2% 1/9/2051	374,413	0.01	USD 4,390,054	Ginnie Mae II Pool 2.5% 20/8/2051	3,308,597	0.06
USD 489,454	Fannie Mae Pool 2% 1/9/2051	359,869	0.01	USD 8,942,440	Ginnie Mae II Pool 2.5% 20/8/2051	6,967,889	0.13
USD 746,599	Fannie Mae Pool 2% 1/10/2051	543,517	0.01	USD 1,934,860	Ginnie Mae II Pool 2.5% 20/8/2051	1,507,836	0.03
USD 343,273	Fannie Mae Pool 2% 1/11/2051	251,943	0.01	USD 1,981,221	Ginnie Mae II Pool 2.5% 20/9/2051	1,554,710	0.03
USD 3,467,898	Fannie Mae Pool 2% 1/12/2051	2,522,814	0.05	USD 1,509,533	Ginnie Mae II Pool 2.5% 20/9/2051	1,184,597	0.02
USD 4,429,177	Fannie Mae Pool 2% 1/2/2052	3,262,254	0.06	USD 1,495,670	Ginnie Mae II Pool 2.5% 20/9/2051	1,165,594	0.02
USD 2,612,150	Fannie Mae Pool 2.5% 1/9/2051	1,990,388	0.04	USD 194,179	Ginnie Mae II Pool 2.5% 20/10/2051	150,721	0.00
USD 2,146,773	Fannie Mae Pool 2.5% 1/10/2051	1,633,309	0.03	USD 1,176,629	Ginnie Mae II Pool 2.5% 20/11/2051	912,306	0.02
USD 373,358	Fannie Mae Pool 2.5% 1/11/2051	285,916	0.01	USD 1,550,060	Ginnie Mae II Pool 2.5% 20/1/2052	1,197,007	0.02
USD 238,953	Fannie Mae Pool 2.5% 1/11/2051	184,419	0.00	USD 3,375,851	Ginnie Mae II Pool 3% 20/8/2051	2,827,574	0.05
USD 1,761,567	Fannie Mae Pool 2.5% 1/11/2051	1,355,455	0.03	USD 6,994,948	Ginnie Mae II Pool 3% 20/8/2051	5,850,921	0.11
USD 1,090,626	Fannie Mae Pool 2.5% 1/1/2052	838,941	0.02	USD 204,722	Ginnie Mae II Pool 3% 20/9/2051	165,404	0.00
USD 2,297,051	Fannie Mae Pool 2.5% 1/2/2052	1,761,764	0.03	USD 232,098	Ginnie Mae II Pool 3% 20/10/2051	188,316	0.00
USD 1,854,603	Fannie Mae Pool 3% 1/11/2051	1,477,756	0.03	USD 165,371	Ginnie Mae II Pool 3% 20/10/2051	134,089	0.00
USD 930,644	Fannie Mae Pool 3% 1/11/2051	742,995	0.01	USD 177,266	Ginnie Mae II Pool 3% 20/10/2051	143,622	0.00
USD 1,098,095	Fannie Mae Pool 3.5% 1/5/2052	913,857	0.02	USD 261,263	Ginnie Mae II Pool 3% 20/10/2051	211,082	0.00
USD 465,401	Fannie Mae Pool 4% 1/4/2052	395,721	0.01	USD 111,605	Ginnie Mae II Pool 3% 20/10/2051	90,360	0.00
USD 931,606	Fannie Mae Pool 4% 1/5/2052	794,210	0.02	USD 1,406,039	Ginnie Mae II Pool 3% 20/12/2051	1,137,570	0.02
USD 1,033,221	Fannie Mae Pool 4.5% 1/5/2052	910,809	0.02	USD 1,084,721	Ginnie Mae II Pool 3% 20/2/2052	881,954	0.02
USD 1,074,206	Fannie Mae Pool 4.5% 1/6/2052	946,914	0.02	USD 1,394,798	Ginnie Mae II Pool 3% 20/3/2052	1,130,765	0.02
USD 4,076,767	Fannie Mae Pool 4.5% 1/10/2052	3,561,856	0.07	USD 1,829,450	Ginnie Mae II Pool 3% 20/3/2052	1,482,096	0.03
USD 2,763,039	Freddie Mac Pool 2% 1/1/2052	2,028,161	0.04	USD 1,886,288	Ginnie Mae II Pool 3% 20/3/2052	1,527,185	0.03
USD 1,038,224	Freddie Mac Pool 2.5% 1/11/2051	798,784	0.02	USD 2,343,600	Ginnie Mae II Pool 3% 20/3/2052	1,893,283	0.04
USD 588,842	Freddie Mac Pool 2.5% 1/11/2051	453,935	0.01	USD 2,015,803	Ginnie Mae II Pool 3% 20/3/2052	1,645,981	0.03
USD 946,486	Freddie Mac Pool 2.5% 1/12/2051	732,568	0.01	USD 28,569	Ginnie Mae II Pool 3.5% 20/1/2041	23,995	0.00
USD 4,862,643	Freddie Mac Pool 2.5% 1/12/2051	3,699,538	0.07	USD 57,108	Ginnie Mae II Pool 3.5% 20/7/2042	47,964	0.00
USD 1,153,094	Freddie Mac Pool 2.5% 1/1/2052	888,212	0.02	USD 107,835	Ginnie Mae II Pool 3.5% 20/7/2042	90,570	0.00
USD 7,001,058	Freddie Mac Pool 2.5% 1/1/2052	5,327,635	0.10	USD 390,684	Ginnie Mae II Pool 3.5% 20/8/2042	328,132	0.01
USD 627,658	Freddie Mac Pool 3% 1/11/2051	500,049	0.01	USD 1,110,566	Ginnie Mae II Pool 3.5% 20/12/2043	932,755	0.02
USD 384,872	Freddie Mac Pool 3% 1/11/2051	312,173	0.01	USD 249,654	Ginnie Mae II Pool 3.5% 20/5/2044	209,683	0.00
USD 9,581,531	Freddie Mac Pool 5% 1/8/2052	8,605,939	0.17				
USD 4,737,492	Freddie Mac Pool 5.5% 1/12/2052	4,333,149	0.08				
USD 2,138,000	Freeport-McMoRan 4.25% 1/3/2030	1,843,093	0.04				
USD 3,705,000	Freeport-McMoRan 5.4% 14/11/2034	3,315,463	0.06				
USD 4,025,000	General Mills 4.95% 29/3/2033	3,645,398	0.07				
USD 1,850,000	Gilead Sciences 1.65% 1/10/2030	1,394,063	0.02				
USD 2,340,000	Gilead Sciences 2.6% 1/10/2040	1,511,793	0.03				
USD 4,230,000	Gilead Sciences 3.65% 1/3/2026	3,788,848	0.07				
USD 1,295,000	Gilead Sciences 5.65% 1/12/2041	1,221,353	0.02				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 112,001	Ginnie Mae II Pool 3.5% 20/10/2046	93,434	0.00	EUR 6,610,000	JPMorgan Chase 0.389% 24/2/2028	5,985,454	0.11
USD 1,106,237	Ginnie Mae II Pool 3.5% 20/4/2048	919,262	0.02	EUR 1,810,000	JPMorgan Chase 1.047% 4/11/2032	1,483,241	0.03
USD 635,411	Ginnie Mae II Pool 3.5% 20/8/2051	532,522	0.01	USD 3,675,000	JPMorgan Chase 2.947% 24/2/2028	3,174,940	0.06
USD 5,935,029	Ginnie Mae II Pool 3.5% 20/8/2051	5,153,675	0.10	USD 2,800,000	JPMorgan Chase 3.509% 23/1/2029	2,432,686	0.05
USD 88,589	Ginnie Mae II Pool 3.5% 20/9/2051	74,295	0.00	USD 5,415,000	JPMorgan Chase 3.782% 1/2/2028	4,803,934	0.09
USD 128,254	Ginnie Mae II Pool 3.5% 20/9/2051	107,316	0.00	USD 1,105,000	JPMorgan Chase 3.845% 14/6/2025	1,012,395	0.02
USD 154,371	Ginnie Mae II Pool 3.5% 20/9/2051	128,641	0.00	USD 5,685,000	JPMorgan Chase 4.005% 23/4/2029	5,011,443	0.10
USD 1,216,824	Ginnie Mae II Pool 3.5% 20/12/2051	1,020,473	0.02	JPMorgan Chase 4.586% 26/4/2033	2,388,680	0.05	
USD 870,097	Ginnie Mae II Pool 3.5% 20/12/2051	728,953	0.01	USD 750,000	Linde 1.1% 10/8/2030	553,949	0.01
USD 1,187,428	Ginnie Mae II Pool 3.5% 20/12/2051	990,405	0.02	USD 1,305,000	Los Angeles Unified School District 5.75% 1/7/2034	1,242,717	0.02
USD 1,131,459	Ginnie Mae II Pool 3.5% 20/12/2051	979,749	0.02	USD 2,775,000	Lowe's 2.5% 15/4/2026	2,428,989	0.05
USD 665,650	Ginnie Mae II Pool 3.5% 20/3/2052	557,567	0.01	USD 3,700,000	Lowe's 2.625% 1/4/2031	2,905,356	0.06
USD 682,734	Ginnie Mae II Pool 3.5% 20/3/2052	571,871	0.01	USD 4,050,000	Lowe's 3.65% 5/4/2029	3,526,869	0.07
USD 849,645	Ginnie Mae II Pool 3.5% 20/3/2052	712,405	0.01	USD 655,000	Lowe's 4.65% 15/4/2042	539,908	0.01
USD 2,231,184	Ginnie Mae II Pool 3.5% 20/3/2052	1,877,880	0.04	USD 2,675,000	Mastercard 1.9% 15/3/2031	2,049,385	0.04
USD 1,888,973	Ginnie Mae II Pool 3.5% 20/3/2052	1,588,786	0.03	USD 2,605,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	2,327,435	0.04
USD 3,994,192	Ginnie Mae II Pool 3.5% 20/3/2052	3,353,562	0.07	USD 1,675,000	Merck 3.9% 7/3/2039	1,357,069	0.03
USD 4,104,293	Ginnie Mae II Pool 3.5% 20/3/2052	3,465,890	0.07	USD 970,000	Merck 5% 17/5/2053	867,778	0.02
USD 988,225	Ginnie Mae II Pool 4% 20/7/2051	863,189	0.02	USD 5,455,000	Metropolitan Life Global Funding I 0.95% 2/7/2025	4,750,210	0.09
USD 1,207,064	Ginnie Mae II Pool 4% 20/3/2052	1,036,906	0.02	EUR 2,260,000	Microsoft 3.125% 6/12/2028	2,271,938	0.04
USD 2,898,566	Ginnie Mae II Pool 4% 20/3/2052	2,537,349	0.05	USD 4,855,000	Morgan Stanley 0.864% 21/10/2025	4,336,443	0.09
USD 608,977	Ginnie Mae II Pool 4% 20/4/2052	527,238	0.01	USD 7,575,000	Morgan Stanley 4.21% 20/4/2028	6,762,586	0.13
USD 1,151,873	Ginnie Mae II Pool 4% 20/4/2052	993,752	0.02	USD 6,000,000	Morgan Stanley 4.431% 23/1/2030	5,320,874	0.10
USD 4,868,998	Ginnie Mae II Pool 4.5% 20/1/2050	4,307,369	0.08	USD 1,550,000	Morgan Stanley 5.424% 21/7/2034	1,422,534	0.03
USD 4,341,807	Ginnie Mae II Pool 4.5% 20/1/2050	3,839,630	0.07	EUR 2,368,000	National Grid North America 4.668% 12/9/2033	2,479,225	0.05
USD 2,378,781	Ginnie Mae II Pool 6% 20/7/2053	2,234,593	0.04	USD 6,430,000	Nestle 1.875% 14/9/2031	4,901,109	0.09
USD 2,209,487	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	1,954,655	0.04	USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,401,567	0.03
USD 4,100,000	Healthpeak 2.875% 15/1/2031	3,220,292	0.06	USD 975,000	Norfolk Southern 2.3% 15/5/2031	752,001	0.01
USD 2,090,000	Healthpeak 5.25% 15/12/2032	1,886,597	0.04	USD 750,000	Norfolk Southern 3.05% 15/5/2050	465,793	0.01
USD 900,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	773,193	0.02	USD 1,000,000	Norfolk Southern 3.15% 1/6/2027	872,649	0.02
				USD 325,000	Norfolk Southern 3.155% 15/5/2055	197,387	0.00
				USD 1,825,000	Norfolk Southern 3.65% 1/8/2025	1,644,738	0.03
				USD 1,500,000	Norfolk Southern 3.8% 1/8/2028	1,325,047	0.03
				USD 400,000	Norfolk Southern 4.15% 28/2/2048	305,408	0.01

# ESG Multi-Asset Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 2,140,000	Norfolk Southern 4.45% 15/6/2045	1,703,452	0.03	EUR 8,070,000	Verizon Communications 1.3% 18/5/2033	6,523,465	0.12
USD 3,930,000	Norfolk Southern 5.05% 1/8/2030	3,626,539	0.07	EUR 4,220,000	Verizon Communications 1.875% 26/10/2029	3,863,079	0.07
USD 1,700,000	Novartis Capital 2.2% 14/8/2030	1,352,779	0.02	USD 1,200,000	Verizon Communications 2.355% 15/3/2032	899,005	0.02
USD 3,075,000	Pfizer 2.625% 1/4/2030	2,510,234	0.05	USD 2,100,000	Verizon Communications 2.85% 3/9/2041	1,370,280	0.03
USD 6,230,000	Prologis 1.25% 15/10/2030	4,564,519	0.09	USD 3,555,000	Verizon Communications 3.875% 8/2/2029	3,112,911	0.06
USD 975,000	Prologis 1.75% 1/7/2030	739,118	0.01	USD 2,160,000	Verizon Communications 4.329% 21/9/2028	1,936,453	0.04
USD 850,000	Prologis 1.75% 1/2/2031	638,764	0.01	USD 630,000	Verizon Communications 4.75% 1/11/2041	540,164	0.01
USD 1,575,000	Prologis 2.25% 15/1/2032	1,192,063	0.02	USD 4,775,000	Welltower 2.7% 15/2/2027	4,117,691	0.08
USD 1,375,000	Prologis 2.875% 15/11/2029	1,137,607	0.02	USD 4,425,000	WRKCo 3% 15/6/2033	3,452,889	0.07
USD 3,455,000	Prologis 3.25% 30/6/2026	3,060,595	0.06	USD 2,850,000	WRKCo 3.9% 1/6/2028	2,494,077	0.05
USD 4,395,000	Prudential Financial 1.5% 10/3/2026	3,777,453	0.07	USD 250,000	WRKCo 4% 15/3/2028	220,323	0.00
USD 5,360,000	Public Service Electric and Gas 2.7% 1/5/2050	3,190,350	0.06	USD 8,630,000	WRKCo 4.65% 15/3/2026	7,853,867	0.15
USD 3,900,000	Public Service Electric and Gas 4.9% 15/12/2032	3,560,053	0.07			519,911,874	9.98
USD 1,800,000	Roche 2.076% 13/12/2031	1,360,263	0.02	<b>Total Bonds</b>		1,225,061,897	23.54
USD 4,530,000	San Diego Gas & Electric 2.95% 15/8/2051	2,802,650	0.06	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		4,982,633,959	95.72
USD 2,025,000	Sempra 3.4% 1/2/2028	1,757,588	0.03				
USD 4,650,000	Sempra 3.8% 1/2/2038	3,523,207	0.07	<b>Other Transferable Securities</b>			
USD 3,000,000	Sempra 5.5% 1/8/2033	2,755,912	0.05	<b>COMMON STOCKS (SHARES)</b>			
USD 3,025,000	Toyota Motor Credit 2.15% 13/2/2030	2,396,192	0.04	<b>United Kingdom</b>			
EUR 2,896,000	Toyota Motor Credit 3.85% 24/7/2030	2,938,933	0.06	42,824,142 Home Reit**		14,274,919	0.28
EUR 11,690,000	Toyota Motor Credit 4.05% 13/9/2029	11,996,489	0.23	<b>Total Common Stocks (Shares)</b>		14,274,919	0.28
USD 2,300,000	Union Pacific 2.375% 20/5/2031	1,795,435	0.04	<b>Total Other Transferable Securities</b>		14,274,919	0.28
USD 2,950,000	Union Pacific 2.8% 14/2/2032	2,344,096	0.05	<b>Total Portfolio</b>		4,996,908,878	96.00
USD 1,275,000	Union Pacific 3.2% 20/5/2041	909,567	0.02	<b>Other Net Assets</b>		208,284,970	4.00
USD 1,345,000	Union Pacific 4.05% 15/11/2045	1,018,959	0.02	<b>Total Net Assets (EUR)</b>		5,205,193,848	100.00
EUR 5,000,000	Verizon Communications 0.875% 8/4/2027	4,633,582	0.09				

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	709,773	EUR	1,170,000	Royal Bank of Canada	5/3/2024	(5,953)
CAD	4,471,822	EUR	6,490,000	Royal Bank of Canada	5/3/2024	(56,112)
EUR	880,067,600	USD	805,890,977	HSBC Bank	19/4/2024	(3,716,510)
EUR	541,600,000	GBP	629,702,275	BNP Paribas	19/4/2024	(1,873,137)
EUR	230,284,000	USD	212,329,913	Toronto-Dominion	19/4/2024	482,948
EUR	8,970,000	CAD	6,157,213	Citigroup	5/3/2024	54,143
EUR	35,387,959	GBP	41,378,222	BNP Paribas	5/3/2024	44,755
EUR	631,543,083	USD	582,120,418	Barclays	5/3/2024	38,377
EUR	120,000	CAD	82,830	JP Morgan	5/3/2024	1,183
EUR	60,000	GBP	70,214	State Street	5/3/2024	134
EUR	140,000	GBP	164,091	RBS	5/3/2024	570
EUR	210,000	CAD	144,822	RBS	5/3/2024	1,941

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	100,000	GBP	116,682	Morgan Stanley	5/3/2024	(119)
EUR	720,000	USD	663,185	BNY Mellon	5/3/2024	(426)
GBP	3,115,137	EUR	2,660,000	Deutsche Bank	5/3/2024	(8,232)
GBP	26,708,962	EUR	22,820,000	BNP Paribas	5/3/2024	(54,988)
GBP	17,499,121	EUR	15,000,000	Standard Chartered Bank	19/4/2024	(7,188)
GBP	798	EUR	684	BNY Mellon	5/3/2024	-
GBP	2,591,287	EUR	2,220,000	Citigroup	5/3/2024	1,694
INR	342,546,326	USD	28,618,800,000	HSBC Bank	18/7/2024	759,209
JPY	59,219,057	EUR	9,413,100,000	RBS	19/4/2024	(841,669)
USD	10,743,900,000	TWD	343,200,767	Goldman Sachs	18/7/2024	(582,185)
USD	2,050,075	EUR	2,230,000	Deutsche Bank	5/3/2024	5,276
USD	44,472,572	EUR	47,850,798	State Street	5/3/2024	(369,342)
USD	38,912,059	GBP	49,299,742	BNP Paribas	15/3/2024	(13,873)
USD	3,034,159	EUR	3,250,000	BNP Paribas	5/3/2024	(38,691)
USD	6,651,012	EUR	7,197,000	Citigroup	5/3/2024	(17,665)
USD	8,961,232	EUR	9,700,000	BNY Mellon	5/3/2024	(20,914)
Net unrealised depreciation						(6,216,774)
<b>AUD Hedged Share Class</b>						
AUD	4,339,644	EUR	7,178,575	BNY Mellon	15/3/2024	(21,702)
EUR	119,627	AUD	72,371	BNY Mellon	15/3/2024	416
Net unrealised depreciation						(21,286)
<b>BRL Hedged Share Class</b>						
BRL	723,606	EUR	3,905,262	BNY Mellon	15/3/2024	(972)
EUR	43,320	BRL	8,000	BNY Mellon	15/3/2024	(16)
Net unrealised depreciation						(988)
<b>CNH Hedged Share Class</b>						
CNY	285,647	EUR	2,215,658	BNY Mellon	15/3/2024	(2,120)
EUR	963,096	CNY	123,995	BNY Mellon	15/3/2024	752
Net unrealised depreciation						(1,368)
<b>SGD Hedged Share Class</b>						
EUR	1,242,007	SGD	856,098	BNY Mellon	15/3/2024	3,784
SGD	41,622,964	EUR	60,233,978	BNY Mellon	15/3/2024	(288,030)
Net unrealised depreciation						(284,246)
<b>USD Hedged Share Class</b>						
EUR	19,897,191	USD	18,479,329	BNY Mellon	15/3/2024	148,072
USD	575,378,431	EUR	619,720,114	BNY Mellon	15/3/2024	(4,430,973)
Net unrealised depreciation						(4,282,901)
<b>ZAR Hedged Share Class</b>						
EUR	2,355,257	ZAR	114,219	BNY Mellon	15/3/2024	1,269
ZAR	1,527,751	EUR	31,264,745	BNY Mellon	15/3/2024	(28,410)
Net unrealised depreciation						(27,141)
Total net unrealised depreciation						(10,834,704)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
127	EUR	Euro BOBL	March 2024	(211,706)
641	EUR	Euro Bund	March 2024	(1,147,390)
324	EUR	Euro Bund	March 2024	(483,239)
(278)	EUR	Euro BUXL	March 2024	316,920
(90)	EUR	Euro BUXL	March 2024	(69,740)
299	JPY	Nikkei 225 (Ose)	March 2024	12,041,406
20	JPY	Japanese 10 Year Bond (OSE)	March 2024	44,401
391	AUD	Australian 10 Year Bond	March 2024	463,966

# ESG Multi-Asset Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) EUR
(6,030)	EUR	EURO STOXX 50 Index	March 2024	(18,463,860)
19	USD	MSCI EAFE Index	March 2024	42,630
(134)	USD	S&P 500 E-Mini Index	March 2024	(2,730,200)
21	USD	S&P 500 E-Mini Index	March 2024	138,980
904	USD	MSCI Emerging Markets ex China Index	March 2024	1,273,516
438	USD	US Long Bond (CBT)	June 2024	142,403
(406)	USD	US Long Bond (CBT)	June 2024	(394,287)
4,721	USD	US Treasury 10 Year Note (CBT)	June 2024	722,191
(128)	USD	US Treasury 10 Year Note (CBT)	June 2024	(51,612)
217	CAD	Canadian 10 Year Bond	June 2024	61,577
4	USD	US Treasury 5 Year Note (CBT)	June 2024	1,147
272	GBP	Long Gilt	June 2024	19,854
(51)	USD	US Ultra Bond (CBT)	June 2024	(52,240)
(139)	USD	US Ultra Bond (CBT)	June 2024	(260,301)
Total				(8,595,584)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) EUR	Market Value EUR
IFS	EUR 3,966,500	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.58%	Goldman Sachs	15/3/2052	(184,805)	(184,805)
IFS	EUR 4,257,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.495%	Goldman Sachs	15/4/2052	(281,928)	(281,928)
IFS	EUR 3,082,694	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5075%	Goldman Sachs	15/4/2052	(192,202)	(192,202)
IFS	EUR 4,310,500	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.535%	Goldman Sachs	15/4/2052	(231,765)	(231,765)
IFS	EUR 36,675,204	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.7575%	Morgan Stanley	15/5/2053	3,027,668	3,027,668
IFS	EUR 7,014,828	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.56%	UBS	15/4/2052	(322,041)	(322,041)
IFS	EUR 8,600,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.585%	UBS	15/4/2052	(326,748)	(326,748)
TRS	JPY 13,134,999	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight - 1bps	JP Morgan	14/3/2024	1,365,271	1,365,271
TRS	JPY 48,336,431	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight - 1bps	JP Morgan	12/4/2024	2,084,429	2,084,429
Total					4,937,879	4,937,879

IFS: Inflation Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/(depreciation) EUR	Market Value EUR
177,333,000	Put	OTC USD/JPY	BNP Paribas	USD 143	22/3/2024	(1,089,572)	65,995
283,500,000	Call	OTC USD/JPY	Goldman Sachs	USD 136	1/3/2033	2,267,199	4,765,649
746	Put	FTSE MIB Index	Exchange Traded	EUR 28,000	15/3/2024	(769,068)	14,920
159	Put	Nasdaq 100 Stock Index	Exchange Traded	USD 17,300	15/3/2024	(2,660,339)	595,740

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# ESG Multi-Asset Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
659	Put	S&P 500 Index	Exchange Traded	USD 4,450	15/3/2024	(4,218,058)	77,445
5,756	Call	MSCI CHINA NET TOTAL RETURN C/OPT 24/06/24 USD440	Exchange Traded	USD 440	24/6/2024	(425,007)	3,819,904
Total						(6,894,845)	9,339,653

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(177,333,000)	Put	OTC USD/JPY	HSBC Bank	USD 143	22/3/2024	655,350	(65,995)
Total						655,350	(65,995)



# Euro Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 300,000	KBC 4.375% 19/4/2030	305,645	0.01
				EUR 200,000	KBC Bank 0% 3/12/2025	188,621	0.01
				EUR 8,819,074	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	8,644,897	0.41
				EUR 7,980,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,727,712	0.37
				EUR 11,805,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	11,058,924	0.52
				EUR 3,415,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	3,151,610	0.15
				EUR 1,530,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057*	1,180,159	0.06
				EUR 8,627,366	Kingdom of Belgium Government Bond 2.75% 22/4/2039*	8,164,618	0.39
				EUR 2,190,000	Kingdom of Belgium Government Bond 2.85% 22/10/2034	2,158,026	0.10
				EUR 4,931,700	Kingdom of Belgium Government Bond 3.5% 22/6/2055	4,962,277	0.23
						65,022,996	3.08
<b>BONDS</b>				<b>Canada</b>			
	<b>Australia</b>			EUR 661,000	Bank of Montreal 1% 5/4/2026	628,006	0.03
EUR 429,000	Commonwealth Bank of Australia 0.5% 27/7/2026	399,965	0.02	EUR 460,000	Bank of Montreal 3.375% 4/7/2026*	458,597	0.02
EUR 750,000	Commonwealth Bank of Australia 0.75% 28/2/2028	677,546	0.03	EUR 8,967,000	Bank of Nova Scotia/The 0.01% 14/9/2029*	7,482,558	0.35
EUR 550,000	Commonwealth Bank of Australia 3.768% 31/8/2027	556,100	0.03	EUR 100,000	Canadian Imperial Bank of Commerce 0.04% 9/7/2027	89,539	0.00
EUR 6,501,000	National Australia Bank 3.146% 5/2/2031	6,431,992	0.30	EUR 9,268,000	CPPIB Capital 0.375% 20/6/2024	9,171,706	0.44
EUR 690,000	Westpac Banking 3.106% 23/11/2027*	682,700	0.03	EUR 8,982,000	CPPIB Capital 0.875% 6/2/2029	8,100,156	0.38
		8,748,303	0.41	EUR 700,000	Federation des Caisses Desjardins du Quebec 3.25% 18/4/2028	696,238	0.03
	<b>Austria</b>			EUR 600,000	HSBC Bank Canada 3.625% 7/3/2028	607,581	0.03
EUR 2,500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027*	2,494,925	0.12	EUR 300,000	National Bank of Canada 3.5% 25/4/2028	301,665	0.02
EUR 800,000	Erste Bank 0.01% 11/9/2029	670,080	0.03	EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	326,813	0.02
EUR 200,000	Erste Bank 0.1% 15/1/2030	166,653	0.01	EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027*	9,589,683	0.45
EUR 5,500,000	Republic of Austria Government Bond 0% 20/10/2028	4,840,137	0.23	EUR 175,000	Toronto-Dominion Bank/The 0.1% 19/7/2027	156,864	0.01
EUR 5,636,000	Republic of Austria Government Bond 0.25% 20/10/2036	3,985,779	0.19	EUR 2,875,000	Toronto-Dominion Bank/The 3.666% 8/9/2031*	2,942,577	0.14
EUR 7,555,000	Republic of Austria Government Bond 0.5% 20/4/2027*	7,033,768	0.33			40,551,983	1.92
EUR 2,367,000	Republic of Austria Government Bond 0.9% 20/2/2032	2,037,514	0.10	<b>Cayman Islands</b>			
EUR 4,900,000	Republic of Austria Government Bond 1.65% 21/10/2024	4,836,055	0.23	GBP 500,000	Trafford Centre Finance 6.165% 28/7/2035	417,578	0.02
EUR 4,683,000	Republic of Austria Government Bond 1.85% 23/5/2049	3,648,057	0.17	<b>Croatia</b>			
EUR 3,301,000	Republic of Austria Government Bond 2.1% 20/9/2117	2,501,993	0.12	EUR 3,000,000	Croatia Government International Bond 4% 14/6/2035*	3,119,925	0.15
EUR 3,523,000	Republic of Austria Government Bond 2.9% 20/2/2034	3,514,457	0.16	<b>Denmark</b>			
EUR 4,045,000	Republic of Austria Government Bond 4.15% 15/3/2037	4,508,632	0.21	EUR 5,125,000	Danske Bank 3.875% 9/1/2032*	5,042,343	0.24
EUR 200,000	UniCredit Bank Austria 0.625% 20/3/2029	175,749	0.01	EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	178,412	0.01
		40,413,799	1.91	EUR 1,915,000	Kommunekredit 0.875% 3/11/2036*	1,474,655	0.07
	<b>Belgium</b>					6,695,410	0.32
EUR 200,000	Argenta Spaarbank 0.01% 11/2/2031	159,706	0.01				
EUR 3,300,000	Argenta Spaarbank 5.375% 29/11/2027	3,385,800	0.16				
EUR 200,000	Belfius Bank 0.125% 14/9/2026	184,678	0.01				
EUR 100,000	Belfius Bank 1% 12/6/2028	90,975	0.00				
EUR 7,600,000	Belfius Bank 4.125% 12/9/2029*	7,771,114	0.37				
EUR 400,000	BNP Paribas Fortis 0.875% 22/3/2028	364,384	0.02				
EUR 5,200,000	Fluxys Belgium 1.75% 5/10/2027	4,741,672	0.22				
EUR 200,000	ING Belgium 0.75% 28/9/2026	187,431	0.01				
EUR 600,000	ING Belgium 3% 15/2/2031	594,747	0.03				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Estonia</b>				EUR 200,000	AXA Home Loan SFH 0.01% 16/10/2029	168,229	0.01
EUR 800,000	Estonia Government International Bond 3.25% 17/1/2034	778,760	0.04	EUR 200,000	AXA Home Loan SFH 0.125% 25/6/2035	141,948	0.01
<b>Finland</b>				EUR 9,500,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	9,527,882	0.45
EUR 640,000	Finland Government Bond 0.25% 15/9/2040	406,679	0.02	EUR 2,700,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	2,772,643	0.13
EUR 715,000	Finland Government Bond 2.75% 15/4/2038	687,280	0.03	EUR 4,800,000	BNP Paribas 0.875% 11/7/2030	4,078,200	0.19
EUR 1,775,000	Finland Government Bond 2.875% 15/4/2029	1,781,692	0.08	EUR 10,400,000	BNP Paribas 2.125% 23/11/2027	10,053,472	0.48
EUR 7,342,000	Finland Government Bond 2.95% 15/4/2055	7,147,290	0.34	EUR 3,000,000	BNP Paribas 4.75% 13/11/2032	3,139,768	0.15
EUR 6,215,000	Finland Government Bond 3% 15/9/2033	6,267,858	0.30	EUR 2,000,000	BPCE 2.25% 12/3/2025	1,958,440	0.09
EUR 7,140,000	Finland Government Bond 4% 4/7/2025	7,207,330	0.34	EUR 700,000	BPCE 4.5% 13/1/2033	722,796	0.03
EUR 1,631,000	Nordea Bank 1.125% 16/2/2027	1,517,335	0.07	EUR 200,000	BPCE SFH 0.5% 23/1/2035	150,733	0.01
EUR 3,241,000	Nordea Bank 2.5% 23/5/2029 <sup>*</sup>	3,064,830	0.15	EUR 500,000	BPCE SFH 0.625% 29/5/2031	418,170	0.02
EUR 2,825,000	Nordea Bank 4.375% 6/9/2026	2,844,775	0.14	EUR 700,000	BPCE SFH 0.75% 27/11/2026	654,224	0.03
EUR 325,000	Nordea Kiinnitysluottopankki 1.375% 28/2/2033 <sup>*</sup>	281,173	0.01	EUR 700,000	BPCE SFH 1% 8/6/2029 <sup>*</sup>	626,154	0.03
EUR 200,000	Oma Saastopankki 0.01% 25/11/2027	176,565	0.01	EUR 100,000	BPCE SFH 1.125% 12/4/2030	88,860	0.01
EUR 5,959,000	OP Corporate Bank 1.625% 9/6/2030	5,744,476	0.27	EUR 4,000,000	BPCE SFH 3% 15/1/2031 <sup>*</sup>	3,955,020	0.19
EUR 965,000	OP Mortgage Bank 0.01% 19/11/2026 <sup>*</sup>	883,743	0.04	EUR 10,300,000	BPCE SFH 3.125% 20/1/2033 <sup>*</sup>	10,242,217	0.48
EUR 355,000	OP Mortgage Bank 0.01% 19/11/2030 <sup>*</sup>	288,741	0.01	EUR 500,000	BPCE SFH 3.25% 12/4/2028	499,898	0.02
EUR 5,841,000	OP Mortgage Bank 2.75% 25/1/2030	5,713,014	0.27	EUR 14,300,000	BPCE SFH 3.375% 13/3/2029	14,405,319	0.68
EUR 320,000	OP Mortgage Bank 3% 17/7/2031	317,297	0.02	EUR 12,900,000	Caisse Centrale du Credit Immobilier de France 3.25% 26/6/2028	12,965,080	0.61
EUR 270,000	OP Mortgage Bank 3.125% 20/10/2028	269,009	0.01	EUR 400,000	Caisse de Refinancement de l'Habitat 0.25% 7/2/2035	290,742	0.01
		44,599,087	2.11	EUR 700,000	Caisse de Refinancement de l'Habitat 2.75% 12/4/2028	688,060	0.03
<b>France</b>				EUR 500,000	Caisse de Refinancement de l'Habitat 2.75% 12/1/2029	490,313	0.02
EUR 16,100,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031 <sup>*</sup>	12,782,836	0.60	EUR 10,300,000	Caisse de Refinancement de l'Habitat 3.375% 28/6/2032	10,422,209	0.49
EUR 11,200,000	Agence Francaise de Developpement EPIC 0.375% 30/4/2024	11,131,120	0.53	EUR 300,000	Caisse Francaise de Financement Local 0.01% 7/5/2025	287,532	0.01
EUR 13,400,000	Agence Francaise de Developpement EPIC 1% 31/1/2028	12,342,539	0.58	EUR 500,000	Caisse Francaise de Financement Local 0.01% 18/3/2031	401,705	0.02
EUR 8,800,000	Agence Francaise de Developpement EPIC 3% 17/1/2034	8,590,340	0.41	EUR 200,000	Caisse Francaise de Financement Local 0.375% 23/6/2025	191,968	0.01
EUR 2,700,000	Agence Francaise de Developpement EPIC 3.75% 20/9/2038	2,778,530	0.13	EUR 500,000	Caisse Francaise de Financement Local 0.5% 16/1/2025	486,130	0.02
EUR 11,700,000	Agence France Locale 3.125% 20/3/2034	11,406,856	0.54	EUR 100,000	Caisse Francaise de Financement Local 0.75% 11/1/2027	93,228	0.00
EUR 2,400,000	Arkea Home Loans SFH 3% 30/3/2027	2,381,580	0.11	EUR 3,400,000	Caisse Francaise de Financement Local 1.125% 9/9/2025	3,282,081	0.16
EUR 3,945,000	AXA 1.875% 10/7/2042	3,220,197	0.15	EUR 200,000	Caisse Francaise de Financement Local 1.125% 1/12/2031	172,660	0.01
				EUR 400,000	Caisse Francaise de Financement Local 1.25% 11/5/2032 <sup>*</sup>	344,222	0.02

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



# Euro Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 300,000	Caisse Francaise de Financement Local 1.45% 16/1/2034	255,875	0.01	EUR 10,447	FCT Autonoria 2019 5.064% 25/9/2035	10,461	0.00
EUR 1,100,000	Caisse Francaise de Financement Local 2.875% 30/1/2030*	1,084,353	0.05	EUR 10,463	FCT Autonoria 2019 5.464% 25/9/2035	10,472	0.00
EUR 2,100,000	Caisse Francaise de Financement Local 3.625% 17/1/2029	2,142,053	0.10	EUR 10,431	FCT Autonoria 2019 6.564% 25/9/2035	10,453	0.00
EUR 1,000,000	Cie de Financement Foncier 0.75% 11/1/2028*	911,048	0.04	EUR 20,894	FCT Autonoria 2019 7.564% 25/9/2035	20,937	0.00
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	361,214	0.02	EUR 331,812	FCT Noria 2021 4.964% 25/10/2049	330,496	0.01
EUR 300,000	Cie de Financement Foncier 1.25% 15/11/2032*	255,912	0.01	EUR 33,845,000	French Republic Government Bond OAT 0% 25/2/2026*	31,926,835	1.51
EUR 1,700,000	Cie de Saint-Gobain 0.625% 15/3/2024	1,698,147	0.08	EUR 26,191,945	French Republic Government Bond OAT 0% 25/2/2027*	24,078,255	1.14
EUR 3,800,000	Cie de Saint-Gobain 3.875% 29/11/2030	3,856,204	0.18	EUR 8,200,000	French Republic Government Bond OAT 0.5% 25/5/2025	7,926,940	0.37
EUR 1,200,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036*	1,190,094	0.06	EUR 15,741,741	French Republic Government Bond OAT 0.5% 25/5/2040*	10,417,884	0.49
EUR 17,700,000	Credit Agricole 1.375% 3/5/2027	16,547,115	0.78	EUR 7,403,484	French Republic Government Bond OAT 0.5% 25/6/2044	4,429,041	0.21
EUR 4,800,000	Credit Agricole 2.5% 29/8/2029	4,556,135	0.22	EUR 26,730,000	French Republic Government Bond OAT 0.75% 25/2/2028	24,729,260	1.17
EUR 800,000	Credit Agricole 3.75% 22/1/2034	799,324	0.04	EUR 18,125,000	French Republic Government Bond OAT 2.25% 25/5/2024*	18,050,687	0.85
EUR 1,200,000	Credit Agricole 4.125% 26/2/2036	1,202,556	0.06	EUR 6,520,000	French Republic Government Bond OAT 2.5% 24/9/2026	6,456,169	0.30
EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025	580,157	0.03	EUR 6,920,000	French Republic Government Bond OAT 2.5% 25/5/2043	6,174,052	0.29
EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	270,767	0.01	EUR 18,085,000	French Republic Government Bond OAT 2.75% 25/2/2029	18,061,489	0.85
EUR 14,600,000	Credit Agricole Home Loan SFH 2.75% 12/1/2028	14,359,246	0.68	EUR 3,679,000	French Republic Government Bond OAT 3% 25/6/2049	3,505,517	0.17
EUR 1,000,000	Credit Agricole Home Loan SFH 2.875% 23/6/2028	987,530	0.05	EUR 4,485,000	French Republic Government Bond OAT 3% 25/5/2054*	4,195,793	0.20
EUR 14,200,000	Credit Agricole Home Loan SFH 3% 1/12/2030	14,073,762	0.67	EUR 12,582,000	French Republic Government Bond OAT 3.25% 25/5/2055	12,240,399	0.58
EUR 500,000	Credit Agricole Home Loan SFH 3.125% 16/8/2029*	499,068	0.02	EUR 4,350,000	French Republic Government Bond OAT 3.5% 25/11/2033	4,568,282	0.22
EUR 700,000	Credit Agricole Home Loan SFH 3.125% 18/10/2030	696,864	0.03	EUR 1,000,000	Ginkgo Auto Loans 2022 4.564% 25/7/2043	1,003,311	0.05
EUR 300,000	Credit Agricole Home Loan SFH 3.25% 28/9/2032*	301,212	0.02	EUR 765,220	Ginkgo Sales Finance 2022 4.564% 25/11/2049	768,772	0.04
EUR 200,000	Credit Agricole Home Loan SFH 3.25% 8/6/2033*	200,599	0.01	EUR 966,757	Harmony French Home Loans FCT 2020-2 4.633% 27/8/2061	971,022	0.04
EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028	260,460	0.01	EUR 600,000	Harmony French Home Loans FCT 2021-1 4.883% 27/5/2061	595,606	0.03
EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030	167,517	0.01	EUR 1,000,000	La Banque Postale 0.75% 2/8/2032*	881,710	0.04
EUR 700,000	Credit Mutuel Home Loan SFH 2.375% 8/2/2028	678,961	0.03	EUR 300,000	La Banque Postale Home Loan SFH 3% 31/1/2031	297,444	0.01
EUR 700,000	Credit Mutuel Home Loan SFH 2.75% 8/12/2027	687,677	0.03	EUR 800,000	Orange 2.375% 15/1/2025	782,928	0.04
EUR 300,000	Credit Mutuel Home Loan SFH 3% 3/2/2031	297,228	0.01	EUR 3,100,000	Orange 3.875% 11/9/2035	3,194,141	0.15
EUR 17,800,000	Dexia 0.625% 17/1/2026	16,929,491	0.80	EUR 3,800,000	RCI Banque 3.875% 12/1/2029*	3,746,439	0.18
EUR 100,000	Electricite de France 5% 22/1/2026	99,925	0.00	EUR 3,130,000	RCI Banque 4.875% 21/9/2028	3,243,961	0.15
EUR 6,300,000	Engie 4.5% 6/9/2042	6,505,317	0.31	EUR 1,500,000	RTE Réseau de Transport d'Electricite SADIR 3.5% 7/12/2031	1,505,588	0.07
				EUR 1,200,000	Societe Generale 4.125% 2/6/2027*	1,215,958	0.06

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



# Euro Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 17,060,000	European Investment Bank 0.25% 15/6/2040	10,879,503	0.51	EUR 601,874	Last Mile PE 2021 5.515% 17/8/2031	595,184	0.03
EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,529,366	0.07	EUR 3,300,000	Linde 3.375% 12/6/2029	3,306,633	0.15
EUR 10,377,000	European Investment Bank 0.5% 13/11/2037*	7,456,462	0.35	EUR 869,380	Lt Autorahoitus IV 4.567% 18/7/2033	872,696	0.04
EUR 900,000	European Investment Bank 0.875% 14/1/2028	834,332	0.04	EUR 243,296	SCF Rahoituspalvelut IX 4.844% 25/10/2030	243,648	0.01
EUR 1,200,000	European Investment Bank 1.5% 15/6/2032	1,080,024	0.05	GBP 219,389	Taurus 2021-1 UK 6.52% 17/5/2031	254,017	0.01
EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	227,110	0.01	GBP 358,368	Taurus 2021-1 UK 6.87% 17/5/2031	414,529	0.02
EUR 4,300,000	European Stability Mechanism 1.85% 1/12/2055	3,119,195	0.15	GBP 194,571	Taurus 2021-1 UK 7.82% 17/5/2031	225,149	0.01
EUR 4,473,000	European Union 0% 4/7/2035	3,185,626	0.15	GBP 133,639	Taurus 2021-4 UK 7.32% 17/8/2031	154,892	0.01
EUR 5,145,023	European Union 0.45% 4/7/2041	3,223,138	0.15	EUR 825,811	Vita Scientia 2022-1 5.233% 27/2/2033	814,154	0.04
EUR 6,500,000	European Union 0.7% 6/7/2051	3,513,853	0.17			36,976,599	1.74
EUR 12,626,000	European Union 2.5% 4/10/2052	10,637,342	0.50		<b>Italy</b>		
EUR 6,187,500	European Union 3% 4/12/2034	6,173,021	0.29	EUR 48,422	Asset-Backed European Securitisation Transaction Seventeen 5.112% 15/4/2032	48,513	0.00
EUR 2,082,000	European Union 3% 4/3/2053	1,943,323	0.09	EUR 15,620	Asset-Backed European Securitisation Transaction Seventeen 5.662% 15/4/2032	15,646	0.00
EUR 4,911,000	European Union 3.375% 4/11/2042	4,931,144	0.23	EUR 15,620	Asset-Backed European Securitisation Transaction Seventeen 6.712% 15/4/2032	15,676	0.00
		69,354,928	3.27	EUR 15,620	Asset-Backed European Securitisation Transaction Seventeen 7.712% 15/4/2032	15,669	0.00
	<b>Ireland</b>			EUR 87,544	AutoFlorence 1 5.264% 25/12/2042	87,710	0.00
GBP 973,636	Agora UK 2021 6.421% 22/7/2031	1,119,939	0.05	EUR 456,909	AutoFlorence 2 4.614% 24/12/2044	454,301	0.02
EUR 350,000	Avoca CLO XIV 0% 12/1/2031	198,975	0.01	EUR 177,059	AutoFlorence 2 5.014% 24/12/2044	176,295	0.01
EUR 100,000	Avoca CLO XIV 8.636% 12/1/2031	99,828	0.01	EUR 119,474	AutoFlorence 2 6.214% 24/12/2044	118,626	0.01
EUR 100,000	Avoca CLO XIV 10.286% 12/1/2031	95,437	0.00	EUR 171,000	AutoFlorence 3 6.214% 25/12/2046	173,404	0.01
EUR 8,480,000	Bank of Ireland Mortgage Bank 0.625% 14/3/2025	8,217,586	0.39	EUR 107,000	AutoFlorence 3 7.214% 25/12/2046	108,978	0.01
EUR 621,000	Dilosk Rmbs No 8 Sts 4.571% 20/5/2062	621,763	0.03	EUR 110,000	AutoFlorence 3 9.214% 25/12/2046	112,645	0.01
EUR 153,000	Dilosk Rmbs No 8 Sts 4.821% 20/5/2062	153,188	0.01	EUR 5,431,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2026*	5,025,277	0.24
EUR 3,450,000	ESB Finance 4% 3/5/2032	3,548,227	0.17	EUR 5,950,000	Banco BPM 3.375% 24/1/2030	5,902,578	0.28
EUR 1,507,564	Haus European Loan Conduit No 39 4.562% 28/7/2051	1,421,597	0.07	EUR 225,000	Banco BPM 3.75% 27/6/2028	226,569	0.01
EUR 1,038,700	Haus European Loan Conduit No 39 5.012% 28/7/2051	918,140	0.04	EUR 200,000	Banco BPM 3.875% 18/9/2026	200,859	0.01
EUR 548,841	Haus European Loan Conduit No 39 5.312% 28/7/2051	464,865	0.02	EUR 143,000	Brignole 2021 4.664% 24/7/2036	143,091	0.01
EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,601,941	0.22	EUR 100,000	Brignole 2021 5.464% 24/7/2036	99,773	0.00
EUR 3,335,000	Ireland Government Bond 2.6% 18/10/2034	3,257,461	0.15	EUR 400,000	Credit Agricole Italia 0.125% 15/3/2033*	295,014	0.01
EUR 1,891,000	Ireland Government Bond 3% 18/10/2043	1,891,662	0.09	EUR 100,000	Credit Agricole Italia 1% 25/3/2027	92,836	0.00
EUR 573,404	Last Mile Logistics Pan Euro Finance 5.315% 17/8/2033	564,170	0.03	EUR 200,000	Credit Agricole Italia 1% 17/1/2045	121,584	0.01
EUR 300,448	Last Mile Logistics Pan Euro Finance 5.815% 17/8/2033	292,439	0.01				
EUR 1,987,583	Last Mile PE 2021 4.965% 17/8/2031	1,969,073	0.09				
EUR 666,860	Last Mile PE 2021 5.115% 17/8/2031	659,406	0.03				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 400,000	Credit Agricole Italia 3.5% 15/7/2033 <sup>*</sup>	398,382	0.02		<b>Latvia</b>		
EUR 6,139,000	Eni 2.625% 13/10/2025	5,922,184	0.28	EUR 1,625,000	Latvia Government International Bond 3.5% 17/1/2028	1,640,763	0.08
EUR 2,850,000	Eni 3.875% 15/1/2034	2,812,394	0.13	EUR 2,050,000	Latvia Government International Bond 3.875% 12/7/2033	2,119,515	0.10
EUR 2,600,000	Iccrea Banca 3.5% 4/3/2032	2,599,623	0.12			3,760,278	0.18
EUR 500,000	Intesa Sanpaolo 1% 25/9/2025	480,135	0.02		<b>Lithuania</b>		
EUR 3,370,000	Intesa Sanpaolo 3.625% 30/6/2028	3,392,630	0.16	EUR 3,175,000	Lithuania Government International Bond 3.5% 13/2/2034 <sup>*</sup>	3,121,104	0.15
EUR 1,997,000	Italy Buoni Poliennali Del Tesoro 0.5% 15/7/2028	1,774,408	0.08		<b>Luxembourg</b>		
EUR 16,300,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	15,288,737	0.72	EUR 600,000	Bavarian Sky 0% 20/3/2032	600,000	0.03
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	1,272,815	0.06	EUR 1,300,000	Bumper De 4.466% 23/8/2032	1,303,455	0.06
EUR 12,279,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	12,336,216	0.58	EUR 646,000	Compartment BL Consumer Credit 2021 4.614% 25/9/2038	646,251	0.03
EUR 1,038,000	Italy Buoni Poliennali Del Tesoro 3.5% 15/2/2031	1,032,924	0.05	EUR 355,000	Compartment BL Consumer Credit 2021 6.714% 25/9/2038	355,107	0.01
EUR 40,105,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035 <sup>*</sup>	40,449,416	1.91	EUR 373,000	Compartment BL Consumer Credit 2024 0% 25/9/2041	373,567	0.02
EUR 9,580,000	Italy Buoni Poliennali Del Tesoro 4.1% 1/2/2029	9,907,265	0.47	EUR 1,279,000	Compartment BL Consumer Credit 2024 0% 25/9/2041	1,280,340	0.06
EUR 3,775,000	Italy Buoni Poliennali Del Tesoro 4.15% 1/10/2039	3,740,509	0.18	EUR 853,000	European Financial Stability Facility 0% 20/1/2031	700,658	0.03
EUR 2,750,000	Italy Buoni Poliennali Del Tesoro 4.2% 1/3/2034	2,837,768	0.13	EUR 820,000	European Financial Stability Facility 0.05% 17/10/2029	700,875	0.03
EUR 4,240,000	Italy Buoni Poliennali Del Tesoro 4.45% 1/9/2043	4,321,831	0.21	EUR 998,000	European Financial Stability Facility 0.7% 20/1/2050	568,760	0.03
EUR 21,173,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	21,723,102	1.03	EUR 4,206,000	European Financial Stability Facility 0.7% 17/1/2053 <sup>*</sup>	2,256,729	0.11
EUR 14,860,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044	15,778,422	0.75	EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	21,758,451	1.03
EUR 660,000	Italy Buoni Poliennali Del Tesoro 5% 1/8/2039	721,637	0.03	EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	963,573	0.05
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 5% 1/9/2040	2,187,043	0.10	EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	190,413	0.01
EUR 5,545,000	Mediobanca Banca di Credito Finanziario 0.5% 1/10/2026 <sup>*</sup>	5,138,496	0.24	EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,198,061	0.06
EUR 14,263,000	Mediobanca Banca di Credito Finanziario 3.25% 30/11/2028 <sup>*</sup>	14,143,619	0.67	EUR 1,900,000	European Financial Stability Facility 1.75% 17/7/2053	1,383,257	0.06
EUR 264,680	Progetto Quinto 4.468% 27/10/2036	264,844	0.01	EUR 10,095,000	European Financial Stability Facility 1.8% 10/7/2048	7,737,818	0.36
EUR 5,265,000	Snam 3.875% 19/2/2034	5,212,219	0.25	EUR 408,322	Germany Compartment Consumer 2020-1 5.032% 14/11/2034	409,138	0.02
EUR 3,606,000	Terna - Rete Elettrica Nazionale 3.625% 21/4/2029	3,615,181	0.17	EUR 4,350,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	4,572,633	0.22
EUR 325,000	UniCredit 3.5% 31/7/2030 <sup>*</sup>	325,777	0.02	EUR 5,181,000	Medtronic Global 0.25% 2/7/2025	4,950,989	0.23
		191,112,621	9.03	EUR 2,458,000	SELP Finance 3.75% 10/8/2027 <sup>*</sup>	2,429,979	0.12
	<b>Japan</b>			EUR 567,000	State of the Grand-Duchy of Luxembourg 2.875% 1/3/2034	565,361	0.03
EUR 5,100,000	Sumitomo Mitsui Banking 0.01% 10/9/2025	4,814,782	0.23	EUR 851,000	State of the Grand-Duchy of Luxembourg 3% 2/3/2033	858,395	0.04
EUR 4,525,000	Sumitomo Mitsui Trust Bank 3.629% 6/4/2026	4,516,034	0.21	EUR 936,000	State of the Grand-Duchy of Luxembourg 3.25% 2/3/2043	953,031	0.04
EUR 4,250,000	Sumitomo Mitsui Trust Bank 4.086% 19/4/2028	4,327,053	0.20			56,756,841	2.68
		13,657,869	0.64				

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

# Euro Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	<b>Montenegro</b>						
EUR 3,834,000	Montenegro Government International Bond 2.875% 16/12/2027	3,407,487	0.16	EUR 2,425,000	Enel Finance International 3.875% 23/1/2035	2,385,472	0.11
	<b>Netherlands</b>			EUR 486,000	Enexis 3.625% 12/6/2034	496,882	0.02
EUR 200,000	ABN AMRO Bank 0.375% 14/1/2035*	148,819	0.01	EUR 200,000	Hill FL 2024-1BV 4.975% 18/2/2032	200,263	0.01
EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041*	182,837	0.01	EUR 1,100,000	ING Bank 0.75% 18/2/2029	982,619	0.05
EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026*	382,254	0.02	EUR 15,700,000	ING Bank 2.625% 10/1/2028	15,402,720	0.73
EUR 100,000	ABN AMRO Bank 1% 13/4/2031	86,979	0.00	EUR 200,000	ING Bank 3% 15/2/2033*	198,317	0.01
EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	172,968	0.01	EUR 6,300,000	ING Groep 0.25% 1/2/2030	5,267,460	0.25
EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	254,933	0.01	EUR 500,000	ING Groep 5% 20/2/2035	506,369	0.02
EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	159,262	0.01	EUR 41,896	Magoi 2019 4.751% 27/7/2039	41,825	0.01
EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030	544,599	0.02	EUR 20,929	Magoi 2019 5.151% 27/7/2039	20,775	0.00
EUR 4,700,000	ABN AMRO Bank 3.875% 15/1/2032*	4,650,203	0.22	EUR 20,980	Magoi 2019 5.551% 27/7/2039	20,682	0.00
EUR 300,000	Aegon Bank 0.375% 9/6/2036	213,849	0.01	EUR 20,980	Magoi 2019 6.351% 27/7/2039	20,696	0.00
EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,341,908	0.21	EUR 200,000	Nationale-Nederlanden Bank 0.125% 24/9/2029	169,490	0.01
EUR 3,978,000	BNG Bank 0.75% 11/1/2028	3,664,991	0.17	EUR 300,000	Nationale-Nederlanden Bank 1% 25/9/2028	272,568	0.01
EUR 2,900,000	BNG Bank 0.805% 28/6/2049	1,649,622	0.08	EUR 456,315	Netherlands Government Bond 0% 15/7/2030	386,157	0.02
EUR 4,560,000	BNG Bank 2.75% 11/1/2034*	4,443,902	0.21	EUR 19,920,286	Netherlands Government Bond 0.75% 15/7/2027*	18,682,970	0.88
EUR 7,460,000	BNG Bank 3% 23/4/2030	7,477,307	0.35	EUR 900,000	Netherlands Government Bond 2% 15/1/2054*	760,942	0.04
EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	247,869	0.01	EUR 5,750,000	Netherlands Government Bond 2.5% 15/7/2033	5,654,457	0.27
EUR 700,000	Cooperatieve Rabobank 0.75% 21/6/2039*	493,044	0.02	EUR 6,042,301	Netherlands Government Bond 2.75% 15/1/2047	5,987,812	0.28
EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028*	459,768	0.02	EUR 7,255,000	Netherlands Government Bond 3.25% 15/1/2044	7,698,297	0.36
EUR 1,800,000	Cooperatieve Rabobank 4% 10/1/2030	1,826,676	0.08	EUR 344,000	RELX Finance 3.75% 12/6/2031	348,269	0.02
EUR 3,600,000	de Volksbank 0.01% 16/9/2024	3,524,454	0.17	EUR 1,500,000	Sartorius Finance 4.875% 14/9/2035	1,581,483	0.07
EUR 200,000	de Volksbank 0.75% 24/10/2031	167,897	0.01	EUR 2,000,000	Shell International Finance 1.25% 11/11/2032	1,671,612	0.08
EUR 2,700,000	de Volksbank 2.375% 4/5/2027	2,593,462	0.12	EUR 2,268,000	Shell International Finance 1.875% 7/4/2032	2,014,270	0.10
EUR 599,512	Domi 2023-1 5.021% 15/2/2055	606,999	0.03	EUR 790,000	TenneT 3.875% 28/10/2028*	809,872	0.04
EUR 143,000	Domi 2023-1 5.601% 15/2/2055	144,737	0.01	EUR 3,874,000	TenneT 4.5% 28/10/2034	4,139,756	0.19
EUR 718,736	Dutch Property Finance 2020-2 4.715% 28/1/2058	720,555	0.03	EUR 5,576,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	6,399,492	0.30
EUR 290,000	Dutch Property Finance 2020-2 5.275% 28/1/2058	290,692	0.01	EUR 611,000	Universal Music 3.75% 30/6/2032	611,343	0.03
EUR 876,138	Dutch Property Finance 2021-1 4.575% 28/7/2058	876,963	0.04	EUR 2,866,000	Universal Music 4% 13/6/2031	2,897,096	0.14
EUR 1,845,758	Dutch Property Finance 2023-1 4.825% 28/4/2064	1,853,276	0.09	EUR 400,000	Van Lanschot Kempen 0.875% 15/2/2027	372,438	0.02
EUR 2,217,000	ELM for Firmenich International 3.75% 3/9/2025	2,188,068	0.10	EUR 900,000	Vonovia Finance 2.25% 7/4/2030*	806,665	0.04
EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	142,500	0.01			136,680,310	6.46
EUR 5,220,000	EnBW International Finance 0.5% 1/3/2033	3,970,097	0.19		<b>New Zealand</b>		
EUR 1,350,000	EnBW International Finance 4.3% 23/5/2034	1,389,751	0.07	EUR 6,207,000	ASB Bank 0.25% 21/5/2031	4,978,852	0.23
				EUR 225,000	ASB Bank 0.625% 18/10/2024	220,373	0.01
				EUR 3,300,000	Bank of New Zealand 3.708% 20/12/2028*	3,336,481	0.16
				EUR 2,662,000	Chorus 3.625% 7/9/2029	2,633,610	0.13

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Euro Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
NZD 5,719,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	3,864,190	0.18	EUR 587,102	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.736% 23/9/2038	564,417	0.03
EUR 400,000	Westpac NZ 3.75% 20/4/2028	404,780	0.02	EUR 118,962	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.793% 28/10/2040	115,787	0.00
		15,438,286	0.73	EUR 416,366	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.393% 28/10/2040	403,040	0.02
	<b>Norway</b>					18,031,335	0.85
EUR 2,863,000	DNB Bank 0.375% 18/1/2028	2,611,652	0.12		<b>Singapore</b>		
EUR 966,000	DNB Bank 3.125% 21/9/2027	951,751	0.05	EUR 325,000	United Overseas Bank 0.01% 1/12/2027	286,853	0.01
EUR 865,000	DNB Bank 4.5% 19/7/2028	880,570	0.04		<b>Slovakia</b>		
EUR 3,375,000	DNB Bank 4.625% 1/11/2029	3,468,656	0.16	EUR 4,500,000	Slovakia Government Bond 1% 14/5/2032*	3,712,455	0.18
EUR 740,000	DNB Boligkredditt 0.01% 12/5/2028*	648,463	0.03	EUR 1,200,000	Slovakia Government Bond 2% 17/10/2047	838,440	0.04
EUR 275,000	DNB Boligkredditt 0.01% 21/1/2031	222,032	0.01	EUR 700,000	Slovakia Government Bond 3.625% 8/6/2033	699,020	0.03
EUR 425,000	DNB Boligkredditt 0.625% 19/6/2025	409,326	0.02	EUR 5,775,000	Slovakia Government Bond 3.75% 6/3/2034	5,763,161	0.27
EUR 300,000	DNB Boligkredditt 0.625% 14/1/2026	284,921	0.01	EUR 1,245,000	Slovakia Government Bond 4% 23/2/2043	1,246,444	0.06
EUR 2,885,000	Eika Boligkredditt 0.5% 28/8/2025	2,759,243	0.13	EUR 6,100,000	Vseobecna Uverova Banka 0.01% 23/6/2025	5,796,543	0.27
EUR 200,000	Eika Boligkredditt 0.875% 1/2/2029	178,681	0.01	EUR 4,600,000	Vseobecna Uverova Banka 0.25% 26/3/2024	4,586,660	0.22
EUR 100,000	Eika Boligkredditt 2.5% 22/9/2028	96,891	0.00			22,642,723	1.07
EUR 325,000	SpareBank 1 Boligkredditt 0.01% 22/9/2027	289,256	0.01		<b>Slovenia</b>		
EUR 11,460,000	SpareBank 1 Boligkredditt 0.05% 3/11/2028	9,893,418	0.47	EUR 2,630,000	Slovenia Government Bond 0.275% 14/1/2030*	2,238,919	0.10
EUR 8,252,000	SpareBank 1 Boligkredditt 0.125% 20/1/2028*	7,315,582	0.35	EUR 3,290,000	Slovenia Government Bond 0.488% 20/10/2050	1,612,939	0.08
EUR 500,000	SpareBank 1 Boligkredditt 1.75% 25/5/2027	476,151	0.02			3,851,858	0.18
EUR 100,000	SpareBank 1 Boligkredditt 3% 19/5/2030*	99,045	0.01		<b>Spain</b>		
		30,585,638	1.44	EUR 6,800,000	Adif Alta Velocidad 1.25% 4/5/2026	6,494,612	0.31
	<b>Poland</b>			EUR 3,700,000	Adif Alta Velocidad 3.9% 30/4/2033	3,777,326	0.18
EUR 5,015,000	Republic of Poland Government International Bond 0% 10/2/2025	4,840,303	0.23	EUR 40,459	Autonomia Spain 2019 4.814% 27/12/2035	40,509	0.00
EUR 4,250,000	Republic of Poland Government International Bond 2.75% 25/5/2032*	4,031,571	0.19	EUR 20,229	Autonomia Spain 2019 5.214% 27/12/2035	20,213	0.00
EUR 1,374,000	Republic of Poland Government International Bond 4.125% 11/1/2044	1,360,253	0.06	EUR 20,229	Autonomia Spain 2019 5.714% 27/12/2035	20,130	0.00
		10,232,127	0.48	EUR 19,171	Autonomia Spain 2019 6.714% 27/12/2035	19,070	0.00
	<b>Portugal</b>			EUR 20,229	Autonomia Spain 2019 7.864% 27/12/2035	20,148	0.00
EUR 100,000	Banco BPI 0.25% 22/3/2024*	99,807	0.01	EUR 560,020	Autonomia Spain 2021 FT 4.664% 31/1/2039	558,663	0.03
EUR 5,000,000	Banco Santander Totta 3.25% 15/2/2031	4,961,700	0.24	EUR 152,733	Autonomia Spain 2021 FT 5.414% 31/1/2039	150,071	0.01
EUR 1,700,000	Banco Santander Totta 3.375% 19/4/2028	1,697,883	0.08	EUR 152,733	Autonomia Spain 2021 FT 6.514% 31/1/2039	150,435	0.01
EUR 300,000	Banco Santander Totta 3.75% 11/9/2026	301,139	0.01				
EUR 1,100,000	EDP - Energias de Portugal 3.875% 26/6/2028*	1,110,010	0.05				
EUR 8,110,000	Portugal Obrigacoes do Tesouro OT 0.7% 15/10/2027*	7,576,321	0.36				
EUR 1,232,000	Portugal Obrigacoes do Tesouro OT 2.875% 20/10/2034	1,201,231	0.05				

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

# Euro Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 101,822	Autonoría Spain 2021 FT 7.764% 31/1/2039	100,194	0.01	EUR 2,091,000	Spain Government Bond 1.9% 31/10/2052	1,392,554	0.07
EUR 76,438	Autonoría Spain 2022 FT 5.864% 26/1/2040	77,639	0.00	EUR 11,196,000	Spain Government Bond 1.95% 30/4/2026	10,936,106	0.52
EUR 2,700,000	AyT Cédulas Cajas X Fondo de Titulización de Activos 3.75% 30/6/2025	2,694,795	0.13	EUR 21,011,000	Spain Government Bond 2.75% 31/10/2024*	20,875,306	0.99
EUR 4,000,000	Banco de Sabadell 0.125% 10/2/2028	3,525,580	0.17	EUR 6,500,000	Spain Government Bond 2.8% 31/5/2026	6,457,262	0.30
EUR 600,000	Banco de Sabadell 1.75% 30/5/2029*	553,634	0.03	EUR 22,121,000	Spain Government Bond 3.25% 30/4/2034	21,976,329	1.04
EUR 600,000	Banco Santander 0.01% 27/2/2025	578,406	0.03	EUR 12,778,000	Spain Government Bond 3.45% 30/7/2043	12,249,246	0.58
EUR 200,000	Banco Santander 0.1% 27/2/2032*	155,471	0.01	EUR 7,386,000	Spain Government Bond 3.45% 30/7/2066	6,633,580	0.31
EUR 2,500,000	Banco Santander 1% 7/4/2025	2,427,114	0.11	EUR 15,183,000	Spain Government Bond 3.55% 31/10/2033	15,526,060	0.73
EUR 5,200,000	Banco Santander 3.5% 9/1/2030*	5,095,064	0.24	EUR 9,373,000	Spain Government Bond 3.9% 30/7/2039	9,658,768	0.46
EUR 1,600,000	Banco Santander 3.75% 9/1/2034	1,578,112	0.07	EUR 1,112,000	Spain Government Bond 4% 31/10/2054	1,122,214	0.05
EUR 200,000	Bankinter 3.05% 29/5/2028	197,213	0.01			207,545,491	9.81
EUR 687,144	BBVA Consumer Auto 2020-1 FTA 4.72% 20/1/2036	688,200	0.03		<b>Sweden</b>		
EUR 400,000	CaixaBank 1% 25/9/2025	383,932	0.02	EUR 175,000	Lansforsakringar Hypotek 0.625% 29/11/2026	165,914	0.01
EUR 500,000	CaixaBank 1.625% 14/7/2032*	439,680	0.02	EUR 11,214,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	11,072,536	0.52
EUR 100,000	CaixaBank 4.125% 24/3/2036	106,990	0.00	EUR 2,400,000	Skandinaviska Enskilda Banken 0.375% 21/6/2028	2,075,173	0.10
EUR 3,000,000	CaixaBank 4.25% 6/9/2030	3,077,790	0.14	EUR 3,991,000	Svenska Handelsbanken 0.125% 18/6/2024	3,946,540	0.19
EUR 2,600,000	CaixaBank 4.375% 29/11/2033	2,692,703	0.13	EUR 3,791,000	Swedbank 1.3% 17/2/2027	3,510,491	0.16
EUR 2,275,000	EDP Servicios Financieros España 3.5% 16/7/2030	2,255,526	0.11	EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	331,035	0.01
EUR 213,000	EDP Servicios Financieros España 4.125% 4/4/2029	217,995	0.01	EUR 550,000	Swedbank Hypotek 3.125% 5/7/2028*	547,709	0.03
EUR 259,000	EDP Servicios Financieros España 4.375% 4/4/2032	270,570	0.01			21,649,398	1.02
EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	158,162	0.01		<b>Switzerland</b>		
EUR 154,441	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	147,914	0.01	EUR 350,000	Credit Suisse Schweiz 3.39% 5/12/2025	348,061	0.02
EUR 370,657	FT Santander Consumer Spain Auto 2020-1 4.638% 21/3/2033	371,195	0.02	EUR 3,900,000	UBS 0.625% 18/1/2033	2,919,374	0.14
EUR 92,664	FT Santander Consumer Spain Auto 2020-1 5.888% 21/3/2033	92,547	0.00	EUR 8,487,000	UBS 2.875% 2/4/2032	7,841,988	0.37
EUR 400,000	Kutxabank 1.25% 22/9/2025	385,940	0.02	EUR 600,000	UBS 4.75% 17/3/2032	623,488	0.03
EUR 600,000	Programa Cédulas TDA Fondo de Titulización de Activos 4.25% 10/4/2031*	638,547	0.03	EUR 3,210,000	UBS 7.75% 1/3/2029	3,634,362	0.17
EUR 4,400,000	Santander Consumer Finance 0.375% 27/6/2024	4,349,994	0.20	EUR 2,965,000	Zuercher Kantonalbank 2.02% 13/4/2028	2,783,674	0.13
EUR 24,232,000	Spain Government Bond 0% 31/1/2027	22,207,174	1.05			18,150,947	0.86
EUR 8,700,000	Spain Government Bond 0% 31/1/2028	7,752,483	0.37		<b>United Kingdom</b>		
EUR 740,000	Spain Government Bond 0.25% 30/7/2024	729,158	0.03	EUR 2,853,000	Anglo American Capital 4.75% 21/9/2032	2,973,154	0.14
EUR 4,500,000	Spain Government Bond 0.5% 30/4/2030	3,868,897	0.18	GBP 363,000	Atlas Funding 2023-1 7.098% 20/1/2061	427,823	0.02
EUR 23,265,000	Spain Government Bond 0.8% 30/7/2029	20,732,837	0.98	GBP 142,000	Atlas Funding 2023-1 7.948% 20/1/2061	167,655	0.01
EUR 1,700,000	Spain Government Bond 1% 31/10/2050	915,433	0.04	GBP 129,000	Atlas Funding 2023-1 8.998% 20/1/2061	152,651	0.01
				EUR 2,100,000	Barclays 4.506% 31/1/2033	2,104,737	0.10
				GBP 100,000	Barley Hill NO 2 6.898% 27/8/2058	115,763	0.00

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 3,670,000	British Telecommunications 4.25% 6/1/2033	3,749,309	0.18	GBP 570,000	Lanark Master Issuer 5.734% 22/12/2069	666,879	0.03
EUR 3,675,000	Cadent Finance 0.625% 19/3/2030	3,048,247	0.14	GBP 545,125	Lanark Master Issuer 6.041% 22/12/2069	642,028	0.03
GBP 102,000	Canada Square Funding 2021-2 6.821% 17/6/2058	118,489	0.01	GBP 630,000	Lanebrook Mortgage Transaction 2020-1 7.07% 12/6/2057	738,333	0.03
GBP 318,000	Canada Square Funding 6 6.671% 17/1/2059	366,565	0.02	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.47% 12/6/2057	433,260	0.02
GBP 178,000	Canada Square Funding 6 7.071% 17/1/2059	202,029	0.01	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.471% 20/7/2058	181,686	0.01
GBP 400,000	Canary Wharf Finance II 6.715% 22/10/2037	357,352	0.02	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.871% 20/7/2058	116,763	0.00
GBP 1,053,000	Canary Wharf Finance II 7.44% 22/10/2037	915,940	0.04	GBP 300,000	Lloyds Bank 5.125% 7/3/2025	349,579	0.02
EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,821,906	0.13	GBP 120,000	London Cards NO 1 8.948% 15/5/2033	144,292	0.01
GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,008,161	0.05	GBP 425,222	London Wall Mortgage Capital 5.971% 15/5/2051	495,958	0.02
GBP 248,269	CMF 2020-1 5.799% 16/1/2057	290,352	0.01	GBP 110,000	Mortimer BTL 2021-1 6.671% 23/6/2053	127,150	0.01
GBP 220,000	CMF 2020-1 6.199% 16/1/2057	257,266	0.01	EUR 1,480,000	National Grid 0.75% 1/9/2033	1,115,802	0.05
GBP 104,000	CMF 2020-1 6.449% 16/1/2057	121,607	0.01	EUR 500,000	National Westminster Bank 0.5% 15/5/2024	496,548	0.02
GBP 1,461,000	Delamare Cards MTN Issuer 5.998% 19/4/2031	1,710,343	0.08	EUR 853,000	Nationwide Building Society 2.25% 25/6/2029	813,956	0.04
GBP 267,000	Dowson 2022-2 7.898% 20/8/2029	314,657	0.01	EUR 316,000	Nationwide Building Society 2.25% 16/5/2037	281,591	0.01
GBP 567,000	Eastern Power Networks 6.25% 12/11/2036	723,556	0.03	EUR 375,000	Nationwide Building Society 3.625% 15/3/2028*	380,621	0.02
GBP 582,000	Elstree Funding No 4 6.309% 21/10/2055	680,651	0.03	GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.168% 15/3/2029	905,604	0.04
GBP 844,000	Finsbury Square 6.471% 16/12/2067	973,555	0.05	GBP 524,000	Newday Funding Master Issuer - Series 2021-1 6.748% 15/3/2029	612,285	0.03
GBP 203,213	Friary No 7 5.891% 21/10/2070	238,904	0.01	GBP 307,000	Newday Funding Master Issuer - Series 2021-3 6.548% 15/11/2029	359,356	0.02
GBP 1,466,000	Funding VIII 6.378% 15/5/2028	1,720,839	0.08	EUR 39,531	Newgate Funding 4.255% 1/12/2050	36,862	0.00
GBP 271,000	Funding VIII 7.698% 15/5/2028	320,554	0.01	GBP 664,533	Parkmore Point RMBS 2022-1 6.721% 25/7/2045	779,328	0.04
GBP 100,000	Funding VIII 8.698% 15/5/2028	118,272	0.01	GBP 236,000	Polaris 2023-1 8.849% 23/2/2061	286,066	0.01
GBP 428,751	Gemgarto 2021-1 5.811% 16/12/2067	501,002	0.02	GBP 177,000	Polaris 2023-1 9.549% 23/2/2061	213,454	0.01
GBP 669,000	Gemgarto 2021-1 6.321% 16/12/2067	781,209	0.04	GBP 100,000	Polaris 2024-1 0% 26/2/2061	117,670	0.01
GBP 218,000	Gemgarto 2021-1 6.521% 16/12/2067	254,059	0.01	GBP 100,000	Polaris 2024-1 0% 26/2/2061	117,793	0.01
GBP 350,800	Greene King Finance 3.593% 15/3/2035	364,087	0.02	GBP 100,000	Polaris 2024-1 0% 26/2/2061	117,229	0.01
GBP 184,000	Hermitage 2023 7.648% 21/9/2033	218,965	0.01	GBP 789,000	Polaris 2024-1 0% 26/2/2061	923,282	0.04
GBP 3,174,000	Holmes Master Issuer 5.801% 15/10/2072	3,724,710	0.18	GBP 169,000	Polaris 2024-1 0% 26/2/2061	194,043	0.01
GBP 155,991	Hops Hill No 1 6.798% 27/5/2054	183,088	0.01	GBP 458,000	Polaris 2024-1 0% 26/2/2061	536,778	0.02
GBP 199,992	Hops Hill No 1 7.048% 27/5/2054	234,526	0.01	GBP 351,082	Precise Mortgage Funding 2019-1B 6.421% 12/12/2055	413,365	0.02
GBP 99,998	Hops Hill No 1 7.548% 27/5/2054	117,059	0.01	GBP 110,000	Precise Mortgage Funding 2020-1B 6.649% 16/10/2056	128,596	0.01
GBP 432,040	Hops Hill No 3 7.698% 21/12/2055	513,416	0.02	GBP 100,000	Precise Mortgage Funding 2020-1B 6.899% 16/10/2056	116,683	0.01
GBP 1,034,393	Hops Hill No2 6.498% 27/11/2054	1,221,105	0.06	GBP 100,000	Precise Mortgage Funding 2020-1B 7.149% 16/10/2056	116,019	0.00
EUR 4,041,000	HSBC 4.787% 10/3/2032	4,208,355	0.20	GBP 410,000	Residential Mortgage 32 7.421% 20/6/2070	480,102	0.02
GBP 772,000	Jupiter Mortgage NO 1 6.189% 20/7/2055	903,151	0.04	GBP 1,110,000	Sage AR Funding No 1 6.47% 17/11/2030	1,283,600	0.06

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





# Euro Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	3,004,026	USD	2,740,000	Deutsche Bank	20/3/2024	(27,045)
EUR	3,014,036	USD	2,750,000	JP Morgan	20/3/2024	(26,265)
EUR	1,049,000,000	HUF	2,734,177	JP Morgan	20/3/2024	70,612
EUR	8,276,431	USD	7,580,000	Société Générale	20/3/2024	(43,522)
EUR	6,940,000	CHF	7,500,213	HSBC Bank	20/3/2024	213,447
EUR	520,000	CAD	353,904	UBS	17/4/2024	508
EUR	50,000	CAD	34,028	State Street	17/4/2024	48
EUR	6,220,000	NZD	3,540,396	State Street	17/4/2024	45,044
EUR	290,000	GBP	336,403	Barclays	17/4/2024	(1,800)
EUR	39,660,000	GBP	46,022,468	Morgan Stanley	17/4/2024	(229,682)
EUR	10,000	CAD	6,795	Royal Bank of Canada	17/4/2024	(1)
EUR	750,000	GBP	871,210	UBS	17/4/2024	(3,453)
EUR	6,030,000	GBP	7,028,239	Standard Chartered Bank	17/4/2024	(4,047)
EUR	6,310,000	USD	5,802,793	JP Morgan	17/4/2024	(2,522)
EUR	580,000	CAD	397,971	Toronto-Dominion	17/4/2024	3,799
EUR	1,147,000,000	HUF	2,956,941	Deutsche Bank	20/3/2024	44,539
EUR	670,000	USD	619,112	HSBC Bank	17/4/2024	2,700
EUR	55,840,000	ZAR	2,659,183	HSBC Bank	17/4/2024	(7,297)
GBP	16,218,499	USD	12,790,000	Morgan Stanley	20/3/2024	(8,016)
GBP	8,050,448	EUR	6,890,000	RBS	17/4/2024	(15,216)
GBP	3,150,529	EUR	2,700,000	Morgan Stanley	17/4/2024	(1,744)
HUF	2,716,409	EUR	1,049,000,000	Nomura	20/3/2024	(52,844)
HUF	5,791,381	EUR	2,249,000,000	JP Morgan	20/3/2024	(80,839)
HUF	1,506,454	EUR	586,000,000	Société Générale	20/3/2024	(18,514)
HUF	2,967,328	EUR	1,143,000,000	BNP Paribas	20/3/2024	(65,083)
MXN	9,220,273	USD	162,600,000	Morgan Stanley	20/3/2024	262,662
NOK	31,678,623	SEK	33,300,000	Bank of America	20/3/2024	70,709
NOK	15,842,288	SEK	16,700,000	UBS	20/3/2024	39,443
NZD	4,927,353	USD	7,990,000	Goldman Sachs	20/3/2024	(43,279)
SEK	16,700,000	NOK	16,197,228	Deutsche Bank	20/3/2024	(7,738)
SEK	33,300,000	NOK	32,306,661	UBS	20/3/2024	(14,609)
USD	5,400,000	EUR	5,841,040	UBS	20/3/2024	(19,747)
USD	88,100,000	ZAR	4,700,113	JP Morgan	20/3/2024	106,963
USD	3,080,000	EUR	3,381,452	Morgan Stanley	20/3/2024	34,697
USD	52,800,000	MXN	3,023,892	Barclays	20/3/2024	(57,792)
USD	53,100,000	MXN	3,075,443	JP Morgan	20/3/2024	(26,462)
USD	31,100,000	ZAR	1,651,116	UBS	20/3/2024	30,334
USD	92,500,000	ZAR	4,943,789	Barclays	20/3/2024	120,538
USD	12,790,000	GBP	16,326,906	Morgan Stanley	20/3/2024	107,871
USD	6,199,234	EUR	6,735,000	ANZ	17/4/2024	(2,913)
USD	56,700,000	MXN	3,293,082	Morgan Stanley	20/3/2024	(19,843)
USD	8,070,000	NZD	4,988,164	Morgan Stanley	20/3/2024	54,283
USD	8,010,000	NZD	4,968,691	Barclays	20/3/2024	70,104
USD	4,590,000	EUR	4,982,188	Société Générale	20/3/2024	(846)
ZAR	3,004,939	USD	57,800,000	Goldman Sachs	20/3/2024	2,294
ZAR	3,258,283	USD	61,400,000	HSBC Bank	20/3/2024	(58,527)
ZAR	4,651,066	USD	87,777,115	JP Morgan	20/3/2024	(77,261)
ZAR	251,357	USD	4,722,885	Morgan Stanley	20/3/2024	(5,174)
Net unrealised appreciation						217,461
<b>CHF Hedged Share Class</b>						
CHF	2,471,968	EUR	2,306,291	BNY Mellon	15/3/2024	(51,240)
EUR	17,229	CHF	18,465	BNY Mellon	15/3/2024	381
Net unrealised depreciation						(50,859)
<b>GBP Hedged Share Class</b>						
EUR	986	GBP	1,154	BNY Mellon	15/3/2024	2
GBP	206,425	EUR	176,773	BNY Mellon	15/3/2024	(24)
Net unrealised depreciation						(22)

# Euro Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>JPY Hedged Share Class</b>						
EUR	228,730	JPY	1,432	BNY Mellon	15/3/2024	20
JPY	100,953	EUR	16,048,354	BNY Mellon	15/3/2024	(1,852)
Net unrealised depreciation						(1,832)
<b>PLN Hedged Share Class</b>						
EUR	10,250	PLN	2,370	BNY Mellon	15/3/2024	(3)
PLN	430,677	EUR	1,871,864	BNY Mellon	15/3/2024	2,708
Net unrealised appreciation						2,705
<b>USD Hedged Share Class</b>						
EUR	285,265	USD	264,179	BNY Mellon	15/3/2024	1,364
USD	33,661,787	EUR	36,284,962	BNY Mellon	15/3/2024	(232,479)
Net unrealised depreciation						(231,115)
Total net unrealised depreciation						(63,662)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
898	EUR	Euro BOBL	March 2024	(378,630)
28	EUR	Euro BOBL	March 2024	(6,780)
751	EUR	Euro Bund	March 2024	(610,442)
24	EUR	Euro Bund	March 2024	(16,520)
51	EUR	Euro BUXL	March 2024	(49,144)
(4)	EUR	Euro BUXL	March 2024	23,580
1,127	EUR	Euro Schatz	March 2024	(507,201)
94	EUR	Euro Schatz	March 2024	(65,105)
119	EUR	Euro-BTP	March 2024	(3,344)
(5)	EUR	Euro-BTP	March 2024	2,010
(10)	EUR	Euro-OAT	March 2024	18,030
726	EUR	Euro-OAT	March 2024	(252,112)
773	EUR	Short-Term Euro-BTP	March 2024	(287,910)
108	USD	US Ultra 10 Year Note	June 2024	52,670
(96)	CAD	Canadian 10 Year Bond	June 2024	(28,087)
(3)	CAD	Canadian 10 Year Bond	June 2024	(878)
257	USD	US Treasury 5 Year Note (CBT)	June 2024	100,903
8	USD	US Treasury 5 Year Note (CBT)	June 2024	3,141
3	USD	US Ultra 10 Year Note	June 2024	1,786
(426)	AUD	90 Bay Bank Bill	December 2024	22,755
(15)	AUD	90 Bay Bank Bill	December 2024	785
707	AUD	90 Bay Bank Bill	December 2025	(10,122)
25	AUD	90 Bay Bank Bill	December 2025	(335)
Total				(1,990,950)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 72,610,000	Fund receives default protection on CDX.NA.IG.41.V1; and pays Fixed 1%	Bank of America	20/12/2028	(84,276)	(1,380,835)
CDS	EUR 40,777,801	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(239,615)	(809,432)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 14,727,539	Fund receives default protection on ITRAXX.FINSR.40.V1; and pays Fixed 1%	Goldman Sachs	20/12/2028	(140,814)	(231,666)
IFS	USD 11,650,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.466%	Goldman Sachs	6/12/2033	15,449	15,449
IFS	EUR 20,845,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	Goldman Sachs	15/2/2034	122,595	158,930
IRS	BRL 5,090,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(632)	(632)
IRS	EUR 24,750,000	Fund receives Fixed 2.611%; and pays Floating EUR ESTR 1 Day	BNP Paribas	7/2/2034	72,065	72,065
IRS	EUR 7,745,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	BNP Paribas	12/2/2064	(121,439)	(82,078)
IRS	EUR 57,355,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.97302%	Goldman Sachs	12/12/2025	340,533	325,583
IRS	KRW 14,971,290,000	Fund receives Fixed 3.645%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	25/8/2026	37,179	37,179
IRS	KRW 7,256,500,000	Fund receives Fixed 3.52%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	12,350	12,350
IRS	KRW 7,256,510,000	Fund receives Fixed 3.71%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	21,212	21,212
IRS	EUR 15,573,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4837%	Goldman Sachs	10/1/2028	240,821	240,820
IRS	EUR 14,365,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4662%	Goldman Sachs	12/1/2028	229,744	229,744
IRS	EUR 900,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.1302%	Goldman Sachs	15/2/2028	(7,708)	(7,708)
IRS	EUR 475,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5942%	Goldman Sachs	30/11/2028	5,038	5,038
IRS	EUR 455,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5272%	Goldman Sachs	12/1/2029	6,139	6,139
IRS	EUR 2,100,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.3187%	Goldman Sachs	17/1/2029	(46,726)	(46,726)
IRS	EUR 5,850,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.6412%	Goldman Sachs	24/1/2030	44,673	44,673
IRS	EUR 13,780,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.70431%	Goldman Sachs	2/12/2030	35,367	45,910
IRS	EUR 4,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.6072%	Goldman Sachs	15/1/2031	37,276	37,276
IRS	EUR 13,800,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.2962%	Goldman Sachs	24/3/2031	(476,867)	(476,867)
IRS	EUR 2,610,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.7707%	Goldman Sachs	4/3/2032	(5,329)	(5,329)
IRS	EUR 10,015,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.109%	Goldman Sachs	28/6/2032	(270,787)	(270,787)
IRS	EUR 2,600,000	Fund receives Fixed 2.81%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2032	13,191	13,191
IRS	EUR 4,455,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5102%	Goldman Sachs	10/1/2034	89,639	89,639
IRS	EUR 4,480,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5437%	Goldman Sachs	11/1/2034	76,646	76,646
IRS	EUR 800,000	Fund receives Fixed 2.55188%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	16/1/2034	(936)	551
IRS	EUR 826,600	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.1142%	Goldman Sachs	23/11/2043	(54,130)	(54,130)
IRS	EUR 13,180,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	12/2/2044	59,908	14,250
IRS	EUR 8,600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.193%	Goldman Sachs	4/10/2052	492,116	492,116
IRS	EUR 2,190,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5%	Goldman Sachs	4/3/2053	(20,235)	(13,535)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 14,450,000	Fund receives Fixed 2.45466%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	24/1/2054	69,295	39,602
IRS	EUR 14,300,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46833%	Goldman Sachs	24/1/2054	(88,827)	(44,597)
IRS	EUR 4,685,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46982%	Goldman Sachs	15/4/2055	1,736	(43,308)
Total					464,651	(1,489,267)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
EUR (21,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(43,883)	(235,508)
Total				(43,883)	(235,508)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Corporate Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 14,150,000	Danske Bank 3.875% 9/1/2032*	13,921,787	0.49
				EUR 500,000	Danske Bank 4% 12/1/2027	501,493	0.02
				EUR 200,000	Danske Bank 4.125% 10/1/2031	202,900	0.01
						32,726,065	1.15
<b>BONDS</b>				<b>Finland</b>			
	<b>Australia</b>			EUR 1,587,000	Nordea Bank 1.125% 16/2/2027	1,476,402	0.05
EUR 3,047,000	Commonwealth Bank of Australia 3.768% 31/8/2027	3,080,791	0.11	EUR 3,164,000	Nordea Bank 2.5% 23/5/2029	2,992,015	0.11
EUR 8,600,000	National Australia Bank 3.146% 5/2/2031	8,508,711	0.30	EUR 4,790,000	Nordea Bank 4.125% 5/5/2028	4,864,392	0.17
		11,589,502	0.41	EUR 24,600,000	OP Corporate Bank 0.1% 16/11/2027	21,722,036	0.76
	<b>Austria</b>			EUR 12,764,000	OP Corporate Bank 1.625% 9/6/2030	12,304,496	0.43
EUR 8,000,000	BAWAG 6.75% 24/2/2034*	8,168,800	0.29	EUR 200,000	OP Corporate Bank 4% 13/6/2028	203,299	0.01
EUR 16,000,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	15,967,520	0.56			43,562,640	1.53
EUR 2,600,000	Kommunalkredit Austria 0.25% 14/5/2024	2,577,575	0.09	<b>France</b>			
		26,713,895	0.94	EUR 1,000,000	Autoroutes du Sud de la France 2.75% 2/9/2032	950,622	0.03
	<b>Belgium</b>			EUR 23,452,000	AXA 1.875% 10/7/2042	19,143,237	0.67
EUR 17,000,000	Argenta Spaarbank 1.375% 8/2/2029*	15,172,500	0.53	EUR 10,800,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	10,831,698	0.38
EUR 600,000	Belfius Bank 2.875% 12/2/2031	589,890	0.02	EUR 24,100,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029*	24,617,436	0.87
EUR 2,200,000	Belfius Bank 3.625% 16/4/2025*	2,001,450	0.07	EUR 23,100,000	Banque Federative du Credit Mutuel 4.375% 2/5/2030	23,599,755	0.83
EUR 17,100,000	Belfius Bank 4.125% 12/9/2029	17,485,007	0.62	EUR 11,400,000	Banque Federative du Credit Mutuel 4.577% 5/3/2027	11,441,838	0.40
EUR 4,694,000	Euroclear Bank 0.125% 7/7/2025	4,481,010	0.16	EUR 4,200,000	Banque Stellantis France SACA 3.5% 19/7/2027*	4,152,876	0.15
EUR 4,800,000	FLUVIUS System Operator CVBA 0.25% 2/12/2030*	3,907,818	0.14	EUR 30,700,000	BNP Paribas 0.875% 11/7/2030	26,083,487	0.92
EUR 14,400,000	Fluxys Belgium 1.75% 5/10/2027	13,130,784	0.46	EUR 11,100,000	BNP Paribas 4.095% 13/2/2034	11,089,843	0.39
EUR 16,100,000	KBC 0.125% 10/9/2026	15,192,402	0.53	EUR 18,300,000	BNP Paribas 4.75% 13/11/2032	19,152,588	0.67
EUR 200,000	KBC 4.25% 24/10/2025	189,550	0.01	EUR 6,700,000	BPCE 1.625% 2/3/2029	6,120,292	0.21
EUR 9,700,000	KBC 4.375% 19/4/2030	9,882,525	0.35	EUR 8,400,000	BPCE 2.125% 13/10/2046	6,730,500	0.24
		82,032,936	2.89	EUR 1,900,000	BPCE 4.5% 13/1/2033	1,961,876	0.07
	<b>Canada</b>			EUR 8,600,000	BPCE SFH 3% 15/1/2031	8,503,293	0.30
EUR 8,771,000	Bank of Nova Scotia/The 0.01% 14/9/2029	7,319,005	0.26	EUR 5,400,000	BPCE SFH 3.125% 20/1/2033*	5,369,706	0.19
EUR 17,591,000	Bank of Nova Scotia/The 4.335% 2/5/2025	17,640,079	0.62	EUR 11,600,000	Carrefour 4.375% 14/11/2031	11,959,600	0.42
EUR 3,800,000	Toronto-Dominion Bank/The 3.631% 13/12/2029	3,798,335	0.13	EUR 10,700,000	Cie de Saint-Gobain 1.625% 10/8/2025	10,374,185	0.37
EUR 10,200,000	TotalEnergies Capital Canada 2.125% 18/9/2029	9,528,907	0.34	EUR 5,900,000	Cie de Saint-Gobain 3.875% 29/11/2030	5,987,264	0.21
		38,286,326	1.35	EUR 8,200,000	Coentreprise de Transport d'Electricite 0.875% 29/9/2024	8,062,896	0.28
	<b>Cayman Islands</b>			EUR 9,500,000	Coentreprise de Transport d'Electricite 2.125% 29/7/2032*	8,422,877	0.30
USD 965,000	CK Hutchison International 23 4.875% 21/4/2033*	875,856	0.03	EUR 4,000,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036	3,966,980	0.14
USD 800,000	DIB Sukuk 5.243% 4/3/2029	735,983	0.03	EUR 8,700,000	Cofiroute 1% 19/5/2031	7,368,259	0.26
USD 1,000,000	Geely Automobile 4% 9/12/2024	904,562	0.03	EUR 15,100,000	Credit Agricole 1.25% 14/4/2026	14,381,313	0.51
USD 1,000,000	Tencent 3.925% 19/1/2038*	781,153	0.03	EUR 20,600,000	Credit Agricole 1.375% 3/5/2027	19,258,224	0.68
USD 1,000,000	Tencent Music Entertainment 2% 3/9/2030	749,345	0.02	EUR 10,500,000	Credit Agricole 2.5% 29/8/2029	9,966,545	0.35
		4,046,899	0.14	EUR 21,200,000	Credit Agricole 3.75% 22/1/2034	21,182,086	0.75
	<b>Denmark</b>			EUR 4,300,000	Credit Agricole 4% 12/10/2026	4,309,396	0.15
EUR 5,440,000	Carlsberg Breweries 4.25% 5/10/2033	5,711,746	0.20	EUR 8,700,000	Credit Agricole 4.125% 26/2/2036	8,718,531	0.31
EUR 13,317,000	Danske Bank 1% 15/5/2031	12,388,139	0.43				

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



# Euro Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 8,600,000	Credit Agricole Home Loan SFH 3% 1/12/2030	8,523,546	0.30	EUR 3,600,000	TotalEnergies Capital International 1.994% 8/4/2032	3,231,608	0.11
EUR 9,200,000	Credit Mutuel Arkea 3.875% 22/5/2028*	9,266,378	0.33	EUR 6,800,000	Veolia Environnement 0.5% 14/10/2031	5,438,351	0.19
EUR 8,600,000	Credit Mutuel Home Loan SFH 3% 3/2/2031	8,520,536	0.30	EUR 6,400,000	Veolia Environnement 0.8% 15/1/2032	5,165,890	0.18
EUR 13,000,000	Credit Mutuel Home Loan SFH 3.125% 22/6/2027*	12,960,480	0.46	EUR 5,400,000	Veolia Environnement 1.625% 21/9/2032	4,593,911	0.16
EUR 11,400,000	Electricite de France 4.625% 25/1/2043*	11,779,962	0.41	EUR 17,800,000	Veolia Environnement 2.25% 20/1/2026	16,896,650	0.60
EUR 3,000,000	Engie 4.25% 11/1/2043	2,997,975	0.11	EUR 1,800,000	Vinci 0% 27/11/2028	1,549,347	0.05
EUR 14,000,000	Engie 4.5% 6/9/2042	14,456,260	0.51	EUR 16,800,000	Worldline 4.125% 12/9/2028*	16,347,707	0.58
EUR 5,288,000	Forvia 2.625% 15/6/2025	5,227,611	0.18	EUR 7,400,000	WPP Finance 4.125% 30/5/2028	7,492,907	0.26
EUR 1,597,000	Forvia 3.125% 15/6/2026	1,559,646	0.05			666,433,617	23.46
EUR 4,505,000	Forvia 7.25% 15/6/2026	4,755,636	0.17		<b>Germany</b>		
EUR 5,000,000	Groupe des Assurances du Credit Mutuel SADIR 1.85% 21/4/2042	4,011,743	0.14	EUR 8,600,000	Allianz 2.121% 8/7/2050	7,501,546	0.26
EUR 6,100,000	Kering 3.625% 5/9/2031	6,147,790	0.22	EUR 3,800,000	Allianz 2.6% 30/10/2031	2,843,730	0.10
EUR 1,400,000	La Banque Postale 0.75% 2/8/2032*	1,234,393	0.04	EUR 5,300,000	Allianz 4.252% 5/7/2052	5,171,220	0.18
EUR 1,800,000	La Banque Postale 3% 20/11/2028	1,368,432	0.05	EUR 7,100,000	Bayer 1.125% 6/1/2030	5,909,908	0.21
EUR 8,600,000	La Banque Postale Home Loan SFH 3.125% 29/1/2034*	8,567,277	0.30	EUR 25,978,000	Bayer 4.625% 26/5/2033	26,142,075	0.92
EUR 4,700,000	La Poste 1.375% 21/4/2032	3,993,321	0.14	EUR 8,600,000	Bayerische Landesbank 1.375% 22/11/2032*	7,235,742	0.26
EUR 4,100,000	Orange 0.125% 16/9/2029	3,455,277	0.12	EUR 10,000,000	Bertelsmann 3.5% 29/5/2029	9,942,350	0.35
EUR 5,200,000	Orange 2.375% 15/1/2025	5,089,032	0.18	EUR 1,600,000	Bertelsmann 3.5% 23/4/2075	1,540,416	0.05
EUR 6,000,000	Orange 3.875% 11/9/2035	6,182,209	0.22	EUR 3,500,000	Commerzbank 4.625% 17/1/2031	3,521,857	0.12
EUR 1,800,000	Pernod Ricard 1.75% 8/4/2030	1,639,484	0.06	EUR 9,500,000	Commerzbank 5.125% 18/1/2030	9,809,185	0.35
EUR 10,925,000	RCI Banque 3.875% 12/1/2029*	10,771,012	0.38	EUR 4,800,000	Deutsche Bahn Finance 0.875% 23/6/2039	3,327,798	0.11
EUR 4,385,000	RCI Banque 4.875% 21/9/2028	4,544,655	0.16	EUR 2,600,000	Deutsche Bahn Finance 0.95% 22/1/2025	2,495,775	0.09
EUR 2,500,000	Renault 2% 28/9/2026	2,376,088	0.08	EUR 2,625,000	Deutsche Bahn Finance 4% 23/11/2043*	2,770,057	0.10
EUR 13,800,000	Renault 2.375% 25/5/2026	13,302,303	0.47	EUR 3,356,000	E.ON 0.35% 28/2/2030	2,817,847	0.10
EUR 3,700,000	RTE Reseau de Transport d'Electricite SADIR 2.75% 20/6/2029*	3,577,583	0.13	EUR 6,785,000	E.ON 4% 29/8/2033	6,948,927	0.24
EUR 11,400,000	RTE Reseau de Transport d'Electricite SADIR 3.5% 7/12/2031*	11,442,467	0.40	EUR 4,000,000	Eurogrid 0.741% 21/4/2033*	3,093,616	0.11
EUR 19,100,000	Societe Generale 4.125% 2/6/2027	19,354,005	0.68	EUR 4,500,000	Eurogrid 1.875% 10/6/2025	4,399,342	0.16
EUR 21,000,000	Societe Generale 4.125% 21/11/2028	21,405,615	0.75	EUR 9,100,000	Eurogrid 3.915% 1/2/2034	9,066,057	0.32
EUR 8,700,000	Societe Generale 4.392% 13/1/2025	8,721,228	0.31	EUR 9,100,000	Evonik Industries 0.625% 18/9/2025	8,693,349	0.31
EUR 9,100,000	Societe Generale 4.875% 21/11/2031*	9,393,839	0.33	EUR 4,000,000	Fraport Frankfurt Airport Services Worldwide 2.125% 9/7/2027*	3,804,700	0.13
EUR 24,000,000	Societe Generale 5.625% 2/6/2033	25,340,461	0.89	EUR 4,068,000	Hamburg Commercial Bank 4.875% 30/3/2027*	4,044,960	0.14
EUR 3,452,000	Sodexo 1% 17/7/2028	3,140,349	0.11	EUR 6,023,000	Heidelberg Materials 2.25% 3/6/2024	5,996,107	0.21
EUR 6,900,000	Teleperformance 5.75% 22/11/2031*	7,060,874	0.25	EUR 3,128,000	Heidelberg Materials 3.75% 31/5/2032	3,083,723	0.11
EUR 11,088,000	TotalEnergies 1.625% 25/10/2027	9,957,024	0.35	EUR 2,300,000	Merck Financial Services 0.5% 16/7/2028	2,044,403	0.07
EUR 13,305,000	TotalEnergies 2.625% 26/2/2025	13,036,372	0.46	EUR 800,000	Merck Financial Services 2.375% 15/6/2030	758,049	0.03
EUR 7,000,000	TotalEnergies 3.369% 6/10/2026	6,849,180	0.24	EUR 14,100,000	Robert Bosch 4.375% 2/6/2043	14,573,619	0.51
				EUR 6,910,000	Volkswagen Financial Services 1.5% 1/10/2024	6,811,947	0.24

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

# Euro Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 9,800,000	Vonovia 0.75% 1/9/2032	7,311,907	0.26	EUR 3,588,000	Eni 2.625% 13/10/2025	3,461,280	0.12
EUR 10,900,000	Vonovia 1% 16/6/2033*	8,065,514	0.28	EUR 6,100,000	Eni 3.875% 15/1/2034	6,019,510	0.21
EUR 1,270,000	WPP Finance Deutschland 1.625% 23/3/2030	1,124,326	0.04	EUR 11,430,000	Eni 4.25% 19/5/2033	11,694,803	0.41
		180,850,052	6.36	EUR 3,228,000	Hera 0.25% 3/12/2030*	2,571,372	0.09
	<b>Hong Kong</b>			EUR 28,000,000	Intesa Sanpaolo 4.722% 16/11/2025	28,167,580	0.99
USD 1,000,000	Dah Sing Bank 7.375% 15/11/2033	959,788	0.04	EUR 3,440,000	Italgas 0.5% 16/2/2033	2,572,115	0.09
	<b>Hungary</b>			EUR 2,569,000	Snam 0.75% 17/6/2030	2,154,206	0.08
EUR 11,600,000	Erste Bank Hungary Zrt 1.25% 4/2/2026	11,253,392	0.40	EUR 10,425,000	Snam 3.875% 19/2/2034	10,320,489	0.36
	<b>India</b>			EUR 4,475,000	Terna - Rete Elettrica Nazionale 0.375% 25/9/2030	3,634,714	0.13
USD 1,000,000	Export-Import Bank of India 3.875% 12/3/2024	922,826	0.03	EUR 3,212,000	Terna - Rete Elettrica Nazionale 0.75% 24/7/2032*	2,561,237	0.09
USD 500,000	REC 5.625% 11/4/2028	463,301	0.02	EUR 11,394,000	Terna - Rete Elettrica Nazionale 3.875% 24/7/2033	11,495,862	0.40
USD 920,000	Shriram Finance 6.625% 22/4/2027	854,516	0.03			112,332,850	3.95
		2,240,643	0.08		<b>Japan</b>		
	<b>Indonesia</b>			EUR 13,700,000	Sumitomo Mitsui Trust Bank 0.01% 15/10/2027	12,071,669	0.43
USD 500,000	Bank Negara Indonesia Persero 4.3% 24/3/2027	422,745	0.02	EUR 11,300,000	Takeda Pharmaceutical 2.25% 21/11/2026	10,902,798	0.38
USD 1,000,000	Indonesia Government International Bond 5.1% 10/2/2054	883,289	0.03			22,974,467	0.81
USD 1,280,000	Pertamina Geothermal Energy 5.15% 27/4/2028	1,174,640	0.04		<b>Jersey</b>		
		2,480,674	0.09	EUR 259,000	Aptiv 1.5% 10/3/2025	252,613	0.01
	<b>International</b>				<b>Luxembourg</b>		
EUR 14,958,000	European Union 0% 4/11/2025	14,203,818	0.50	EUR 5,457,000	Becton Dickinson Euro Finance 0.334% 13/8/2028	4,748,545	0.17
EUR 34,000,000	European Union 2.5% 4/10/2052	28,644,830	1.01	EUR 6,102,000	Becton Dickinson Euro Finance 1.336% 13/8/2041	4,095,174	0.15
EUR 31,616,000	European Union 3% 4/3/2053	29,510,137	1.04	EUR 7,071,000	GELF Bond Issuer I 1.125% 18/7/2029	5,981,642	0.21
		72,358,785	2.55	EUR 3,360,000	GELF Bond Issuer I 1.625% 20/10/2026	3,182,709	0.11
	<b>Ireland</b>			EUR 7,339,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	7,714,610	0.27
EUR 26,000,000	Bank of Ireland 0.375% 10/5/2027	24,092,121	0.85	EUR 13,249,000	Holcim Finance Luxembourg 1.5% 6/4/2025	12,929,007	0.46
EUR 4,766,000	CA Auto Bank 0% 16/4/2024	4,744,558	0.17	EUR 13,000,000	KBC IFIMA 4.287% 4/3/2026	13,014,235	0.46
EUR 9,000,000	CA Auto Bank 4.25% 24/3/2024*	9,000,270	0.31	EUR 630,000	Medtronic Global 1.125% 7/3/2027	586,980	0.02
EUR 3,296,000	CRH SMW Finance 4% 11/7/2031	3,362,170	0.12	EUR 2,251,000	Medtronic Global 1.75% 2/7/2049	1,522,108	0.05
EUR 504,000	Eaton Capital UnLtd 0.128% 8/3/2026	471,281	0.02	EUR 4,111,000	Medtronic Global 2.625% 15/10/2025*	4,026,087	0.14
EUR 5,200,000	ESB Finance 1.125% 11/6/2030	4,525,402	0.16	EUR 4,600,000	SELP Finance 0.875% 27/5/2029	3,920,680	0.14
EUR 8,300,000	ESB Finance 4% 3/10/2028	8,424,464	0.30	EUR 11,880,000	SELP Finance 1.5% 20/11/2025	11,394,170	0.40
EUR 3,870,000	ESB Finance 4% 3/5/2032	3,980,185	0.14	EUR 8,243,000	SELP Finance 3.75% 10/8/2027	8,149,030	0.29
EUR 12,413,000	GAS Networks Ireland 0.125% 4/12/2024*	12,061,464	0.42	EUR 8,593,000	SES 2.875% 27/5/2026	8,099,504	0.28
EUR 2,850,000	GE Capital European Funding Unlimited 4.625% 22/2/2027	2,933,975	0.10	EUR 7,400,000	Traton Finance Luxembourg 4.5% 23/11/2026	7,520,287	0.26
EUR 8,600,000	Linde 3.375% 12/6/2029	8,617,286	0.30			96,884,768	3.41
		82,213,176	2.89		<b>Malaysia</b>		
	<b>Italy</b>			USD 1,415,000	Khazanah Capital 4.876% 1/6/2033	1,274,713	0.04
EUR 6,838,000	A2A 1% 2/11/2033	5,169,292	0.18		<b>Netherlands</b>		
EUR 6,405,000	ASTM 2.375% 25/11/2033	5,314,100	0.19	EUR 4,225,000	ABB Finance 3.375% 15/1/2034	4,138,155	0.15
EUR 2,054,000	Banco BPM 3.375% 24/1/2030	2,037,630	0.07				
EUR 6,350,000	Banco BPM 4.875% 17/1/2030	6,431,026	0.23				
EUR 9,515,000	Eni 2% 11/2/2027*	8,727,634	0.31				

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



# Euro Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 27,200,000	ABN AMRO Bank 3.875% 15/1/2032	26,911,816	0.95	EUR 10,900,000	Sartorius Finance 4.875% 14/9/2035	11,492,111	0.40
EUR 3,600,000	Achmea Bank 3% 31/1/2030	3,567,384	0.13	EUR 2,500,000	Shell International Finance 1.25% 11/11/2032	2,089,515	0.07
EUR 3,587,000	BP Capital Markets 3.773% 12/5/2030	3,636,287	0.13	EUR 17,953,000	Shell International Finance 1.875% 7/4/2032	15,944,529	0.56
EUR 2,550,000	Coca-Cola HBC Finance 2.75% 23/9/2025	2,509,669	0.09	EUR 3,433,000	TenneT 0.5% 9/6/2031	3,002,656	0.11
EUR 8,500,000	Cooperatieve Rabobank 3.064% 1/2/2034	8,474,925	0.30	EUR 765,000	TenneT 0.875% 16/6/2035	642,439	0.02
EUR 5,000,000	Cooperatieve Rabobank 4% 10/1/2030	5,074,100	0.18	EUR 1,053,000	TenneT 3.875% 28/10/2028*	1,079,488	0.04
EUR 5,200,000	Cooperatieve Rabobank 4.875% 29/6/2029*	4,772,300	0.17	EUR 12,495,000	TenneT 4.5% 28/10/2034*	13,352,157	0.47
EUR 6,000,000	de Volksbank 0.01% 16/9/2024	5,874,090	0.21	EUR 6,275,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	5,946,253	0.21
EUR 5,200,000	de Volksbank 0.375% 3/3/2028	4,495,285	0.16	EUR 21,700,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	24,904,765	0.88
EUR 3,000,000	de Volksbank 1.75% 22/10/2030*	2,849,750	0.10	EUR 7,278,000	Universal Music 3.75% 30/6/2032	7,282,085	0.26
EUR 3,500,000	de Volksbank 2.375% 4/5/2027	3,361,896	0.12	EUR 10,890,000	Universal Music 4% 13/6/2031	11,008,156	0.39
EUR 4,800,000	de Volksbank 4.875% 7/3/2030	4,973,040	0.17	EUR 5,000,000	Volkswagen International Finance 3.748% 28/12/2027	4,669,250	0.16
EUR 500,000	Digital Dutch Finco 0.625% 15/7/2025	476,480	0.02	EUR 6,300,000	Volkswagen International Finance 7.875% 6/9/2032	7,003,931	0.25
EUR 4,220,000	Digital Dutch Finco 1% 15/1/2032	3,317,595	0.12	EUR 5,600,000	Vonovia Finance 1.125% 14/9/2034*	4,085,185	0.14
EUR 4,900,000	Digital Intrepid 0.625% 15/7/2031	3,791,887	0.13	EUR 4,600,000	Vonovia Finance 2.125% 22/3/2030	4,080,867	0.14
EUR 8,270,000	ELM for Firmenich International 3.75% 3/9/2025*	8,162,076	0.29	EUR 5,200,000	ZF Europe Finance 6.125% 13/3/2029	5,469,906	0.19
EUR 3,854,000	EnBW International Finance 0.5% 1/3/2033	2,931,179	0.10			329,259,656	11.59
EUR 11,962,000	EnBW International Finance 4.3% 23/5/2034	12,314,221	0.43	<b>New Zealand</b>			
EUR 5,000,000	Enel Finance International 0% 17/6/2024	4,944,975	0.18	EUR 3,643,000	Chorus 0.875% 5/12/2026	3,378,081	0.12
EUR 6,025,000	Enel Finance International 0.375% 28/5/2029	5,128,470	0.18	EUR 15,705,000	Chorus 3.625% 7/9/2029	15,537,506	0.55
EUR 5,185,000	Enel Finance International 0.5% 17/6/2030	4,296,991	0.15			18,915,587	0.67
EUR 8,825,000	Enel Finance International 3.875% 23/1/2035	8,681,153	0.31	<b>Norway</b>			
EUR 6,495,000	Enexis 0.75% 2/7/2031	5,402,331	0.19	EUR 5,272,000	DNB Bank 0.375% 18/1/2028	4,809,161	0.17
EUR 647,000	Enexis 3.625% 12/6/2034	661,486	0.02	EUR 1,782,000	DNB Bank 3.125% 21/9/2027	1,755,715	0.06
EUR 2,200,000	Heineken 4.125% 23/3/2035	2,299,030	0.08	EUR 5,540,000	DNB Bank 4% 14/3/2029	5,617,456	0.20
EUR 7,000,000	Iberdrola International 1.874% 28/1/2026	6,639,500	0.23	EUR 20,800,000	DNB Bank 4.5% 19/7/2028	21,174,400	0.74
EUR 7,900,000	Iberdrola International 2.625% 22/3/2024	7,905,925	0.28	EUR 8,025,000	DNB Bank 4.625% 1/11/2029	8,247,694	0.29
EUR 2,400,000	Iberdrola International 3.25% 12/11/2024	2,379,000	0.08	EUR 2,644,000	SpareBank 1 Boligkreditt 0.05% 3/11/2028	2,282,565	0.08
EUR 6,200,000	IMCD 4.875% 18/9/2028	6,387,364	0.22			43,886,991	1.54
EUR 10,700,000	ING Bank 0.125% 8/12/2031	8,526,776	0.30	<b>Philippines</b>			
EUR 1,200,000	ING Groep 5% 20/2/2035	1,215,285	0.04	USD 700,000	Rizal Commercial Banking 5.5% 18/1/2029	645,978	0.02
USD 9,100,000	ING Groep 8% 16/5/2030*	8,471,531	0.30	<b>Portugal</b>			
EUR 3,893,000	Koninklijke Ahold Delhaize 1.75% 2/4/2027	3,703,744	0.13	EUR 800,000	Banco Santander Totta 3.25% 15/2/2031	793,872	0.03
EUR 8,900,000	Lseg Netherlands 4.231% 29/9/2030	9,208,207	0.32	EUR 8,200,000	EDP - Energias de Portugal 1.5% 14/3/2082	7,443,550	0.26
EUR 4,000,000	Redexis Gas Finance 1.875% 28/5/2025	3,895,520	0.14	EUR 3,500,000	EDP - Energias de Portugal 1.875% 2/8/2081	3,278,625	0.11
EUR 5,600,000	REWE International Finance 4.875% 13/9/2030*	5,826,940	0.20	EUR 6,400,000	EDP - Energias de Portugal 3.875% 26/6/2028	6,458,240	0.23
						17,974,287	0.63
				<b>South Korea</b>			
				USD 1,000,000	Hana Bank 3.5% 19/10/2026	865,371	0.03

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,000,000	Hanwha Life Insurance 3.379% 4/2/2032	851,545	0.03		<b>Thailand</b>		
USD 605,000	POSCO 4.875% 23/1/2027	549,312	0.02	USD 500,000	Krung Thai Bank 4.4% 25/3/2026	435,881	0.01
USD 414,000	Shinhan Financial 2.875% 12/5/2026	357,050	0.01	USD 1,000,000	Minor International 2.7% 19/4/2026	866,975	0.03
USD 570,000	SK Broadband 4.875% 28/6/2028	517,833	0.02			1,302,856	0.04
USD 1,000,000	SK Hynix 5.5% 16/1/2027*	921,900	0.03		<b>United Kingdom</b>		
USD 900,000	SK Hynix 5.5% 16/1/2029	828,939	0.03	EUR 9,744,000	Anglo American Capital 4.75% 21/9/2032	10,154,368	0.36
USD 500,000	SK Hynix 6.375% 17/1/2028	474,315	0.02	EUR 2,190,000	AstraZeneca 3.75% 3/3/2032	2,247,333	0.08
USD 860,000	SK On 5.375% 11/5/2026	795,553	0.03	EUR 10,418,000	Barclays 1.106% 12/5/2032*	8,423,934	0.30
USD 800,000	Woori Card 1.75% 23/3/2026	680,967	0.02	EUR 6,000,000	Barclays 4.506% 31/1/2033	6,013,535	0.21
		6,842,785	0.24	GBP 6,400,000	Barclays 7.125% 15/6/2025	7,310,834	0.26
	<b>Spain</b>			USD 8,400,000	Barclays 9.625% 15/12/2029	8,034,883	0.28
EUR 14,300,000	Banco Santander 3.5% 9/1/2030	14,011,426	0.49	EUR 3,800,000	BP Capital Markets 1.637% 26/6/2029	3,452,484	0.12
EUR 4,400,000	Banco Santander 3.625% 21/3/2029	3,279,320	0.12	EUR 1,691,000	British Telecommunications 1% 23/6/2024	1,685,192	0.06
EUR 17,600,000	Banco Santander 3.75% 9/1/2034	17,359,232	0.61	EUR 340,000	British Telecommunications 4.25% 6/1/2033	347,347	0.01
EUR 9,000,000	CaixaBank 4.25% 6/9/2030	9,233,370	0.32	EUR 14,536,000	Cadent Finance 0.625% 19/3/2030	12,056,958	0.42
EUR 5,700,000	CaixaBank 4.375% 29/11/2033	5,903,233	0.21	EUR 14,230,000	Chanel Ceres 1% 31/7/2031*	11,633,879	0.41
EUR 800,000	CaixaBank 4.625% 16/5/2027	808,832	0.03	EUR 4,898,000	Channel Link Enterprises Finance 2.706% 30/6/2050	4,531,703	0.16
EUR 3,625,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	3,593,970	0.12	EUR 5,304,000	DS Smith 0.875% 12/9/2026	4,938,051	0.17
EUR 3,572,000	EDP Servicios Financieros Espana 4.125% 4/4/2029	3,655,763	0.13	EUR 11,225,000	DS Smith 4.375% 27/7/2027	11,413,976	0.40
EUR 4,285,000	EDP Servicios Financieros Espana 4.375% 4/4/2032	4,476,430	0.16	EUR 16,290,000	DS Smith 4.5% 27/7/2030	16,727,142	0.59
EUR 6,600,000	Iberdrola Finanzas 4.875% 25/4/2028	6,651,717	0.23	EUR 14,100,000	HSBC 3.019% 15/6/2027	13,812,501	0.49
EUR 2,034,000	NorteGas Energia Distribucion 2.065% 28/9/2027*	1,902,421	0.07	USD 7,500,000	HSBC 4.7% 9/3/2031	5,672,005	0.20
EUR 200,000	Santander Consumer Finance 0.375% 27/6/2024*	197,727	0.01	EUR 29,442,000	HSBC 4.787% 10/3/2032	30,661,316	1.08
EUR 2,900,000	Telefonica Emisiones 4.183% 21/11/2033	2,953,642	0.11	EUR 7,200,000	Lloyds Banking 4.637% 5/3/2027	7,226,172	0.25
		74,027,083	2.61	EUR 6,431,000	National Grid 0.163% 20/1/2028*	5,613,928	0.20
	<b>Sweden</b>			EUR 3,500,000	National Grid 0.75% 1/9/2033	2,638,721	0.09
EUR 321,000	Lansforsakringar Bank 0.125% 19/2/2025	309,119	0.01	EUR 1,581,000	National Grid 4.275% 16/1/2035	1,591,940	0.06
EUR 13,900,000	Skandinaviska Enskilda Banken 3.75% 7/2/2028	13,857,604	0.49	EUR 722,000	Nationwide Building Society 2% 25/7/2029	720,383	0.02
EUR 9,700,000	Skandinaviska Enskilda Banken 3.875% 9/5/2028*	9,777,157	0.34	EUR 201,394	Paragon Mortgages No 12 4.381% 15/11/2038	192,315	0.01
EUR 24,400,000	Svenska Handelsbanken 3.875% 10/5/2027	24,642,319	0.87	EUR 17,175,000	Santander UK 0.603% 13/9/2029	14,634,045	0.51
EUR 12,275,000	Volvo Treasury 2.125% 1/9/2024	12,156,915	0.43	EUR 5,700,000	SSE 2.875% 1/8/2029	5,539,423	0.19
		60,743,114	2.14	EUR 8,055,000	SSE 4% 21/1/2028	7,823,748	0.28
	<b>Switzerland</b>			USD 315,000	Standard Chartered 1.214% 23/3/2025	289,132	0.01
EUR 4,700,000	Raiffeisen Schweiz Genossenschaft 4.84% 3/11/2028*	4,844,314	0.17	EUR 3,405,000	Thames Water Utilities Finance 4% 18/4/2027	3,239,857	0.11
EUR 10,900,000	UBS 0.625% 18/1/2033	8,159,275	0.28	EUR 7,525,000	Thames Water Utilities Finance 4.375% 18/1/2031*	6,970,758	0.25
EUR 16,285,000	UBS 2.875% 2/4/2032	15,047,340	0.53			215,597,863	7.58
EUR 1,600,000	UBS 4.75% 17/3/2032	1,662,635	0.06		<b>United States</b>		
EUR 30,567,000	UBS 7.75% 1/3/2029	34,607,957	1.22	EUR 1,400,000	AbbVie 1.25% 18/11/2031	1,189,255	0.04
		64,321,521	2.26	EUR 1,674,000	Air Products and Chemicals 0.8% 5/5/2032	1,343,134	0.05
				EUR 7,200,000	Air Products and Chemicals 4% 3/3/2035	7,335,648	0.26
				EUR 3,084,000	American Tower 0.875% 21/5/2029	2,648,647	0.09

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

# Euro Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets	
EUR 4,416,000	American Tower 4.625% 16/5/2031*	4,587,584	0.16	EUR 5,025,000	Kraft Heinz Foods 3.5% 15/3/2029	5,011,432	0.18	
EUR 14,912,000	AT&T 4.3% 18/11/2034	15,353,268	0.54	EUR 15,850,000	Kraft Heinz Foods 4.395% 9/5/2025	15,871,239	0.56	
EUR 28,356,000	Bank of America 2.824% 27/4/2033	26,167,855	0.92	EUR 1,600,000	McDonald's 1.5% 28/11/2029	1,430,450	0.05	
EUR 3,519,000	Becton Dickinson 0.034% 13/8/2025	3,333,074	0.12	EUR 5,940,000	McDonald's 4.125% 28/11/2035	6,028,268	0.21	
EUR 7,691,000	Booking 0.1% 8/3/2025	7,406,433	0.26	EUR 7,250,000	McDonald's 4.25% 7/3/2035*	7,483,674	0.26	
EUR 8,125,000	Booking 3.625% 1/3/2032	8,102,737	0.29	EUR 27,300,000	Morgan Stanley 0.497% 7/2/2031*	22,433,580	0.79	
EUR 4,700,000	Booking 4.25% 15/5/2029	4,845,217	0.17	EUR 4,900,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	3,849,366	0.14	
USD 10,005,000	CCO / CCO Capital 4.25% 15/1/2034	6,880,032	0.24	USD 5,000,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	3,076,923	0.11	
USD 11,900,000	Charter Communications Operating / Charter Communications Operating Capital 6.65% 1/2/2034	11,012,601	0.39	EUR 2,185,000	Nasdaq 4.5% 15/2/2032	2,269,133	0.08	
EUR 21,800,000	Citigroup 1.25% 6/7/2026	21,043,656	0.74	EUR 6,625,000	National Grid North America 4.668% 12/9/2033	6,936,176	0.24	
EUR 6,500,000	Citigroup 1.5% 24/7/2026	6,288,330	0.22	EUR 5,843,000	Prologis Euro Finance 0.5% 16/2/2032	4,516,604	0.16	
EUR 1,450,000	Coca-Cola 0.125% 9/3/2029	1,241,686	0.04	EUR 13,885,000	Realty Income 5.125% 6/7/2034	14,848,064	0.52	
EUR 1,950,000	Comcast 0.25% 20/5/2027	1,762,379	0.06	EUR 14,793,000	RELX Capital 1.3% 12/5/2025	14,364,215	0.51	
EUR 5,932,000	Fidelity National Information Services 1.1% 15/7/2024	5,868,083	0.21	USD 570,000	SK Battery America 4.875% 23/1/2027	520,377	0.02	
EUR 5,700,000	Fiserv 4.5% 24/5/2031	5,858,004	0.21	EUR 59,413	SLM Student Loan Trust 2003-7 4.475% 15/12/2033	55,656	0.00	
EUR 2,750,000	Ford Motor Credit 4.867% 3/8/2027	2,809,237	0.10	EUR 9,975,000	Stryker 3.375% 11/12/2028*	9,905,524	0.35	
EUR 7,620,000	Ford Motor Credit 5.125% 20/2/2029*	7,878,890	0.28	EUR 4,400,000	Verizon Communications 0.75% 22/3/2032	3,519,474	0.12	
EUR 2,161,000	General Electric 0.875% 17/5/2025	2,085,896	0.07	EUR 8,970,000	Verizon Communications 4.75% 31/10/2034	9,654,171	0.34	
EUR 5,131,000	General Mills 3.907% 13/4/2029	5,182,002	0.18			360,426,018	12.69	
EUR 1,898,000	General Motors Financial 1.694% 26/3/2025	1,853,918	0.07	<b>Total Bonds</b>		<b>2,685,411,540</b>	<b>94.51</b>	
EUR 16,303,000	Global Payments 4.875% 17/3/2031	16,793,364	0.59	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			<b>2,685,411,540</b>	<b>94.51</b>
EUR 28,000,000	Goldman Sachs 4.92% 19/3/2026	28,228,340	0.99	<b>Total Portfolio</b>		<b>2,685,411,540</b>	<b>94.51</b>	
EUR 11,321,000	International Business Machines 0.875% 9/2/2030	9,791,719	0.34	<b>Other Net Assets</b>		<b>155,951,659</b>	<b>5.49</b>	
EUR 5,300,000	International Business Machines 3.625% 6/2/2031	5,343,173	0.19	<b>Total Net Assets (EUR)</b>		<b>2,841,363,199</b>	<b>100.00</b>	
EUR 7,000,000	JPMorgan Chase 1.963% 23/3/2030	6,417,530	0.23					

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	6,907,048	USD	10,530,000	Bank of America	20/3/2024	(28,594)
CHF	10,481,095	EUR	9,820,000	UBS	20/3/2024	(170,426)
EUR	4,451,222	USD	4,060,000	Deutsche Bank	20/3/2024	(40,075)
EUR	4,625,175	USD	4,220,000	JP Morgan	20/3/2024	(40,305)
EUR	1,510,000,000	HUF	3,935,756	JP Morgan	20/3/2024	101,644
EUR	11,629,418	USD	10,650,000	Société Générale	20/3/2024	(61,999)
EUR	9,820,000	CHF	10,612,694	HSBC Bank	20/3/2024	302,025
EUR	2,720,000	USD	2,478,429	Société Générale	17/4/2024	(24,019)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Corporate Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	960,000	CAD	653,361	UBS	17/4/2024	938
EUR	44,190,000	USD	40,519,252	UBS	17/4/2024	(136,350)
EUR	44,180,000	GBP	51,267,591	Morgan Stanley	17/4/2024	(255,859)
EUR	980,000	USD	891,884	HSBC Bank	17/4/2024	(9,733)
EUR	320,000	USD	293,495	BNP Paribas	17/4/2024	(910)
EUR	6,220,000	GBP	7,228,809	UBS	17/4/2024	(25,058)
EUR	11,800,000	USD	10,868,090	Standard Chartered Bank	17/4/2024	11,875
EUR	7,730,000	USD	7,094,577	JP Morgan	17/4/2024	(17,164)
EUR	9,360,000	GBP	10,907,742	Standard Chartered Bank	17/4/2024	(8,045)
EUR	1,638,000,000	HUF	4,222,728	Deutsche Bank	20/3/2024	63,605
EUR	180,000	USD	166,704	RBS	17/4/2024	1,101
EUR	730,000	USD	677,727	Barclays	17/4/2024	6,114
EUR	950,000	USD	885,011	Citigroup	17/4/2024	10,993
EUR	270,000	USD	249,503	Nomura	17/4/2024	1,098
GBP	6,675,506	EUR	5,700,000	ANZ	17/4/2024	(28,071)
GBP	23,408,435	USD	18,460,000	Morgan Stanley	20/3/2024	(11,599)
GBP	44,891,258	EUR	38,500,000	Citigroup	17/4/2024	8,081
GBP	9,581,085	EUR	8,200,000	RBS	17/4/2024	(18,108)
HUF	3,910,179	EUR	1,510,000,000	Nomura	20/3/2024	(76,067)
HUF	8,477,275	EUR	3,292,000,000	JP Morgan	20/3/2024	(118,403)
HUF	2,226,261	EUR	866,000,000	Société Générale	20/3/2024	(27,360)
HUF	4,278,353	EUR	1,648,000,000	BNP Paribas	20/3/2024	(93,838)
MXN	13,648,948	USD	240,700,000	Morgan Stanley	20/3/2024	388,828
NOK	46,994,714	SEK	49,400,000	Bank of America	20/3/2024	104,895
NOK	23,526,272	SEK	24,800,000	UBS	20/3/2024	58,575
NZD	6,888,427	USD	11,170,000	Goldman Sachs	20/3/2024	(60,505)
SEK	24,800,000	NOK	24,053,369	Deutsche Bank	20/3/2024	(11,491)
SEK	49,400,000	NOK	47,926,398	UBS	20/3/2024	(21,672)
USD	7,910,000	EUR	8,556,041	UBS	20/3/2024	(28,926)
USD	129,500,000	ZAR	6,908,747	JP Morgan	20/3/2024	157,187
USD	4,640,000	EUR	5,094,135	Morgan Stanley	20/3/2024	52,270
USD	78,300,000	MXN	4,484,295	Barclays	20/3/2024	(85,704)
USD	81,500,000	MXN	4,720,313	JP Morgan	20/3/2024	(40,616)
USD	44,200,000	ZAR	2,346,601	UBS	20/3/2024	43,111
USD	131,100,000	ZAR	7,006,822	Barclays	20/3/2024	170,841
USD	18,460,000	GBP	23,564,881	Morgan Stanley	20/3/2024	155,703
USD	80,900,000	MXN	4,698,594	Morgan Stanley	20/3/2024	(28,312)
USD	11,200,000	NZD	6,922,854	Morgan Stanley	20/3/2024	75,337
USD	11,160,000	NZD	6,922,671	Barclays	20/3/2024	97,673
USD	6,380,000	EUR	6,925,133	Société Générale	20/3/2024	(1,176)
ZAR	4,465,818	USD	85,900,000	Goldman Sachs	20/3/2024	3,409
ZAR	4,648,625	USD	87,600,000	HSBC Bank	20/3/2024	(83,502)
ZAR	6,602,357	USD	124,603,487	JP Morgan	20/3/2024	(109,643)
ZAR	356,396	USD	6,696,513	Morgan Stanley	20/3/2024	(7,337)
Net unrealised appreciation						144,436
<b>CHF Hedged Share Class</b>						
CHF	5,843,709	EUR	5,452,050	BNY Mellon	15/3/2024	(121,132)
EUR	34,712	CHF	36,914	BNY Mellon	15/3/2024	480
Net unrealised depreciation						(120,652)
<b>GBP Hedged Share Class</b>						
EUR	48,869	GBP	57,019	BNY Mellon	15/3/2024	(41)
GBP	644,373	EUR	551,546	BNY Mellon	15/3/2024	(387)
Net unrealised depreciation						(428)
<b>JPY Hedged Share Class</b>						
EUR	27,136,478	JPY	171,274	BNY Mellon	15/3/2024	3,700
JPY	25,736,935	EUR	4,091,358,565	BNY Mellon	15/3/2024	(472,013)
Net unrealised depreciation						(468,313)

# Euro Corporate Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>SEK Hedged Share Class</b>						
EUR	363,827	SEK	32,267	BNY Mellon	15/3/2024	(232)
SEK	782,303	EUR	8,889,056	BNY Mellon	15/3/2024	11,713
Net unrealised appreciation						11,481
<b>USD Hedged Share Class</b>						
EUR	250,433	USD	232,366	BNY Mellon	15/3/2024	1,642
USD	12,713,345	EUR	13,726,476	BNY Mellon	15/3/2024	(67,144)
Net unrealised depreciation						(65,502)
Total net unrealised depreciation						(498,978)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
236	EUR	Euro BOBL	March 2024	(13,200)
(454)	EUR	Euro Bund	March 2024	9,820
394	EUR	Euro BUXL	March 2024	339,220
(242)	EUR	Euro Schatz	March 2024	25,871
432	USD	US Treasury 10 Year Note (CBT)	June 2024	54,145
325	USD	US Ultra 10 Year Note	June 2024	134,016
(7)	USD	US Ultra Bond (CBT)	June 2024	(1,641)
(140)	CAD	Canadian 10 Year Bond	June 2024	(40,960)
(30)	USD	US Treasury 2 Year Note (CBT)	June 2024	(4,537)
(82)	USD	US Treasury 5 Year Note (CBT)	June 2024	(8,570)
Total				494,164

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 7,857,852	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(98,874)	(619,507)
CDS	EUR 12,600,000	Fund receives default protection on Barclays; and pays 1% Fixed	JP Morgan	20/12/2028	(287,383)	214,189
CDS	EUR 31,693,000	Fund receives default protection on Societe Generale; and pays Fixed 1%	JP Morgan	20/12/2028	(241,597)	(279,076)
CDS	EUR 9,486,000	Fund receives default protection on Next; and pays Fixed 1%	Morgan Stanley	20/12/2028	(223,097)	(173,707)
CDS	EUR 236,513,683	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(822,232)	(4,694,751)
CDS	EUR 213,957,230	Fund receives default protection on iTraxx Europe Sub Financials Series 40 Version 1; and pays Fixed 1%	Morgan Stanley	20/12/2028	(3,212,299)	1,756,122
IFS	USD 8,580,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.466%	Goldman Sachs	6/12/2033	11,378	11,378
IFS	EUR 15,085,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	Goldman Sachs	15/2/2034	88,719	115,013
IRS	EUR 415,196,443	Fund receives Fixed 3.96%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	12/12/2025	(1,708,195)	4,518,830
IRS	EUR 27,864,000	Fund receives Fixed 0.7996%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	23/2/2032	(3,853,252)	(3,848,804)
IRS	EUR 56,000,000	Fund receives Fixed 2.4985%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	6/9/2032	(1,036,583)	(1,036,583)
IRS	EUR 24,920,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.6687%	Goldman Sachs	15/2/2033	133,441	133,441

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Corporate Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 8,864,400	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.72%	Goldman Sachs	15/2/2033	55,155	11,779
IRS	EUR 2,443,100	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.1142%	Goldman Sachs	23/11/2043	(159,986)	(159,985)
IRS	USD 2,500,000	Fund receives Fixed 0.9775%; and pays Floating USD-Federal Funds-H.15-OIS-COMPOUND 1 Day	Goldman Sachs	20/10/2050	(1,027,036)	(1,027,036)
IRS	USD 2,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.903825%	Goldman Sachs	20/10/2050	1,073,069	1,073,069
IRS	EUR 9,940,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.79722%	Goldman Sachs	23/2/2052	3,328,563	3,311,752
IRS	EUR 22,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.19%	Goldman Sachs	6/9/2052	1,273,128	1,273,128
IRS	EUR 2,025,814	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.607%	Goldman Sachs	27/2/2053	(55,760)	(55,760)
IRS	EUR 1,550,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5217%	Goldman Sachs	3/4/2053	(16,818)	(16,818)
IRS	EUR 48,584,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.89%	Goldman Sachs	17/11/2053	(4,304,980)	(4,304,980)
TRS	USD 35,830,089	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2024	(64,741)	17,082
TRS	EUR 61,663,973	Fund receives QW5A + 0bps; and pays EUR EURIBOR 3 Month + 0bps	BNP Paribas	20/3/2024	(186,064)	(295,877)
Total					(11,335,444)	(4,077,101)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
EUR 36,800,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	20/3/2024	(100,923)	7,637
Total				(100,923)	7,637

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
EUR (32,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(64,121)	(344,121)
Total				(64,121)	(344,121)





# Euro Reserve Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Japan</b>				EUR 2,000,000	Sumitomo Mitsui Banking 0% 5/4/2024	1,991,884	1.18
EUR 1,000,000	Mitsubishi UFJ Trust & Banking 0% 1/3/2024	999,779	0.59	EUR 2,000,000	Sumitomo Mitsui Banking 0% 8/4/2024	1,991,221	1.18
EUR 1,000,000	Mitsubishi UFJ Trust & Banking 0% 11/4/2024	995,255	0.59	EUR 1,000,000	Sumitomo Mitsui Trust Bank 0% 13/5/2024	991,761	0.59
EUR 1,000,000	Mitsubishi UFJ Trust & Banking 0% 3/6/2024	989,455	0.59			20,411,419	12.09
EUR 2,000,000	Mizuho Corporate Bank 0% 6/3/2024	1,998,463	1.18	<b>Norway</b>			
EUR 1,000,000	Mizuho Corporate Bank 0% 2/4/2024	996,273	0.59	EUR 4,000,000	DNB Bank 0% 4/11/2024	4,005,890	2.37
EUR 1,000,000	Mizuho Corporate Bank 0% 2/4/2024	996,273	0.59	<b>United Kingdom</b>			
EUR 1,000,000	Mizuho International 0% 23/5/2024	990,680	0.59	EUR 2,000,000	KEB Hana Bank 0% 2/5/2024	1,985,701	1.18
EUR 1,000,000	Mizuho International 0% 8/8/2024	983,143	0.58	EUR 500,000	KEB Hana Bank 0% 24/5/2024	495,139	0.29
EUR 1,000,000	MUFG Bank 0% 8/3/2024	999,005	0.59	EUR 500,000	KEB Hana Bank 0% 29/7/2024	491,339	0.29
EUR 1,000,000	MUFG Bank 0% 17/4/2024	994,591	0.59	EUR 500,000	KEB Hana Bank 0% 1/8/2024	491,166	0.29
EUR 1,000,000	Sumitomo Mitsui Banking 0% 8/3/2024	999,012	0.59	EUR 3,500,000	KEB Hana Bank 0% 12/8/2024	3,433,700	2.03
EUR 1,000,000	Sumitomo Mitsui Banking 0% 11/3/2024	998,683	0.59			6,897,045	4.08
EUR 1,500,000	Sumitomo Mitsui Banking 0% 11/3/2024	1,498,025	0.89	Total Certificates of Deposit		49,640,475	29.39
EUR 1,000,000	Sumitomo Mitsui Banking 0% 18/3/2024	997,916	0.59	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		104,344,633	61.78
				Total Portfolio		104,344,633	61.78
				Other Net Assets		64,558,205	38.22
				Total Net Assets (EUR)		168,902,838	100.00



# Euro Short Duration Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>BONDS</b>							
<b>Australia</b>				<b>Cayman Islands</b>			
EUR 24,400,000	Commonwealth Bank of Australia 0.75% 28/2/2028	22,042,838	0.57	GBP 900,000	Trafford Centre Finance 6.165% 28/7/2035	751,640	0.02
EUR 18,250,000	Commonwealth Bank of Australia 3.768% 31/8/2027	18,452,393	0.47	<b>Cyprus</b>			
EUR 43,416,000	National Australia Bank 0.625% 16/3/2027	39,940,549	1.02	EUR 9,425,000	Cyprus Government International Bond 0% 9/2/2026*	8,840,414	0.23
		80,435,780	2.06	EUR 49,000,000	Cyprus Government International Bond 0.625% 3/12/2024	47,982,760	1.23
				56,823,174 1.46			
				<b>Denmark</b>			
				EUR 17,498,000	Danske Bank 1% 15/5/2031	16,277,514	0.42
				EUR 9,565,000	Danske Bank 3.875% 9/1/2032*	9,410,734	0.24
				EUR 15,440,000	Danske Bank 4% 12/1/2027	15,486,098	0.40
				41,174,346 1.06			
				<b>Finland</b>			
EUR 4,800,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	4,790,256	0.12	EUR 12,400,000	Aktia Bank 3.375% 31/5/2027	12,446,562	0.32
EUR 2,900,000	Kommunalkredit Austria 0.25% 14/5/2024	2,874,988	0.08	EUR 20,000,000	Finland Government Bond 0% 15/9/2024*	19,596,900	0.50
EUR 29,000,000	Republic of Austria Government Bond 0% 15/7/2024*	28,582,400	0.73	EUR 16,000,000	Finland Government Bond 0.875% 15/9/2025*	15,467,067	0.40
EUR 10,000,000	Republic of Austria Government Bond 0% 20/4/2025	9,628,000	0.25	EUR 9,801,000	Finland Government Bond 2.95% 15/4/2055	9,541,077	0.24
EUR 15,000,000	Republic of Austria Government Bond 2% 15/7/2026	14,678,250	0.38	EUR 8,167,000	Nordea Bank 4.375% 6/9/2026	8,224,169	0.21
		60,553,894	1.56	EUR 4,100,000	Oma Saastopankki 0.01% 25/11/2027	3,619,582	0.09
				EUR 7,898,000	OP Corporate Bank 1.625% 9/6/2030	7,613,672	0.20
				EUR 17,320,000	OP Mortgage Bank 3.125% 20/10/2028*	17,256,436	0.44
				93,765,465 2.40			
				<b>France</b>			
<b>Belgium</b>				EUR 17,800,000	Agence Francaise de Developpement EPIC 3% 17/1/2034	17,375,915	0.44
EUR 6,400,000	Argenta Spaarbank 5.375% 29/11/2027	6,566,400	0.17	EUR 23,800,000	Agence France Locale 3.125% 20/3/2034	23,203,691	0.60
EUR 6,000,000	Belfius Bank 3.875% 12/6/2028	6,058,950	0.15	EUR 19,500,000	Arkea Home Loans SFH 3% 30/3/2027	19,350,337	0.50
EUR 16,500,000	Belfius Bank 4.125% 12/9/2029	16,871,498	0.43	EUR 12,400,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029	12,666,232	0.32
EUR 5,608,000	Euroclear Bank 0.125% 7/7/2025	5,353,537	0.14	EUR 11,600,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	11,912,098	0.31
EUR 5,000,000	KBC 0.125% 10/9/2026	4,718,137	0.12	EUR 5,200,000	Banque Federative du Credit Mutuel 4.75% 10/11/2031	5,444,745	0.14
EUR 6,500,000	KBC 4.375% 19/4/2030	6,622,311	0.17	EUR 8,500,000	BNP Paribas 0.5% 4/6/2026	8,144,565	0.21
EUR 33,000,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	31,956,705	0.82	EUR 5,100,000	BNP Paribas 0.875% 11/7/2030	4,333,088	0.11
EUR 13,650,000	Kingdom of Belgium Government Bond 4.5% 28/3/2026	14,055,610	0.36	EUR 1,800,000	BPCE 1.625% 2/3/2029	1,644,257	0.04
		92,203,148	2.36	EUR 4,700,000	BPCE 4.125% 10/7/2028	4,787,890	0.12
				EUR 31,600,000	Caisse de Refinancement de l'Habitat 3.375% 28/6/2032*	31,974,934	0.82
<b>Canada</b>				EUR 9,000,000	Caisse Francaise de Financement Local 3.125% 16/11/2027*	8,977,587	0.23
EUR 24,200,000	Bank of Nova Scotia/The 0.01% 15/12/2027	21,380,942	0.55	EUR 5,000,000	Caisse Francaise de Financement Local 3.625% 17/1/2029*	5,100,125	0.13
EUR 9,300,000	Federation des Caisses Desjardins du Quebec 0.25% 8/2/2027	8,482,577	0.22	EUR 16,400,000	Cie de Financement Foncier 0.05% 16/4/2024*	16,325,954	0.42
EUR 10,600,000	National Bank of Canada 3.5% 25/4/2028	10,658,830	0.27				
EUR 20,000,000	Royal Bank of Canada 0.125% 26/4/2027*	18,093,742	0.47				
EUR 25,300,000	Toronto-Dominion Bank/The 0.864% 24/3/2027	23,447,407	0.60				
EUR 6,600,000	Toronto-Dominion Bank/The 3.666% 8/9/2031*	6,755,133	0.17				
EUR 2,700,000	TotalEnergies Capital Canada 2.125% 18/9/2029	2,522,358	0.06				
		91,340,989	2.34				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 9,300,000	Cie de Saint-Gobain 0.625% 15/3/2024	9,289,863	0.24	EUR 2,300,000	La Banque Postale 0.75% 2/8/2032*	2,027,932	0.05
EUR 1,900,000	Coentreprise de Transport d'Electricite 1.5% 29/7/2028	1,736,420	0.04	EUR 4,200,000	Orange 0.125% 16/9/2029	3,539,552	0.09
EUR 900,000	Credit Agricole 1.25% 14/4/2026	857,164	0.02	EUR 9,000,000	Pernod Ricard 3.75% 15/9/2027	9,088,515	0.23
EUR 9,300,000	Credit Agricole 3.375% 28/7/2027	9,249,803	0.24	EUR 7,375,000	RCI Banque 3.875% 12/1/2029	7,271,049	0.19
EUR 800,000	Credit Agricole 4.125% 26/2/2036	801,704	0.02	EUR 4,900,000	Societe Generale 4.25% 6/12/2030	4,903,675	0.13
EUR 19,200,000	Credit Agricole Home Loan SFH 2.75% 12/1/2028	18,883,392	0.48	EUR 5,221,000	TotalEnergies 1.625% 25/10/2027	4,688,458	0.12
EUR 5,700,000	Credit Agricole Public Sector SCF 3.75% 13/7/2026	5,753,836	0.15	EUR 14,045,000	TotalEnergies 1.75% 4/4/2024	14,020,421	0.36
EUR 25,400,000	Credit Mutuel Home Loan SFH 0.25% 30/4/2024	25,253,442	0.65	EUR 2,625,000	TotalEnergies 2.625% 26/2/2025	2,572,001	0.07
EUR 7,800,000	Engie 1.75% 27/3/2028	7,261,101	0.19	EUR 9,900,000	Veolia Environnement 1.625% 1/6/2026	9,172,350	0.24
EUR 11,400,000	Engie 3.25% 28/11/2024	11,259,617	0.29	EUR 14,600,000	Veolia Environnement 2.25% 20/1/2026	13,859,050	0.36
EUR 14,100,000	Engie 3.75% 6/9/2027	14,167,573	0.36	EUR 3,800,000	Vinci 0% 27/11/2028	3,270,844	0.08
EUR 250,725	FCT Autonoria 2019 4.714% 25/9/2035	251,104	0.01			900,446,559	23.11
EUR 31,341	FCT Autonoria 2019 5.064% 25/9/2035	31,383	0.00	<b>Germany</b>			
EUR 20,925	FCT Autonoria 2019 5.464% 25/9/2035	20,944	0.00	EUR 26,215,000	Bayer 4.25% 26/8/2029	26,353,153	0.68
EUR 31,294	FCT Autonoria 2019 6.564% 25/9/2035	31,359	0.00	EUR 6,400,000	Bertelsmann 3.5% 29/5/2029	6,363,104	0.16
EUR 31,341	FCT Autonoria 2019 7.564% 25/9/2035	31,406	0.00	EUR 75,117,251	Bundesobligation 0% 11/4/2025*	72,474,626	1.86
EUR 995,436	FCT Noria 2021 4.964% 25/10/2049	991,487	0.03	EUR 20,000,000	Bundesobligation 0% 10/10/2025*	19,096,687	0.49
EUR 426,616	FCT Noria 2021 5.364% 25/10/2049	418,506	0.01	EUR 19,810,810	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2025*	19,273,442	0.49
EUR 141,077	FCT Pixel 2021 5.695% 25/2/2038	139,638	0.00	EUR 78,285,732	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2026*	74,776,574	1.92
EUR 188,410,000	French Republic Government Bond OAT 0% 25/2/2025*	182,117,106	4.67	EUR 78,485,000	Bundesschatzanweisungen 2.2% 12/12/2024*	77,666,794	1.99
EUR 40,000,000	French Republic Government Bond OAT 0% 25/3/2025	38,599,800	0.99	EUR 87,780,000	Bundesschatzanweisungen 3.1% 12/12/2025*	87,888,181	2.26
EUR 39,265,000	French Republic Government Bond OAT 0.5% 25/5/2026	37,230,424	0.96	EUR 4,300,000	Commerzbank 5.125% 18/1/2030	4,439,947	0.11
EUR 96,630,000	French Republic Government Bond OAT 1% 25/11/2025*	93,273,076	2.39	EUR 2,100,000	Commerzbank 5.25% 25/3/2029	2,165,730	0.06
EUR 37,570,000	French Republic Government Bond OAT 1.75% 25/11/2024*	37,053,412	0.95	EUR 4,000,000	Deutsche Bahn Finance 0.95% 22/1/2025	3,839,653	0.10
EUR 30,000,000	French Republic Government Bond OAT 2.25% 25/5/2024*	29,877,000	0.77	EUR 8,800,000	Eurogrid 3.598% 1/2/2029	8,778,396	0.23
EUR 117,965,000	French Republic Government Bond OAT 2.5% 24/9/2026	116,810,123	3.00	EUR 33,884,000	Fraport Frankfurt Airport Services Worldwide 1.625% 9/7/2024	33,565,829	0.86
EUR 3,300,000	Ginkgo Personal Loans 2023 4.676% 23/9/2044	3,315,138	0.08	EUR 800,000	Red & Black Auto Germany 10 UG 5.062% 15/9/2032	803,852	0.02
EUR 2,160,987	Harmony French Home Loans FCT 2020-2 4.633% 27/8/2061	2,170,521	0.06	EUR 200,000	Red & Black Auto Germany 10 UG 5.962% 15/9/2032	202,787	0.00
EUR 2,100,000	Harmony French Home Loans FCT 2020-2 5.283% 27/8/2061	2,106,130	0.05	EUR 245,358	Red & Black Auto Germany 8 UG 4.612% 15/9/2030	244,932	0.01
EUR 5,186,001	Harmony French Home Loans FCT 2021-1 4.633% 27/5/2061	5,213,216	0.13	EUR 245,358	Red & Black Auto Germany 8 UG 4.812% 15/9/2030	243,205	0.01
EUR 600,000	Harmony French Home Loans FCT 2021-1 4.883% 27/5/2061	595,606	0.02	EUR 61,340	Red & Black Auto Germany 8 UG 5.212% 15/9/2030	60,339	0.00
				EUR 6,500,000	Robert Bosch 4.375% 2/6/2043	6,718,335	0.17
				EUR 1,799,000	RWE 0.5% 26/11/2028	1,585,473	0.04
				EUR 3,400,000	Vonovia 0.375% 16/6/2027	3,036,426	0.08
						449,577,465	11.54
				<b>Hungary</b>			
				EUR 9,628,000	Hungary Government International Bond 5.375% 12/9/2033	10,016,056	0.26

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

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>International</b>							
EUR 18,931,000	European Investment Bank 2.75% 16/1/2034	18,605,860	0.48	GBP 483,449	Taurus 2021-1 UK 7.82% 17/5/2031	559,427	0.01
EUR 11,550,000	European Union 3% 4/12/2034	11,522,973	0.29	GBP 279,428	Taurus 2021-4 UK 7.32% 17/8/2031	323,865	0.01
EUR 4,503,000	European Union 3% 4/3/2053	4,203,066	0.11			87,293,904	2.24
		34,331,899	0.88	<b>Italy</b>			
<b>Ireland</b>				EUR 101,529	Asset-Backed European Securitisation Transaction Seventeen 5.112% 15/4/2032	101,721	0.00
GBP 5,738,856	Agora UK 2021 6.421% 22/7/2031	6,601,201	0.17	EUR 39,050	Asset-Backed European Securitisation Transaction Seventeen 5.662% 15/4/2032	39,114	0.00
EUR 150,000	Avoca CLO XIV 8.636% 12/1/2031	149,743	0.00	EUR 37,488	Asset-Backed European Securitisation Transaction Seventeen 6.712% 15/4/2032	37,624	0.00
EUR 150,000	Avoca CLO XIV 10.286% 12/1/2031	143,155	0.00	EUR 15,620	Asset-Backed European Securitisation Transaction Seventeen 7.712% 15/4/2032	15,669	0.00
EUR 11,304,000	Bank of Ireland 0.375% 10/5/2027	10,474,513	0.27	EUR 152,304	AutoFlorence 1 5.264% 25/12/2042	152,593	0.00
EUR 204,000	Finance Ireland Auto Receivables NO 1 6.173% 12/9/2033	205,148	0.01	EUR 483,279	AutoFlorence 2 4.614% 24/12/2044	480,521	0.01
EUR 8,023,681	Haus European Loan Conduit No 39 4.562% 28/7/2051	7,566,137	0.19	EUR 222,804	AutoFlorence 2 5.014% 24/12/2044	221,842	0.01
EUR 1,038,700	Haus European Loan Conduit No 39 5.012% 28/7/2051	918,140	0.02	EUR 119,474	AutoFlorence 2 6.214% 24/12/2044	118,626	0.00
EUR 840,757	Haus European Loan Conduit No 39 5.312% 28/7/2051	712,115	0.02	EUR 6,426,000	AutoFlorence 3 4.814% 25/12/2046	6,462,657	0.17
EUR 31,000,000	Ireland Government Bond 3.4% 18/3/2024	30,996,900	0.80	EUR 689,000	AutoFlorence 3 6.214% 25/12/2046	698,686	0.02
GBP 1,051,000	Last Mile Logistics CMBS 2023-1 UK 8.72% 17/8/2033	1,237,504	0.03	EUR 185,000	AutoFlorence 3 7.214% 25/12/2046	188,420	0.00
GBP 908,000	Last Mile Logistics CMBS 2023-1 UK 9.72% 17/8/2033	1,068,985	0.03	EUR 190,000	AutoFlorence 3 9.214% 25/12/2046	194,569	0.01
EUR 1,331,397	Last Mile Logistics Pan Euro Finance 5.315% 17/8/2033	1,309,957	0.03	EUR 23,600,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2026	21,836,962	0.56
EUR 795,304	Last Mile Logistics Pan Euro Finance 5.815% 17/8/2033	774,103	0.02	EUR 11,175,000	Banco BPM 3.375% 24/1/2030	11,085,935	0.28
EUR 6,169,730	Last Mile PE 2021 4.815% 17/8/2031	6,118,644	0.16	EUR 16,550,000	Banco BPM 3.875% 18/9/2026	16,621,082	0.43
EUR 1,987,582	Last Mile PE 2021 4.965% 17/8/2031	1,969,073	0.05	EUR 143,000	Brignole 2021 4.664% 24/7/2036	143,091	0.00
EUR 938,803	Last Mile PE 2021 5.115% 17/8/2031	928,310	0.02	EUR 100,000	Brignole 2021 5.464% 24/7/2036	99,773	0.00
EUR 1,060,777	Last Mile PE 2021 5.515% 17/8/2031	1,048,987	0.03	EUR 814,966	Cassia 2022-1 7.443% 22/5/2034	782,189	0.02
EUR 6,400,000	Linde 3.375% 12/6/2029	6,412,864	0.16	EUR 2,200,000	Credit Agricole Italia 3.5% 15/7/2033*	2,191,101	0.06
EUR 3,343,769	Lt Autorahoitus IV 4.567% 18/7/2033	3,356,522	0.09	EUR 1,934,000	Eni 2% 11/2/2027	1,773,961	0.05
EUR 600,000	Lt Autorahoitus IV 5.927% 18/7/2033	617,050	0.02	EUR 1,769,000	Eni 2% 18/5/2031*	1,579,645	0.04
EUR 451,834	SCF Rahoituspalvelut IX 4.844% 25/10/2030	452,488	0.01	EUR 7,841,000	Eni 2.625% 13/10/2025	7,564,073	0.19
GBP 1,478,000	Stark Financing 2023-1 8.32% 17/8/2033	1,738,220	0.04	EUR 2,693,000	Eni 3.625% 19/5/2027	2,689,553	0.07
GBP 855,715	Taurus 2021-1 UK 6.52% 17/5/2031	990,782	0.03	EUR 291,000	Golden Bar Securitisation 2023-2 7.516% 22/9/2043	295,570	0.01
GBP 536,063	Taurus 2021-1 UK 6.87% 17/5/2031	620,071	0.02	EUR 231,000	Golden Bar Securitisation 2023-2 9.616% 22/9/2043	240,253	0.01
				EUR 4,650,000	Iccrea Banca 3.5% 4/3/2032	4,649,326	0.12
				EUR 17,600,000	Intesa Sanpaolo 0.5% 5/3/2024	17,598,416	0.45
				EUR 8,450,000	Intesa Sanpaolo 3.625% 30/6/2028*	8,506,742	0.22
				EUR 26,000,000	Italy Buoni Poliennali Del Tesoro 0% 15/8/2024*	25,570,762	0.66

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

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 29,000,000	Italy Buoni Poliennali Del Tesoro 1.2% 15/8/2025	28,096,533	0.72	EUR 10,690,000	Medtronic Global 0% 15/10/2025	10,079,111	0.26
EUR 14,500,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	14,204,838	0.37	EUR 7,774,000	Medtronic Global 1.125% 7/3/2027	7,243,152	0.19
EUR 44,817,000	Italy Buoni Poliennali Del Tesoro 3.8% 15/4/2026	45,268,275	1.16	EUR 3,871,000	Medtronic Global 2.625% 15/10/2025	3,791,045	0.10
EUR 28,000,000	Italy Buoni Poliennali Del Tesoro 3.85% 15/9/2026	28,388,348	0.73	EUR 7,850,000	Segro Capital 1.25% 23/3/2026	7,436,266	0.19
EUR 13,779,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	14,136,996	0.36			66,801,131	1.71
EUR 2,908,719	Koromo Italy 4.664% 26/2/2035	2,915,987	0.08	<b>Netherlands</b>			
EUR 206,000	Red & Black Auto Italy 6.643% 28/7/2034	207,638	0.01	EUR 24,200,000	ABN AMRO Bank 3.875% 21/12/2026*	24,439,580	0.63
EUR 401,488	Red & Black Auto Italy 6.693% 28/12/2031	399,180	0.01	EUR 3,409,269	Asset-Backed European Securitisation Transaction Twenty-One 4.551% 21/9/2031	3,421,344	0.09
EUR 122,000	Red & Black Auto Italy 7.643% 28/7/2034	123,353	0.00	EUR 504,000	Aurorus 2023 5.177% 13/8/2049	507,268	0.01
EUR 3,930,000	Snam 0% 15/8/2025	3,730,198	0.09	EUR 241,000	Aurorus 2023 5.977% 13/8/2049	241,862	0.01
EUR 5,816,000	Terna - Rete Elettrica Nazionale 3.625% 21/4/2029	5,830,808	0.15	EUR 256,000	Aurorus 2023 7.077% 13/8/2049	257,354	0.01
		275,242,630	7.07	EUR 4,700,000	Bumper NL 2023-1 4.565% 22/3/2035	4,718,587	0.12
<b>Japan</b>				EUR 4,799,000	Coca-Cola HBC Finance 2.75% 23/9/2025	4,723,099	0.12
EUR 15,450,000	Sumitomo Mitsui Trust Bank 3.629% 6/4/2026	15,419,386	0.39	EUR 9,700,000	de Volksbank 0.01% 16/9/2024	9,496,446	0.24
EUR 9,900,000	Sumitomo Mitsui Trust Bank 4.086% 19/4/2028	10,079,487	0.26	EUR 3,900,000	de Volksbank 0.375% 3/3/2028	3,371,464	0.09
		25,498,873	0.65	EUR 13,200,000	de Volksbank 1.75% 22/10/2030	12,538,900	0.32
<b>Latvia</b>				EUR 6,000,000	de Volksbank 2.375% 4/5/2027	5,763,250	0.15
EUR 775,000	Latvia Government International Bond 3.5% 17/1/2028	782,518	0.02	EUR 4,005,760	Domi 2021-1 4.555% 15/6/2053	4,002,530	0.10
EUR 1,350,000	Latvia Government International Bond 3.875% 22/5/2029	1,377,263	0.04	EUR 1,155,997	Dutch Property Finance 2020-2 4.715% 28/1/2058	1,158,924	0.03
		2,159,781	0.06	EUR 290,000	Dutch Property Finance 2020-2 5.275% 28/1/2058	290,692	0.01
<b>Luxembourg</b>				EUR 8,260,548	Dutch Property Finance 2021-1 4.575% 28/7/2058	8,268,321	0.21
EUR 1,769,000	Becton Dickinson Euro Finance 3.553% 13/9/2029	1,765,072	0.04	EUR 739,000	Dutch Property Finance 2021-1 5.025% 28/7/2058	738,513	0.02
EUR 4,900,000	Bumper De 4.466% 23/8/2032	4,913,021	0.13	EUR 820,000	Dutch Property Finance 2021-2 4.725% 28/4/2059	811,712	0.02
EUR 528,000	Compartment BL Consumer Credit 2021 4.964% 25/9/2038	528,008	0.01	EUR 504,000	Dutch Property Finance 2021-2 4.975% 28/4/2059	494,812	0.01
EUR 681,000	Compartment BL Consumer Credit 2021 5.514% 25/9/2038	681,029	0.02	EUR 3,079,647	Dutch Property Finance 2023-1 4.825% 28/4/2064	3,092,190	0.08
EUR 355,000	Compartment BL Consumer Credit 2021 6.714% 25/9/2038	355,106	0.01	EUR 6,329,000	EnBW International Finance 4.3% 23/5/2034	6,515,358	0.17
EUR 17,779,000	European Financial Stability Facility 2.875% 13/2/2034	17,594,632	0.45	EUR 19,471,000	Enel Finance International 0% 28/5/2026	17,943,305	0.46
EUR 900,000	FACT Master 4.831% 20/7/2028	900,425	0.02	EUR 19,800,000	Iberdrola International 1.874% 28/1/2026	18,780,300	0.48
EUR 1,727,518	Germany Compartment Consumer 2020-1 5.032% 14/11/2034	1,730,967	0.04	EUR 4,400,000	Iberdrola International 2.625% 22/3/2024	4,403,300	0.11
EUR 628,188	Germany Compartment Consumer 2020-1 5.632% 14/11/2034	628,942	0.02	EUR 7,300,000	Iberdrola International 3.25% 12/11/2024	7,236,125	0.19
EUR 345,503	Germany Compartment Consumer 2020-1 6.382% 14/11/2034	344,156	0.01	EUR 20,500,000	ING Bank 2.625% 10/1/2028	20,111,832	0.51
EUR 381,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	400,500	0.01	EUR 8,000,000	ING Groep 0.25% 1/2/2030	6,688,838	0.17
EUR 9,117,000	Holcim Finance Luxembourg 0.5% 29/11/2026	8,409,699	0.21	EUR 9,100,000	ING Groep 4.5% 23/5/2029	9,263,800	0.24
				EUR 201,000	Jubilee Place 5.528% 17/1/2059	197,733	0.01
				EUR 125,688	Magoi 2019 4.751% 27/7/2039	125,475	0.00
				EUR 41,858	Magoi 2019 5.151% 27/7/2039	41,551	0.00
				EUR 20,980	Magoi 2019 5.551% 27/7/2039	20,682	0.00
				EUR 20,980	Magoi 2019 6.351% 27/7/2039	20,696	0.00

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

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 25,000,000	Netherlands Government Bond 0.25% 15/7/2025*	24,034,542	0.62		<b>Slovakia</b>		
EUR 20,000,000	Netherlands Government Bond 0.5% 15/7/2026*	18,936,633	0.48	EUR 10,600,000	Slovakia Government Bond 3.75% 6/3/2034	10,578,270	0.27
EUR 8,643,000	RELX Finance 0% 18/3/2024	8,629,560	0.22	EUR 10,100,000	Vseobecna Uverova Banka 0.25% 26/3/2024	10,070,710	0.26
EUR 5,467,000	TenneT 3.875% 28/10/2028	5,604,521	0.15			20,648,980	0.53
EUR 2,275,000	TenneT 4.5% 28/10/2034	2,431,065	0.06		<b>Spain</b>		
EUR 4,492,000	Universal Music 3% 30/6/2027	4,410,031	0.11	EUR 121,376	Autonomia Spain 2019 4.814% 27/12/2035	121,528	0.00
EUR 5,632,000	Universal Music 4% 13/6/2031	5,693,107	0.15	EUR 80,917	Autonomia Spain 2019 5.214% 27/12/2035	80,853	0.00
EUR 2,175,000	Wolters Kluwer 1.5% 22/3/2027	2,054,616	0.05	EUR 40,459	Autonomia Spain 2019 5.714% 27/12/2035	40,260	0.00
EUR 1,412,000	Wolters Kluwer 3% 23/9/2026	1,395,755	0.04	EUR 38,342	Autonomia Spain 2019 6.714% 27/12/2035	38,140	0.00
		252,875,673	6.49	EUR 40,459	Autonomia Spain 2019 7.864% 27/12/2035	40,296	0.00
	<b>New Zealand</b>			EUR 1,221,862	Autonomia Spain 2021 FT 4.664% 31/1/2039	1,218,901	0.03
EUR 6,750,000	ANZ New Zealand Int'l 3.951% 17/7/2026	6,822,394	0.17	EUR 1,069,129	Autonomia Spain 2021 FT 4.914% 31/1/2039	1,059,634	0.03
NZD 8,991,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	6,075,001	0.16	EUR 407,287	Autonomia Spain 2021 FT 5.414% 31/1/2039	400,189	0.01
		12,897,395	0.33	EUR 254,555	Autonomia Spain 2021 FT 6.514% 31/1/2039	250,725	0.01
	<b>Norway</b>			EUR 101,822	Autonomia Spain 2021 FT 7.764% 31/1/2039	100,194	0.00
EUR 11,463,000	DNB Bank 4.625% 1/11/2029	11,781,098	0.30	EUR 200,000	Autonomia Spain 2023 FT 5.864% 30/9/2041	200,484	0.01
EUR 3,875,000	SpareBank 1 Boligkredit 3% 19/5/2030*	3,837,975	0.10	EUR 200,000	Autonomia Spain 2023 FT 6.764% 30/9/2041	200,251	0.01
		15,619,073	0.40	EUR 9,700,000	Banco Santander 3.5% 9/1/2030	9,504,254	0.25
	<b>Poland</b>			EUR 1,786,573	BBVA Consumer Auto 2020-1 FTA 4.72% 20/1/2036	1,789,319	0.05
EUR 2,774,000	Republic of Poland Government International Bond 4.125% 11/1/2044	2,746,246	0.07	EUR 4,725,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	4,684,554	0.12
	<b>Portugal</b>			EUR 2,634,000	EDP Servicios Financieros Espana 4.125% 4/4/2029	2,695,767	0.07
EUR 90,560	Ares Lusitani-STC / Pelican Finance 2 6.114% 25/1/2035	89,043	0.00	EUR 3,117,000	EDP Servicios Financieros Espana 4.375% 4/4/2032	3,256,251	0.08
EUR 588,638	Ares Lusitani-STC / Pelican Finance 2 8.114% 25/1/2035	582,276	0.02	EUR 185,329	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	177,496	0.00
EUR 7,200,000	Banco BPI 0.25% 22/3/2024*	7,186,068	0.19	EUR 277,993	FT Santander Consumer Spain Auto 2020-1 4.888% 21/3/2033	276,559	0.01
EUR 9,500,000	Banco Santander Totta 3.25% 15/2/2031	9,427,230	0.24	EUR 92,664	FT Santander Consumer Spain Auto 2020-1 5.888% 21/3/2033	92,547	0.00
EUR 16,500,000	Banco Santander Totta 3.375% 19/4/2028	16,479,458	0.42	EUR 15,100,000	Santander Consumer Finance 0.375% 27/6/2024	14,928,388	0.38
EUR 587,102	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.736% 23/9/2038	564,417	0.01	EUR 147,195,000	Spain Government Bond 0% 31/5/2025	141,201,956	3.63
EUR 118,962	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.793% 28/10/2040	115,787	0.00	EUR 77,000,000	Spain Government Bond 0% 31/1/2026	72,598,095	1.86
EUR 416,366	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.393% 28/10/2040	403,040	0.01	EUR 94,184,000	Spain Government Bond 2.8% 31/5/2026	93,564,740	2.40
EUR 200,000	Vasco Finance 6.851% 27/10/2040	201,651	0.01			348,521,381	8.95
EUR 400,000	Vasco Finance 7.851% 27/10/2040	403,282	0.01		<b>Sweden</b>		
		35,452,252	0.91	EUR 18,552,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	18,317,967	0.47
				EUR 18,845,000	Swedbank 1.3% 17/2/2027	17,450,591	0.45

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Euro Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,335,000	Volvo Treasury 1.625% 18/9/2025	4,193,310	0.11	GBP 574,738	E-Carat 12 5.568% 18/8/2029	671,794	0.02
EUR 11,034,000	Volvo Treasury 2.125% 1/9/2024	10,927,853	0.28	GBP 4,093,000	Economic Master Issuer 5.498% 25/6/2073	4,774,454	0.12
		50,889,721	1.31	GBP 1,894,425	Economic Master Issuer 5.758% 25/6/2074	2,222,181	0.06
	<b>Switzerland</b>			GBP 886,144	Elvet Mortgages 2021-1 5.591% 22/10/2063	1,035,178	0.03
EUR 3,998,000	UBS 4.375% 11/1/2031	4,070,279	0.10	GBP 1,045,000	Finsbury Square 6.471% 16/12/2067	1,205,409	0.03
EUR 1,000,000	UBS 4.75% 17/3/2032	1,039,147	0.03	GBP 370,000	Finsbury Square 2021-2 6.621% 16/12/2071	426,698	0.01
EUR 13,457,000	UBS 4.932% 16/1/2026	13,612,159	0.35	GBP 200,000	Finsbury Square 2021-2 6.921% 16/12/2071	226,917	0.01
EUR 24,065,000	UBS 7.75% 1/3/2029	27,246,393	0.70	GBP 575,250	Friary No 7 5.891% 21/10/2070	676,281	0.02
EUR 1,317,000	Zuercher Kantonalbank 2.02% 13/4/2028	1,234,753	0.03	GBP 2,234,967	Friary No 8 5.771% 21/10/2071	2,620,889	0.07
		47,202,731	1.21	GBP 5,441,000	Funding VIII 6.378% 15/5/2028	6,386,825	0.17
	<b>United Kingdom</b>			GBP 1,009,000	Funding VIII 7.698% 15/5/2028	1,193,500	0.03
GBP 3,783,320	Atlas Funding 2023-1 6.348% 20/1/2061	4,445,634	0.11	GBP 147,000	Funding VIII 8.698% 15/5/2028	173,860	0.01
GBP 1,346,000	Atlas Funding 2023-1 7.098% 20/1/2061	1,586,364	0.04	GBP 1,825,180	Gemgarto 2021-1 5.811% 16/12/2067	2,132,747	0.05
GBP 227,000	Atlas Funding 2023-1 7.948% 20/1/2061	268,012	0.01	GBP 218,000	Gemgarto 2021-1 6.521% 16/12/2067	254,059	0.01
GBP 204,000	Atlas Funding 2023-1 8.998% 20/1/2061	241,402	0.01	GBP 1,096,250	Greene King Finance 3.593% 15/3/2035	1,137,771	0.03
GBP 1,226,000	Barley Hill NO 2 6.598% 27/8/2058	1,428,087	0.04	GBP 1,141,875	Greene King Finance 4.064% 15/3/2035	1,205,522	0.03
GBP 199,000	Barley Hill NO 2 6.898% 27/8/2058	230,368	0.01	GBP 741,000	Harben Finance 6.371% 28/9/2055	851,315	0.02
GBP 1,951,804	Brants Bridge 2022-1 6.47% 12/12/2064	2,292,887	0.06	GBP 441,000	Harben Finance 6.721% 28/9/2055	500,225	0.01
GBP 1,915,455	Brass No 11 5.971% 16/11/2070	2,256,104	0.06	GBP 662,000	Hermitage 2023 7.648% 21/9/2033	787,797	0.02
GBP 102,000	Canada Square Funding 2021-2 6.821% 17/6/2058	118,489	0.00	GBP 2,774,000	Holmes Master Issuer 5.801% 15/10/2072	3,255,307	0.08
GBP 318,000	Canada Square Funding 6 6.671% 17/1/2059	366,565	0.01	GBP 2,403,864	Hops Hill No 1 6.148% 27/5/2054	2,814,342	0.07
GBP 178,000	Canada Square Funding 6 7.071% 17/1/2059	202,029	0.01	GBP 345,980	Hops Hill No 1 6.798% 27/5/2054	406,081	0.01
GBP 400,000	Canary Wharf Finance II 6.715% 22/10/2037	357,352	0.01	GBP 199,992	Hops Hill No 1 7.048% 27/5/2054	234,526	0.01
GBP 2,384,000	Canary Wharf Finance II 7.44% 22/10/2037	2,073,696	0.05	GBP 99,998	Hops Hill No 1 7.548% 27/5/2054	117,059	0.00
EUR 18,567,000	Chanel Ceres 0.5% 31/7/2026	17,149,131	0.44	GBP 5,049,765	Hops Hill No 3 6.898% 21/12/2055	5,944,134	0.15
EUR 3,375,000	Channel Link Enterprises Finance 2.706% 30/6/2050	3,122,601	0.08	GBP 690,466	Hops Hill No 3 7.698% 21/12/2055	820,518	0.02
GBP 2,350,000	Channel Link Enterprises Finance 3.043% 30/6/2050	2,369,179	0.06	GBP 5,802,440	Hops Hill No2 6.498% 27/11/2054	6,849,809	0.18
GBP 1,167,516	CMF 2020-1 5.799% 16/1/2057	1,365,415	0.04	EUR 10,411,000	HSBC 4.787% 10/3/2032	10,842,163	0.28
GBP 220,000	CMF 2020-1 6.199% 16/1/2057	257,266	0.01	GBP 1,821,917	Lanebrook Mortgage Transaction 2020-1 6.32% 12/6/2057	2,133,643	0.05
GBP 105,000	CMF 2020-1 6.449% 16/1/2057	122,776	0.00	GBP 630,000	Lanebrook Mortgage Transaction 2020-1 7.07% 12/6/2057	738,333	0.02
GBP 4,794,000	Delamare Cards MTN Issuer 5.998% 19/4/2031	5,612,173	0.15	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.47% 12/6/2057	433,260	0.01
GBP 101,632	Dowson 2021-2 6.398% 20/10/2028	118,900	0.00	GBP 266,000	Lanebrook Mortgage Transaction 2021-1 6.171% 20/7/2058	307,338	0.01
GBP 1,300,000	Dowson 2021-2 6.798% 20/10/2028	1,521,592	0.04	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.471% 20/7/2058	181,686	0.00
GBP 1,977,000	Dowson 2022-1 6.948% 20/1/2029	2,319,018	0.06	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.871% 20/7/2058	116,763	0.00
GBP 293,000	Dowson 2022-1 7.448% 20/1/2029	345,664	0.01				
GBP 153,000	Dowson 2022-1 7.898% 20/1/2029	180,235	0.01				

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 205,000	London Cards NO 1 8.948% 15/5/2033	246,499	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B 7.149% 16/10/2056	116,019	0.00
GBP 2,000,000	Mitchells & Butlers Finance 6.469% 15/9/2030	2,116,917	0.05	GBP 2,974,122	Premiertel 6.175% 8/5/2032	3,238,982	0.08
GBP 805,000	Mitchells & Butlers Finance 7.584% 15/6/2036	771,669	0.02	GBP 2,536,663	Residential Mortgage 32 6.471% 20/6/2070	2,970,486	0.08
GBP 4,076,914	Mortimer BTL 2021-1 5.921% 23/6/2053	4,763,802	0.12	GBP 525,000	Residential Mortgage 32 7.421% 20/6/2070	614,765	0.02
GBP 334,000	Mortimer BTL 2021-1 6.321% 23/6/2053	388,137	0.01	EUR 1,368,708	RMAC No 1 4.2% 12/6/2044	1,318,044	0.03
GBP 108,000	Mortimer BTL 2021-1 6.671% 23/6/2053	124,838	0.00	GBP 3,345,000	Sage AR Funding No 1 6.47% 17/11/2030	3,868,146	0.10
EUR 8,277,000	National Grid 3.875% 16/1/2029	8,343,257	0.21	GBP 915,000	Sage AR Funding No 1 7.17% 17/11/2030	1,049,446	0.03
EUR 2,412,000	Nationwide Building Society 1.25% 3/3/2025	2,353,426	0.06	GBP 535,000	Sage AR Funding No 1 7.37% 17/11/2030	605,905	0.02
EUR 3,141,000	Nationwide Building Society 2% 25/7/2029	3,133,964	0.08	EUR 8,875,000	Santander UK 0.1% 12/5/2024	8,810,257	0.23
EUR 3,946,000	NatWest 0.75% 15/11/2025	3,858,675	0.10	EUR 6,195,000	Santander UK 0.603% 13/9/2029	5,278,481	0.14
EUR 5,164,000	NatWest 1.75% 2/3/2026	5,050,211	0.13	EUR 4,041,000	Santander UK 3.53% 25/8/2028	3,973,927	0.10
GBP 3,121,000	Newday Funding Master Issuer - Series 2021-1 6.168% 15/3/2029	3,646,955	0.09	GBP 122,000	Satus 2021-1 7.098% 17/8/2028	142,824	0.00
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.748% 15/3/2029	905,575	0.02	GBP 247,000	Satus 2021-1 8.398% 17/8/2028	290,257	0.01
GBP 677,000	Newday Funding Master Issuer - Series 2021-3 6.548% 15/11/2029	792,455	0.02	EUR 4,650,000	SSE 0.875% 6/9/2025	4,464,120	0.12
GBP 503,000	Newday Funding Master Issuer - Series 2023-1 7.898% 15/11/2031	599,145	0.02	EUR 9,237,000	SSE 4% 21/1/2028	8,971,814	0.23
GBP 421,000	Newday Funding Master Issuer - Series 2023-1 8.898% 15/11/2031	505,089	0.01	USD 5,440,000	Standard Chartered 1.214% 23/3/2025	4,993,260	0.13
GBP 1,296,000	Newday Partnership Master Issuer 8.098% 15/7/2031	1,550,393	0.04	GBP 1,003,487	Stanlington No 2 6.17% 12/6/2045	1,175,001	0.03
EUR 158,124	Newgate Funding 4.255% 1/12/2050	147,450	0.00	GBP 2,261,000	Stanlington No 2 6.72% 12/6/2045	2,644,203	0.07
EUR 17,168,000	NGG Finance 1.625% 5/12/2079	16,850,392	0.43	EUR 19,836,000	Thames Water Utilities Finance 4% 18/4/2027*	18,873,954	0.49
GBP 1,360,000	Oat Hill NO 3 6.898% 29/5/2046	1,601,594	0.04	GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.171% 12/7/2063	182,298	0.00
GBP 698,000	Oat Hill NO 3 7.698% 29/5/2046	823,091	0.02	GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.471% 12/7/2063	123,867	0.00
GBP 139,060	Paragon Mortgages No 26 6.271% 15/5/2045	162,863	0.00	GBP 3,139,198	Together Asset Backed Securitisation 2023-1ST2 6.428% 20/4/2065	3,694,222	0.09
GBP 998,779	Parkmore Point RMBS 2022-1 6.721% 25/7/2045	1,171,315	0.03	GBP 211,000	Together Asset Backed Securitisation 2023-1ST2 7.348% 20/4/2065	252,674	0.01
GBP 2,165,000	Polaris 2023-1 7.949% 23/2/2061	2,606,467	0.07	GBP 157,000	Together Asset Backed Securitisation 2023-1ST2 8.348% 20/4/2065	190,506	0.00
GBP 375,000	Polaris 2023-1 8.849% 23/2/2061	454,554	0.01	GBP 119,000	Together Asset Backed Securitisation 2023-1ST2 9.598% 20/4/2065	145,388	0.00
GBP 283,000	Polaris 2023-1 9.549% 23/2/2061	341,285	0.01	GBP 4,432,628	Tower Bridge Funding 2021-1 6.121% 21/7/2064	5,185,478	0.13
GBP 325,000	Polaris 2023-2 8.398% 27/9/2059	392,416	0.01	GBP 381,999	Tower Bridge Funding 2021-1 6.721% 21/7/2064	446,883	0.01
GBP 471,000	Polaris 2023-2 9.448% 27/9/2059	569,172	0.01	GBP 364,999	Tower Bridge Funding 2021-1 7.071% 21/7/2064	426,931	0.01
GBP 129,000	Polaris 2024-1 0% 26/2/2061	151,794	0.00	GBP 253,000	Tower Bridge Funding 2021-1 7.371% 21/7/2064	295,793	0.01
GBP 100,000	Polaris 2024-1 0% 26/2/2061	117,793	0.00	GBP 1,648,300	Tower Bridge Funding 2021-2 6.001% 20/11/2063	1,927,709	0.05
GBP 177,000	Polaris 2024-1 0% 26/2/2061	207,495	0.01	GBP 140,999	Tower Bridge Funding 2021-2 6.721% 20/11/2063	164,325	0.00
GBP 337,000	Polaris 2024-1 0% 26/2/2061	386,938	0.01				
GBP 1,493,744	Precise Mortgage Funding 2019-1B 6.421% 12/12/2055	1,758,737	0.05				
GBP 115,000	Precise Mortgage Funding 2020-1B 6.649% 16/10/2056	134,441	0.00				
GBP 100,000	Precise Mortgage Funding 2020-1B 6.899% 16/10/2056	116,683	0.00				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 168,999	Tower Bridge Funding 2021-2 7.021% 20/11/2063	195,066	0.01	GBP 486,484	Unique Pub Finance 5.659% 30/6/2027	563,983	0.01
GBP 264,000	Tower Bridge Funding 2022-1 6.471% 20/12/2063	305,811	0.01	GBP 254,564	Unique Pub Finance 7.395% 28/3/2024	297,558	0.01
GBP 2,336,749	Tower Bridge Funding 2023-1 6.721% 20/10/2064	2,752,035	0.07			288,058,256	7.40
GBP 225,000	Tower Bridge Funding 2023-1 7.421% 20/10/2064	265,879	0.01		<b>United States</b>		
GBP 172,000	Tower Bridge Funding 2023-1 8.371% 20/10/2064	204,819	0.01	EUR 5,256,000	American Tower 0.45% 15/1/2027	4,783,695	0.12
GBP 193,000	Tower Bridge Funding 2023-1 9.521% 20/10/2064	229,105	0.01	EUR 5,910,000	American Tower 4.125% 16/5/2027	5,939,870	0.15
GBP 765,000	Tower Bridge Funding 2023-2 7.421% 20/3/2065	901,798	0.02	EUR 4,492,000	Bank of America 0.583% 24/8/2028	4,020,273	0.11
GBP 145,000	Tower Bridge Funding 2023-2 8.421% 20/3/2065	172,025	0.00	EUR 544,000	Bank of America 2.824% 27/4/2033	502,021	0.01
GBP 234,000	Tower Bridge Funding 2023-2 9.521% 20/3/2065	277,856	0.01	EUR 23,572,000	Bank of America 4.916% 22/9/2026	23,770,123	0.61
GBP 1,150,106	Twin Bridges 2020-1 6.47% 12/12/2054	1,344,315	0.03	EUR 7,898,000	Becton Dickinson 0.034% 13/8/2025	7,480,709	0.19
GBP 390,000	Twin Bridges 2020-1 7.47% 12/12/2054	456,827	0.01	EUR 5,525,000	Booking 3.625% 1/3/2032	5,509,861	0.14
GBP 225,000	Twin Bridges 2020-1 8.22% 12/12/2054	263,524	0.01	EUR 5,387,000	Goldman Sachs 1.375% 15/5/2024	5,358,422	0.14
GBP 3,155,162	Twin Bridges 2021-1 6.07% 12/3/2055	3,692,952	0.09	EUR 13,915,000	International Business Machines 3.375% 6/2/2027	13,903,582	0.36
GBP 1,310,000	Twin Bridges 2021-1 6.62% 12/3/2055	1,533,938	0.04	EUR 7,518,000	Kraft Heinz Foods 4.395% 9/5/2025	7,528,074	0.19
GBP 436,000	Twin Bridges 2021-1 6.82% 12/3/2055	509,095	0.01	EUR 4,737,000	McDonald's 3.625% 28/11/2027	4,749,245	0.12
GBP 220,000	Twin Bridges 2021-1 7.32% 12/3/2055	254,501	0.01	EUR 13,457,000	Morgan Stanley 0.495% 26/10/2029*	11,531,973	0.30
GBP 435,000	Twin Bridges 2021-2 6.37% 12/9/2055	502,292	0.01	EUR 11,880,000	National Grid North America 4.151% 12/9/2027	12,006,463	0.31
GBP 187,000	Twin Bridges 2021-2 6.72% 12/9/2055	212,719	0.01	EUR 3,860,000	Stryker 3.375% 11/12/2028	3,833,115	0.10
GBP 2,097,000	Twin Bridges 2022-1 6.22% 1/12/2055	2,426,481	0.06	EUR 5,209,000	Toyota Motor Credit 0.125% 5/11/2027	4,610,916	0.12
GBP 1,498,231	Twin Bridges 2023-1 6.17% 14/6/2055	1,755,322	0.05			115,528,342	2.97
GBP 452,000	Twin Bridges 2023-1 7.72% 14/6/2055	537,573	0.01		<b>Total Bonds</b>	3,558,856,784	91.35
GBP 435,000	Twin Bridges 2023-1 8.72% 14/6/2055	517,254	0.01		<b>Total Transferable Securities and Money</b>		
GBP 228,000	Twin Bridges 2023-2 9.303% 15/5/2056	274,753	0.01		Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	3,558,856,784	91.35
					<b>Total Portfolio</b>	3,558,856,784	91.34
					<b>Other Net Assets</b>	337,231,892	8.66
					<b>Total Net Assets (EUR)</b>	3,896,088,676	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	9,471,774	USD	14,440,000	Bank of America	20/3/2024	(39,211)
CHF	15,454,812	EUR	14,480,000	UBS	20/3/2024	(251,300)
EUR	6,665,869	USD	6,080,000	Deutsche Bank	20/3/2024	(60,013)
EUR	6,554,158	USD	5,980,000	JP Morgan	20/3/2024	(57,115)
EUR	2,494,000,000	HUF	6,500,513	JP Morgan	20/3/2024	167,881

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Euro Short Duration Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	16,382,621	USD	15,000,000	Société Générale	20/3/2024	(90,232)
EUR	14,480,000	CHF	15,648,860	HSBC Bank	20/3/2024	445,348
EUR	1,200,000	CAD	816,702	UBS	17/4/2024	1,173
EUR	35,370,000	JPY	225,256	UBS	17/4/2024	5,957
EUR	3,940,000	USD	3,577,148	UBS	17/4/2024	(47,723)
EUR	11,480,000	NZD	6,534,365	State Street	17/4/2024	83,137
EUR	169,320,000	GBP	196,483,215	Morgan Stanley	17/4/2024	(980,580)
EUR	230,000	USD	210,950	BNP Paribas	17/4/2024	(654)
EUR	12,760,000	GBP	14,876,087	Standard Chartered Bank	17/4/2024	(4,836)
EUR	13,270,000	USD	12,204,918	State Street	17/4/2024	(3,723)
EUR	2,386,000,000	HUF	6,151,056	Deutsche Bank	20/3/2024	92,651
EUR	6,200,000	USD	5,729,098	HSBC Bank	17/4/2024	24,985
EUR	100,340,000	ZAR	4,778,339	HSBC Bank	17/4/2024	(13,112)
GBP	33,895,320	USD	26,730,000	Morgan Stanley	20/3/2024	(16,802)
GBP	17,526,374	EUR	15,000,000	RBS	17/4/2024	(33,125)
GBP	19,486,618	EUR	16,700,000	Morgan Stanley	17/4/2024	(10,800)
HUF	6,458,270	EUR	2,494,000,000	Nomura	20/3/2024	(125,636)
HUF	12,388,898	EUR	4,811,000,000	JP Morgan	20/3/2024	(173,061)
HUF	3,123,450	EUR	1,215,000,000	Société Générale	20/3/2024	(38,386)
HUF	6,163,112	EUR	2,374,000,000	BNP Paribas	20/3/2024	(135,177)
MXN	19,926,291	USD	351,400,000	Morgan Stanley	20/3/2024	567,585
NOK	68,874,844	SEK	72,400,000	Bank of America	20/3/2024	153,733
NOK	34,435,632	SEK	36,300,000	UBS	20/3/2024	85,736
NZD	9,472,358	USD	15,360,000	Goldman Sachs	20/3/2024	(83,201)
SEK	36,300,000	NOK	35,207,149	Deutsche Bank	20/3/2024	(16,820)
SEK	72,400,000	NOK	70,240,308	UBS	20/3/2024	(31,762)
USD	13,100,000	EUR	14,169,929	UBS	20/3/2024	(47,905)
USD	189,400,000	ZAR	10,104,368	JP Morgan	20/3/2024	229,886
USD	5,210,000	EUR	5,719,924	Morgan Stanley	20/3/2024	58,691
USD	117,600,000	MXN	6,735,033	Barclays	20/3/2024	(128,720)
USD	115,400,000	MXN	6,683,731	JP Morgan	20/3/2024	(57,510)
USD	64,600,000	ZAR	3,429,648	UBS	20/3/2024	63,008
USD	193,200,000	ZAR	10,325,849	Barclays	20/3/2024	251,773
USD	26,730,000	GBP	34,121,848	Morgan Stanley	20/3/2024	225,460
USD	10,759,376	EUR	11,600,000	BNP Paribas	17/4/2024	(87,166)
USD	118,400,000	MXN	6,876,559	Morgan Stanley	20/3/2024	(41,436)
USD	4,343,385	EUR	4,700,000	HSBC Bank	17/4/2024	(19,300)
USD	15,360,000	NZD	9,494,200	Morgan Stanley	20/3/2024	103,319
USD	15,330,000	NZD	9,509,368	Barclays	20/3/2024	134,169
USD	8,750,000	EUR	9,497,635	Société Générale	20/3/2024	(1,613)
ZAR	6,540,161	USD	125,800,000	Goldman Sachs	20/3/2024	4,992
ZAR	6,803,125	USD	128,200,000	HSBC Bank	20/3/2024	(122,202)
ZAR	9,713,896	USD	183,324,180	JP Morgan	20/3/2024	(161,414)
ZAR	525,602	USD	9,875,821	Morgan Stanley	20/3/2024	(10,820)
Net unrealised depreciation						(191,871)
<b>CHF Hedged Share Class</b>						
CHF	20,447,909	EUR	19,077,513	BNY Mellon	15/3/2024	(423,782)
EUR	469,343	CHF	494,664	BNY Mellon	15/3/2024	2,039
Net unrealised depreciation						(421,743)
<b>GBP Hedged Share Class</b>						
EUR	78,755	GBP	92,163	BNY Mellon	15/3/2024	208
GBP	12,193,126	EUR	10,441,637	BNY Mellon	15/3/2024	(1,444)
Net unrealised depreciation						(1,236)
<b>USD Hedged Share Class</b>						
EUR	2,463,692	USD	2,281,456	BNY Mellon	15/3/2024	11,656
USD	54,418,707	EUR	58,611,813	BNY Mellon	15/3/2024	(419,708)
Net unrealised depreciation						(408,052)
Total net unrealised depreciation						(1,022,902)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro Short Duration Bond Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(2,064)	EUR	Euro BOBL	March 2024	3,898,900
305	EUR	Euro Bund	March 2024	33,910
(221)	EUR	Euro BUXL	March 2024	1,011,526
11,637	EUR	Euro Schatz	March 2024	(10,288,556)
(259)	EUR	Euro-BTP	March 2024	124,886
(453)	EUR	Euro-OAT	March 2024	712,363
3,001	EUR	Short-Term Euro-BTP	March 2024	(1,588,185)
216	USD	US Ultra 10 Year Note	June 2024	100,979
(202)	CAD	Canadian 10 Year Bond	June 2024	(58,957)
486	USD	US Treasury 5 Year Note (CBT)	June 2024	190,813
(811)	AUD	90 Bay Bank Bill	December 2024	50,458
1,347	AUD	90 Bay Bank Bill	December 2025	(25,712)
Total				(5,837,575)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 150,995,000	Fund receives default protection on CDX.NA.IG.41.V1; and pays Fixed 1%	Bank of America	20/12/2028	(175,816)	(2,871,493)
CDS	EUR 148,967,045	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(1,508,161)	(2,956,967)
IFS	USD 26,160,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.466%	Goldman Sachs	6/12/2033	34,691	34,691
IFS	EUR 43,405,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	Goldman Sachs	15/2/2034	255,277	330,935
IRS	BRL 9,680,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(1,202)	(1,202)
IRS	EUR 47,100,000	Fund receives Fixed 2.611%; and pays Floating EUR ESTR 1 Day	BNP Paribas	7/2/2034	137,142	137,142
IRS	EUR 15,750,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	BNP Paribas	12/2/2064	(246,954)	(166,912)
IRS	EUR 120,745,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.97302%	Goldman Sachs	12/12/2025	716,896	685,424
IRS	KRW 38,657,010,000	Fund receives Fixed 3.645%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	25/8/2026	95,999	95,999
IRS	KRW 17,989,530,000	Fund receives Fixed 3.52%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	30,618	30,618
IRS	KRW 17,989,530,000	Fund receives Fixed 3.71%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	52,587	52,587
IRS	EUR 21,830,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4837%	Goldman Sachs	10/1/2028	337,579	337,578
IRS	EUR 20,085,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4662%	Goldman Sachs	12/1/2028	321,225	321,225
IRS	EUR 5,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.3187%	Goldman Sachs	17/1/2029	(111,252)	(111,252)
IRS	EUR 11,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.6412%	Goldman Sachs	24/1/2030	84,001	84,001
IRS	EUR 4,680,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.7707%	Goldman Sachs	4/3/2032	(9,555)	(9,555)
IRS	EUR 31,700,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.109%	Goldman Sachs	28/6/2032	(857,110)	(857,110)
IRS	EUR 26,795,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	12/2/2044	121,794	28,969
IRS	EUR 5,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5%	Goldman Sachs	4/3/2053	(46,198)	(30,901)

# Euro Short Duration Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 28,970,000	Fund receives Fixed 2.45466%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	24/1/2054	138,925	79,396
IRS	EUR 28,670,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46833%	Goldman Sachs	24/1/2054	(178,090)	(89,413)
IRS	EUR 9,105,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46982%	Goldman Sachs	15/4/2055	3,374	(84,167)
Total					(804,230)	(4,960,407)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
EUR (46,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(92,174)	(494,674)
Total				(92,174)	(494,674)

# Euro-Markets Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Belgium</b>				<b>Ireland</b>			
475,491	Azelis	9,034,329	0.70	4,618,590	AIB	20,146,290	1.55
311,441	KBC	20,405,614	1.57	99,149	Linde	40,905,109	3.16
				61,051,399 4.71			
				<b>Italy</b>			
				285,638	Moncler	19,040,629	1.47
				1,679,863	UniCredit	52,319,333	4.04
				71,359,962 5.51			
<b>Denmark</b>				<b>Netherlands</b>			
100,629	DSV	15,025,750	1.16	236,870	Airbus	36,236,373	2.80
				72,595	ASM International	40,776,612	3.15
<b>Finland</b>				116,239	ASML	101,348,784	7.82
1,714,336	Metso	16,934,211	1.31	140,135	BE Semiconductor Industries <sup>*</sup>	23,542,680	1.82
<b>France</b>				1,099,784	Davide Campari-Milano <sup>*</sup>	10,373,163	0.80
69,199	Capgemini	15,604,374	1.21	89,775	Ferrari	34,985,317	2.70
309,428	Cie de Saint-Gobain	22,031,274	1.70	183,806	IMCD	26,100,452	2.01
22,848	Hermes International	52,904,544	4.08	3,970	QIAGEN	158,284	0.01
119,290	Legrand	11,210,874	0.86	586,260	Stellantis	14,231,461	1.10
44,772	L'Oreal	19,842,950	1.53	529,599	STMicroelectronics	22,298,766	1.72
104,315	LVMH Moët Hennessy Louis Vuitton	87,958,408	6.79	310,051,892 23.93			
96,555	Pernod Ricard	15,086,719	1.16	<b>Spain</b>			
209,003	Safran	40,513,141	3.13	2,140,038	Banco Bilbao Vizcaya Argentaria <sup>*</sup>	19,636,988	1.52
255,710	Sanofi	22,614,993	1.75	5,875,831	CaixaBank	24,519,843	1.89
39,590	Sartorius Stedim Biotech <sup>*</sup>	10,138,999	0.78	44,156,831 3.41			
331,066	Schneider Electric	69,623,180	5.37	<b>Sweden</b>			
495,880	TotalEnergies	29,395,766	2.27	478,203	Beijer Ref <sup>*</sup>	6,223,530	0.48
323,926	Vinci	38,346,360	2.96	<b>United Kingdom</b>			
435,271,582 33.59				790,779	Allfunds	5,274,496	0.41
<b>Germany</b>				739,111	RELX	29,913,990	2.31
366,209	AIXTRON <sup>*</sup>	9,532,420	0.74	35,188,486 2.72			
142,015	Beiersdorf	18,916,398	1.46	Total Common Stocks (Shares)			
1,275,998	Commerzbank	13,761,638	1.06	1,282,720,722 99.00			
164,438	CTS Eventim	12,086,193	0.93	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
137,579	Merck	21,778,756	1.68	1,282,720,722 99.00			
158,080	MTU Aero Engines	34,840,832	2.69	Total Portfolio			
74,717	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	32,330,046	2.50	1,282,720,722 99.00			
362,256	SAP	62,757,230	4.84	Other Net Assets			
284,663	Siemens	52,013,623	4.01	12,983,091 1.00			
258,017,136 19.91				Total Net Assets (EUR)			
				1,295,703,813 100.00			

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>CHF Hedged Share Class</b>						
CHF	19,800,296	EUR	18,493,210	BNY Mellon	15/3/2024	(389,481)
EUR	547,295	CHF	576,332	BNY Mellon	15/3/2024	1,888
Net unrealised depreciation						(387,593)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Euro-Markets Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>GBP Hedged Share Class</b>						
EUR	77,828	GBP	91,126	BNY Mellon	15/3/2024	254
GBP	3,900,981	EUR	3,340,111	BNY Mellon	15/3/2024	(1,059)
Net unrealised depreciation						(805)
<b>HKD Hedged Share Class</b>						
EUR	126,284	HKD	15,028	BNY Mellon	15/3/2024	159
HKD	641,047	EUR	5,393,809	BNY Mellon	15/3/2024	(5,986)
Net unrealised depreciation						(5,827)
<b>SGD Hedged Share Class</b>						
EUR	18,426	SGD	12,711	BNY Mellon	15/3/2024	66
SGD	542,144	EUR	784,617	BNY Mellon	15/3/2024	(3,709)
Net unrealised depreciation						(3,643)
<b>USD Hedged Share Class</b>						
EUR	1,653,274	USD	1,537,308	BNY Mellon	15/3/2024	14,150
USD	51,500,109	EUR	55,467,929	BNY Mellon	15/3/2024	(397,568)
Net unrealised depreciation						(383,418)
Total net unrealised depreciation						(781,286)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Industrial	26.47
Technology	21.30
Consumer Cyclical	19.78
Financials	14.54
Consumer Non-cyclical	11.48
Basic Materials	3.16
Energy	2.27
Other Net Assets	1.00
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# European Equity Income Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Belgium</b>							
1,111,022	Azelis	21,109,418	1.41	839,511	Experian	33,320,476	2.23
416,216	KBC*	27,270,472	1.83	<b>Netherlands</b>			
		48,379,890	3.24	63,365	ASML	55,247,943	3.70
<b>Denmark</b>				611,946	ASR Nederland	26,044,422	1.74
682,468	Novo Nordisk	75,261,339	5.04	862,711	Ferrovial	29,720,394	1.99
2,319,926	Tryg	45,705,231	3.06	948,581	STMicroelectronics*	39,940,003	2.68
		120,966,570	8.10	150,952,762 10.11			
<b>Finland</b>				<b>Spain</b>			
2,432,954	Nordea Bank	27,403,997	1.83	412,466	Industria de Diseno Textil	16,956,477	1.14
926,396	Sampo*	38,209,203	2.56	<b>Sweden</b>			
588,971	UPM-Kymmene*	18,287,550	1.23	1,127,208	Assa Abloy	29,923,873	2.01
		83,900,750	5.62	1,102,547	Epiroc	18,549,306	1.24
<b>France</b>				3,395,637	Hexagon*	36,761,127	2.46
431,269	BNP Paribas	23,935,430	1.60	3,736,285	Tele2	29,008,458	1.94
597,123	Cie de Saint-Gobain	42,515,158	2.85	1,865,407	Volvo	47,546,266	3.19
3,129,019	Engie	46,653,673	3.12	161,789,030 10.84			
63,754	LVMH Moet Hennessy Louis Vuitton	53,757,373	3.60	<b>Switzerland</b>			
258,748	Pernod Ricard	40,429,375	2.71	305,090	Nestle	29,671,633	1.99
481,294	Sanofi	42,565,641	2.85	335,395	Novartis*	31,535,527	2.11
158,149	Schneider Electric	33,258,735	2.23	12,723	Partners	16,860,016	1.13
193,684	Thales	26,457,234	1.77	78,067,176 5.23			
472,940	Vinci	55,986,637	3.75	<b>United Kingdom</b>			
		365,559,256	24.48	271,479	AstraZeneca	32,096,968	2.15
<b>Germany</b>				3,488,532	HSBC	25,210,662	1.69
209,791	Merck	33,209,915	2.22	195,542	London Stock Exchange	20,209,083	1.35
153,475	MTU Aero Engines*	33,825,890	2.27	3,139,019	Phoenix	18,273,991	1.22
171,906	Siemens	31,410,665	2.10	945,744	RELX	38,277,033	2.56
		98,446,470	6.59	3,145,442	Segro	31,427,683	2.11
<b>Ireland</b>				15,636,642	Taylor Wimpey	25,195,712	1.69
605,619	CRH	46,730,400	3.13	190,691,132 12.77			
78,911	Linde	32,555,679	2.18	<b>Total Common Stocks (Shares)</b>			
		79,286,079	5.31	1,489,758,607 99.78			
<b>Italy</b>				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
3,223,327	Enel	19,017,630	1.28	1,489,758,607 99.78			
1,362,174	UniCredit	42,424,909	2.84	<b>Total Portfolio</b>			
		61,442,539	4.12	1,489,758,607 99.78			
				<b>Other Net Assets</b>			
				3,294,990 0.22			
				<b>Total Net Assets (EUR)</b>			
				1,493,053,597 100.00			

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

# European Equity Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>AUD Hedged Share Class</b>						
AUD	26,883,973	EUR	44,471,464	BNY Mellon	15/3/2024	(134,204)
EUR	1,461,302	AUD	881,551	BNY Mellon	15/3/2024	2,570
Net unrealised depreciation						(131,634)
<b>CAD Hedged Share Class</b>						
CAD	4,614,140	EUR	6,700,766	BNY Mellon	15/3/2024	(56,212)
EUR	81,609	CAD	55,784	BNY Mellon	15/3/2024	273
Net unrealised depreciation						(55,939)
<b>CNH Hedged Share Class</b>						
CNY	1,009,257	EUR	7,826,659	BNY Mellon	15/3/2024	(7,720)
EUR	611,748	CNY	79,097	BNY Mellon	15/3/2024	815
Net unrealised depreciation						(6,905)
<b>GBP Hedged Share Class</b>						
EUR	636,404	GBP	744,423	BNY Mellon	15/3/2024	1,355
GBP	30,340,976	EUR	25,980,956	BNY Mellon	15/3/2024	(5,546)
Net unrealised depreciation						(4,191)
<b>HKD Hedged Share Class</b>						
EUR	9,463,295	HKD	1,124,528	BNY Mellon	15/3/2024	10,331
HKD	54,565,157	EUR	459,078,222	BNY Mellon	15/3/2024	(513,882)
Net unrealised depreciation						(503,551)
<b>NZD Hedged Share Class</b>						
EUR	188,326	NZD	106,444	BNY Mellon	15/3/2024	465
NZD	5,351,089	EUR	9,495,653	BNY Mellon	15/3/2024	(7,503)
Net unrealised depreciation						(7,038)
<b>SGD Hedged Share Class</b>						
EUR	3,611,064	SGD	2,485,498	BNY Mellon	15/3/2024	7,443
SGD	98,104,134	EUR	141,973,153	BNY Mellon	15/3/2024	(676,551)
Net unrealised depreciation						(669,108)
<b>USD Hedged Share Class</b>						
EUR	8,988,429	USD	8,315,585	BNY Mellon	15/3/2024	34,539
USD	176,005,674	EUR	189,569,070	BNY Mellon	15/3/2024	(1,355,897)
Net unrealised depreciation						(1,321,358)
Total net unrealised depreciation						(2,699,724)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Industrial	25.80
Consumer Non-cyclical	23.86
Financials	22.96
Consumer Cyclical	11.03
Technology	6.38
Utilities	4.40
Basic Materials	3.41
Communications	1.94
Other Net Assets	0.22
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# European Focus Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				36,721	Ferrari	14,310,174	4.00
				70,688	IMCD	10,037,696	2.80
				183,667	STMicroelectronics	7,733,299	2.16
						62,379,691	17.43
<b>COMMON STOCKS (SHARES)</b>				<b>Spain</b>			
<b>Belgium</b>				1,445,251	CaixaBank	6,031,032	1.69
143,734	KBC	9,417,452	2.63	<b>Sweden</b>			
<b>Denmark</b>				566,844	Atlas Copco	9,134,084	2.56
61,091	DSV	9,122,004	2.55	287,596	Epiroc	4,838,530	1.35
309,051	Novo Nordisk	34,081,586	9.52				
				13,972,614			
				3.91			
<b>France</b>				<b>Switzerland</b>			
162,075	Cie de Saint-Gobain	11,539,740	3.23	19,733	Lonza	9,598,803	2.69
4,676	Hermes International	10,827,278	3.02	9,131	Partners	12,100,040	3.38
23,351	L'Oreal	10,349,163	2.89	24,567	Sika	6,596,071	1.84
27,451	LVMH Moet Hennessy Louis Vuitton	23,146,683	6.47	29,610	Straumann*	4,335,279	1.21
73,249	Schneider Electric	15,404,265	4.30	32,630,193			
97,528	TotalEnergies	5,781,460	1.62	<b>United Kingdom</b>			
				380,821	Allfunds	2,540,076	0.71
				112,210	Ashtead	7,441,978	2.08
				743,835	Auto Trader	6,495,421	1.81
				3,583,407	JD Sports Fashion	4,974,584	1.39
				82,293	London Stock Exchange	8,504,905	2.38
				411,398	RELX	16,650,483	4.65
				46,607,447			
				13.02			
				Total Common Stocks (Shares)			
				354,115,850			
				98.95			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				354,115,850			
				98.95			
				Total Portfolio			
				354,115,850			
				98.95			
				Other Net Assets			
				3,755,342			
				1.05			
				Total Net Assets (EUR)			
				357,871,192			
				100.00			

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>SGD Hedged Share Class</b>						
EUR	166	SGD	115	BNY Mellon	15/3/2024	1
SGD	8,338	EUR	12,066	BNY Mellon	15/3/2024	(57)
Net unrealised depreciation						(56)
<b>USD Hedged Share Class</b>						
EUR	219,064	USD	204,252	BNY Mellon	15/3/2024	2,428
USD	5,526,463	EUR	5,952,589	BNY Mellon	15/3/2024	(42,349)
Net unrealised depreciation						(39,921)
Total net unrealised depreciation						(39,977)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# European Focus Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
TRS	EUR 52,887	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 26 basis points>	Goldman Sachs	19/8/2026	80,124	1,647,166
Total					80,124	1,647,166

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

EUR - 1D Euro Short Term Rate (ESTR)

TRS: Total Return Swaps

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Consumer Non-cyclical	23.04
Industrial	22.65
Consumer Cyclical	17.68
Financials	16.80
Technology	10.63
Basic Materials	4.72
Communications	1.81
Energy	1.62
Other Net Assets	1.05
	100.00

# European Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				141,879	Ferrari	55,290,246	3.90
				275,024	IMCD	39,053,408	2.76
				714,885	STMicroelectronics	30,100,233	2.13
						243,187,814	17.17
<b>COMMON STOCKS (SHARES)</b>				<b>Spain</b>			
<b>Belgium</b>				5,673,065	CaixaBank*	23,673,700	1.67
552,316	KBC	36,187,744	2.56	<b>Sweden</b>			
<b>Denmark</b>				2,206,417	Atlas Copco	35,554,049	2.51
236,584	DSV	35,326,317	2.50	1,093,013	Epiroc	18,388,906	1.30
1,202,203	Novo Nordisk	132,576,776	9.36			53,942,955	3.81
						167,903,093	11.86
<b>France</b>				<b>Switzerland</b>			
641,386	Cie de Saint-Gobain	45,666,683	3.22	76,521	Lonza	37,222,419	2.63
18,725	Hermes International	43,357,738	3.06	35,715	Partners*	47,328,105	3.34
91,704	L'Oreal	40,643,213	2.87	96,306	Sika	25,857,500	1.82
109,165	LVMH Moet Hennessy Louis Vuitton	92,047,928	6.50	115,022	Straumann*	16,840,677	1.19
286,050	Schneider Electric	60,156,315	4.25			127,248,701	8.98
387,322	TotalEnergies	22,960,448	1.62	<b>United Kingdom</b>			
				1,535,151	Allfunds	10,239,457	0.72
				440,902	Ashtead	29,241,449	2.06
				2,920,663	Auto Trader	25,504,228	1.80
				14,391,791	JD Sports Fashion	19,979,079	1.41
				321,920	London Stock Exchange	33,270,131	2.35
				1,598,038	RELX	64,677,284	4.57
						182,911,628	12.91
				Total Common Stocks (Shares)		1,383,255,693	97.67
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,383,255,693	97.67
				Total Portfolio		1,383,255,693	97.67
				Other Net Assets		33,001,973	2.33
				Total Net Assets (EUR)		1,416,257,666	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>AUD Hedged Share Class</b>						
AUD	2,217,481	EUR	3,668,099	BNY Mellon	15/3/2024	(11,105)
EUR	68,904	AUD	41,535	BNY Mellon	15/3/2024	89
Net unrealised depreciation						(11,016)
<b>CAD Hedged Share Class</b>						
CAD	664,058	EUR	964,390	BNY Mellon	15/3/2024	(8,071)
EUR	39,759	CAD	27,222	BNY Mellon	15/3/2024	179
Net unrealised depreciation						(7,892)
<b>CNH Hedged Share Class</b>						
CNY	59,229	EUR	459,316	BNY Mellon	15/3/2024	(454)
EUR	6,303	CNY	814	BNY Mellon	15/3/2024	8
Net unrealised depreciation						(446)

# European Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>GBP Hedged Share Class</b>						
EUR	91,572	GBP	107,257	BNY Mellon	15/3/2024	338
GBP	3,978,552	EUR	3,406,843	BNY Mellon	15/3/2024	(714)
Net unrealised depreciation						(376)
<b>HKD Hedged Share Class</b>						
EUR	2,464,725	HKD	292,953	BNY Mellon	15/3/2024	2,759
HKD	10,977,768	EUR	92,365,680	BNY Mellon	15/3/2024	(102,752)
Net unrealised depreciation						(99,993)
<b>NZD Hedged Share Class</b>						
EUR	19,516	NZD	11,025	BNY Mellon	15/3/2024	43
NZD	839,091	EUR	1,487,984	BNY Mellon	15/3/2024	(1,743)
Net unrealised depreciation						(1,700)
<b>SGD Hedged Share Class</b>						
EUR	318,422	SGD	219,977	BNY Mellon	15/3/2024	1,464
SGD	8,880,511	EUR	12,852,718	BNY Mellon	15/3/2024	(60,470)
Net unrealised depreciation						(59,006)
<b>USD Hedged Share Class</b>						
EUR	1,984,594	USD	1,846,084	BNY Mellon	15/3/2024	17,683
USD	73,558,221	EUR	79,231,876	BNY Mellon	15/3/2024	(561,981)
Net unrealised depreciation						(544,298)
Total net unrealised depreciation						(724,727)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
TRS	EUR 200,330	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 26 basis points>	Goldman Sachs	19/8/2026	303,500	6,239,278
Total					303,500	6,239,278

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:  
EUR - 1D Euro Short Term Rate (ESTR)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Consumer Non-cyclical	22.68
Industrial	22.31
Consumer Cyclical	17.63
Financials	16.47
Technology	10.51
Basic Materials	4.65
Communications	1.80
Energy	1.62
Other Net Assets	2.33
100.00	

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# European High Yield Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 635,000	Crown European 3.375% 15/5/2025	631,711	0.19
<b>FUNDS</b>				EUR 800,000	Electricite de France 2.875% 15/12/2026	749,600	0.22
<b>Ireland</b>				EUR 4,000,000	Electricite de France 3.375% 15/6/2030*	3,559,000	1.05
55,848	BlackRock ICS Euro Liquidity Fund <sup>†</sup>	5,718,109	1.69	EUR 600,000	Electricite de France 4% 4/7/2024	597,000	0.18
Total Funds		5,718,109	1.69	EUR 300,000	Electricite de France 5.375% 29/1/2025	300,075	0.09
<b>COMMON STOCKS (SHARES)</b>				GBP 1,300,000	Electricite de France 6% 29/1/2026	1,487,716	0.44
<b>Luxembourg</b>				EUR 1,068,000	Elior 3.75% 15/7/2026*	998,201	0.30
67,775	ADLER	15,331	0.01	EUR 1,900,000	Eutelsat 1.5% 13/10/2028*	1,242,400	0.37
Total Common Stocks (Shares)		15,331	0.01	EUR 900,000	Eutelsat 2% 2/10/2025	841,342	0.25
<b>BONDS</b>				EUR 1,300,000	Forvia 2.75% 15/2/2027	1,234,031	0.37
<b>Austria</b>				EUR 563,000	Forvia 3.75% 15/6/2028*	540,241	0.16
EUR 600,000	ams-OSRAM 0% 5/3/2025	554,750	0.16	EUR 463,000	Forvia 7.25% 15/6/2026*	488,759	0.14
EUR 700,000	ams-OSRAM 2.125% 3/11/2027	518,468	0.15	EUR 800,000	Goldstory 5.375% 1/3/2026*	810,384	0.24
EUR 1,210,000	ams-OSRAM 10.5% 30/3/2029*	1,233,849	0.37	EUR 638,000	Goldstory 6.75% 1/2/2030	641,394	0.19
		2,307,067	0.68	EUR 438,000	Goldstory 7.922% 1/2/2030	441,276	0.13
<b>Belgium</b>				EUR 2,500,000	iliad 5.375% 14/6/2027	2,539,975	0.75
EUR 1,000,000	KBC 8% 5/9/2028	1,057,000	0.31	EUR 1,500,000	iliad 5.375% 15/2/2029	1,522,522	0.45
<b>Cyprus</b>				EUR 500,000	iliad 5.625% 15/2/2030*	513,205	0.15
EUR 842,000	Bank of Cyprus 2.5% 24/6/2027	789,038	0.23	EUR 200,000	liad 5.125% 15/10/2026*	198,840	0.06
<b>Finland</b>				USD 653,000	liad 6.5% 15/10/2026	594,696	0.18
EUR 670,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	628,641	0.18	EUR 1,164,000	La Financiere Atalian 5.125% 15/5/2025	909,305	0.27
USD 1,377,000	Ahlstrom 3 Oy 4.875% 4/2/2028	1,158,559	0.35	GBP 300,000	La Financiere Atalian 6.625% 15/5/2025	272,746	0.08
EUR 870,000	SBB Treasury 0.75% 14/12/2028	540,314	0.16	EUR 800,000	Loxam 6.375% 15/5/2028*	830,740	0.24
EUR 1,480,000	SBB Treasury 1.125% 26/11/2029	910,126	0.27	EUR 1,177,000	Loxam 6.375% 31/5/2029	1,222,856	0.36
		3,237,640	0.96	EUR 700,000	Novafives 5% 15/6/2025	692,874	0.20
<b>France</b>				EUR 398,000	Paprec 7.25% 17/11/2029	423,683	0.12
EUR 600,000	Accor 2.625% 30/1/2025	589,902	0.17	EUR 1,033,000	Picard Groupe 3.875% 1/7/2026	1,009,840	0.30
EUR 600,000	Accor 7.25% 11/1/2029	654,573	0.19	EUR 5,500,000	RCI Banque 2.625% 18/2/2030	5,403,750	1.60
EUR 240,000	Altice France 2.125% 15/2/2025*	233,400	0.07	EUR 600,000	Societe Generale 7.875% 18/1/2029	617,610	0.18
EUR 577,000	Altice France 2.5% 15/1/2025	559,782	0.16	USD 652,000	Societe Generale 8% 29/9/2025	603,448	0.18
EUR 446,000	Altice France 3.375% 15/1/2028	363,459	0.11	EUR 138,000	Tereos Finance Groupe I 4.75% 30/4/2027	138,883	0.04
EUR 954,000	Altice France 4% 15/7/2029	749,491	0.22	EUR 825,000	Tereos Finance Groupe I 7.25% 15/4/2028*	875,647	0.26
EUR 376,000	Altice France 4.125% 15/1/2029	299,789	0.09	EUR 1,334,000	Vallourec SACA 8.5% 30/6/2026	1,342,004	0.40
EUR 280,000	Altice France 4.25% 15/10/2029*	220,156	0.06	EUR 23,295	Worldline 0% 30/7/2026	2,095,321	0.62
EUR 687,000	Altice France 5.875% 1/2/2027	620,176	0.18			47,859,956	14.13
EUR 1,160,000	Altice France 11.5% 1/2/2027	1,186,100	0.35	<b>Germany</b>			
EUR 400,000	Atos 0% 6/11/2024	129,820	0.04	EUR 1,800,000	Bayer 4.5% 25/3/2082	1,685,790	0.50
EUR 500,000	Atos 1.75% 7/5/2025*	133,820	0.04	EUR 600,000	Bayer 6.625% 25/9/2083*	593,292	0.17
EUR 300,000	Atos 2.5% 7/11/2028	59,295	0.01	EUR 800,000	Bayer 7% 25/9/2083	804,800	0.24
EUR 925,000	AXA 6.375% 16/7/2033*	947,473	0.28	EUR 1,600,000	BRANICKS 2.25% 22/9/2026	501,600	0.15
EUR 1,149,000	Banijay Entertainment 7% 1/5/2029	1,206,140	0.36	EUR 1,231,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	1,201,431	0.35
USD 260,000	BNP Paribas 5.971% 28/3/2024	239,516	0.07	EUR 573,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	606,733	0.18
EUR 1,000,000	BNP Paribas 6.875% 6/12/2029*	1,027,525	0.30	EUR 300,000	Commerzbank 4.625% 17/1/2031	301,873	0.09
EUR 800,000	BNP Paribas 7.375% 11/6/2030	842,000	0.25	EUR 3,000,000	Commerzbank 6.125% 9/10/2025	2,904,750	0.86
EUR 449,000	Burger King France 8.647% 1/11/2026*	454,460	0.13				
GBP 1,600,000	Clariane 4.125% 2/4/2024	972,004	0.29				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# European High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 600,000	Commerzbank 6.5% 9/10/2029*	562,770	0.17	EUR 200,000	Avoca CLO XV 8.072% 15/4/2031	195,026	0.06
EUR 400,000	Commerzbank 6.5% 6/12/2032	416,020	0.12	EUR 1,480,000	Bank of Ireland 7.5% 19/5/2025*	1,491,781	0.44
EUR 1,300,000	Commerzbank 6.75% 5/10/2033	1,369,524	0.41	EUR 800,000	BlueMountain Fuji Eur CLO IV 10.155% 25/2/2034	788,355	0.23
GBP 700,000	Commerzbank 8.625% 28/2/2033	856,563	0.25	EUR 194,000	Cairn CLO XVI 9.144% 15/1/2037	196,060	0.06
EUR 1,400,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	915,600	0.27	EUR 250,000	CIFC European Funding CLO I 7.142% 15/7/2032	246,922	0.07
EUR 600,000	Deutsche Bank 6.75% 30/10/2028*	552,000	0.16	EUR 600,000	CIFC European Funding CLO III 9.552% 15/1/2034	600,098	0.18
EUR 400,000	Deutsche Bank 10% 1/12/2027	418,400	0.12	EUR 200,000	Contego CLO VII 7.908% 14/5/2032	200,276	0.06
EUR 600,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	605,973	0.18	EUR 800,000	Contego CLO VIII 10.008% 25/1/2034	792,131	0.23
EUR 466,000	Gruenthal 4.125% 15/5/2028	458,824	0.14	EUR 1,400,000	CVC Cordatus Loan Fund XXVII 10.522% 15/4/2035	1,417,448	0.42
EUR 664,000	Gruenthal 6.75% 15/5/2030	708,754	0.21	EUR 629,087	Fair Oaks Loan Funding III 10.052% 15/10/2034	622,025	0.18
EUR 1,206,000	HT Troplast 9.375% 15/7/2028*	1,249,597	0.37	EUR 117,693	Invesco Euro CLO III 12.012% 15/7/2032	115,611	0.04
EUR 225,909	IHO Verwaltungs 3.75% 15/9/2026	223,718	0.07	EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 10.002% 15/4/2034	700,971	0.21
EUR 352,000	IHO Verwaltungs 3.875% 15/5/2027*	343,626	0.10	EUR 148,000	OCP Euro CLO 2017-2 8.942% 15/1/2032	148,019	0.04
EUR 1,414,000	IHO Verwaltungs 8.75% 15/5/2028	1,537,159	0.45	EUR 372,000	Palmer Square European CLO 2022-2 7.917% 15/1/2038	375,033	0.11
EUR 280,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027*	258,095	0.08	EUR 690,000	Palmer Square European CLO 2023-1 10.142% 15/7/2036	701,172	0.21
EUR 856,000	PCF 4.75% 15/4/2026*	671,562	0.20	EUR 500,000	Providus CLO V 6.851% 15/2/2035	489,795	0.15
EUR 200,000	Schaeffler 4.5% 14/8/2026	201,869	0.06	EUR 1,000,000	Rockfield Park CLO 6.942% 16/7/2034	986,439	0.29
EUR 400,000	Schaeffler 4.75% 14/8/2029	405,628	0.12	GBP 973,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	1,014,122	0.30
EUR 1,494,636	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026*	1,497,670	0.44			17,605,253	5.20
EUR 1,620,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	1,599,442	0.47		<b>Italy</b>		
EUR 2,655,000	Tele Columbus 3.875% 2/5/2025	1,655,419	0.49	EUR 1,294,000	Azzurra Aeroporti 2.125% 30/5/2024	1,285,382	0.38
EUR 292,500	TK Elevator Holdco 6.625% 15/7/2028	282,438	0.08	EUR 368,000	Azzurra Aeroporti 2.625% 30/5/2027	347,431	0.10
EUR 1,500,000	TK Elevator Midco 4.375% 15/7/2027	1,456,800	0.43	EUR 1,221,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	1,244,602	0.37
EUR 963,000	TUI Cruises 6.5% 15/5/2026*	970,502	0.29	EUR 1,347,000	Banco BPM 2.875% 29/6/2031	1,288,069	0.38
EUR 548,000	WEPA Hygieneprodukte 5.625% 15/1/2031	552,795	0.16	EUR 1,283,000	Banco BPM 3.375% 19/1/2032*	1,218,850	0.36
EUR 600,000	ZF Finance 2% 6/5/2027	555,231	0.16	EUR 850,000	Banco BPM 4.875% 17/1/2030	860,846	0.26
EUR 600,000	ZF Finance 2.25% 3/5/2028	546,309	0.16	EUR 1,175,000	Banco BPM 6% 14/6/2028	1,228,780	0.36
EUR 700,000	ZF Finance 2.75% 25/5/2027	661,850	0.20	EUR 928,000	Cedacri Mergeco 8.526% 15/5/2028*	931,480	0.27
EUR 200,000	ZF Finance 3.75% 21/9/2028*	192,004	0.06	EUR 737,000	Cedacri Mergeco 9.401% 15/5/2028	741,319	0.22
EUR 1,200,000	ZF Finance 5.75% 3/8/2026	1,230,324	0.36	EUR 477,000	Cerved 9.175% 15/2/2029*	462,256	0.14
		31,556,735	9.32	EUR 669,000	Engineering - Ingegneria Informatica - 5.875% 30/9/2026	656,804	0.19
	<b>Greece</b>			EUR 1,693,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	1,826,739	0.54
EUR 1,250,000	Alpha Bank 5% 12/5/2030	1,248,113	0.37	EUR 489,000	Fiber Bidco 7.97% 15/1/2030	494,858	0.15
	<b>Ireland</b>			EUR 1,489,000	Fiber Bidco 11% 25/10/2027	1,627,254	0.48
EUR 2,428,000	AIB 5.25% 9/10/2024	2,395,829	0.71				
EUR 666,000	AIB 6.25% 23/6/2025	660,505	0.19				
EUR 634,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	573,390	0.17				
EUR 1,597,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	1,443,512	0.43				
GBP 987,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	832,069	0.24				
EUR 370,000	Arini European CLO I 9.972% 15/7/2036	374,479	0.11				
EUR 250,000	Aurium CLO VIII 6.916% 23/6/2034	244,185	0.07				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# European High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,625,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	1,571,976	0.47	EUR 600,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	543,780	0.16
EUR 583,000	IMA Industria Macchine Automatiche 7.942% 15/1/2028*	586,410	0.17	GBP 1,606,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	1,655,809	0.49
EUR 756,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	689,510	0.21	EUR 269,000	Altice Financing 2.25% 15/1/2025*	261,132	0.08
EUR 761,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	671,198	0.20	EUR 2,148,000	Altice Financing 4.25% 15/8/2029*	1,894,600	0.56
EUR 1,245,000	Inter Media and Communication 6.75% 9/2/2027*	1,213,975	0.36	USD 400,000	Altice Financing 5.75% 15/8/2029	318,375	0.09
GBP 1,030,000	Intesa Sanpaolo 5.148% 10/6/2030*	1,102,272	0.33	USD 1,025,000	Altice Financing 9.625% 15/7/2027	946,934	0.28
EUR 3,450,000	Intesa Sanpaolo 5.5% 1/3/2028*	3,264,562	0.97	EUR 400,000	Aroundtown 0% 16/7/2026*	344,577	0.10
GBP 514,000	Intesa Sanpaolo 8.505% 20/9/2032	650,665	0.19	EUR 500,000	Aroundtown 0.375% 15/4/2027	411,223	0.12
EUR 500,000	Intesa Sanpaolo 9.125% 7/9/2029	547,828	0.16	EUR 2,500,000	Aroundtown 3.375% 23/9/2024	1,251,875	0.37
EUR 250,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	207,851	0.06	EUR 392,000	Cidron Aida Finco 5% 1/4/2028*	381,165	0.11
EUR 836,000	Lottomatica 7.937% 15/12/2030*	849,405	0.25	GBP 795,000	Cidron Aida Finco 6.25% 1/4/2028	900,742	0.26
EUR 1,452,000	Lottomatica 9.75% 30/9/2027*	1,564,327	0.46	EUR 377,000	Cirsa Finance International 6.5% 15/3/2029	381,713	0.11
EUR 2,600,000	Nexi 0% 24/2/2028	2,263,840	0.67	EUR 342,000	Cirsa Finance International 7.875% 31/7/2028	362,147	0.11
EUR 706,000	Nexi 2.125% 30/4/2029*	627,041	0.19	EUR 550,000	Cirsa Finance International 8.412% 31/7/2028	561,907	0.17
EUR 1,428,000	Poste Italiane 2.625% 24/3/2029	1,229,865	0.36	EUR 195,000	Cirsa Finance International 8.412% 31/7/2028	198,654	0.06
EUR 1,178,000	Rekeep 7.25% 1/2/2026	1,066,160	0.31	GBP 1,164,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	963,711	0.29
EUR 1,673,000	Telecom Italia 1.625% 18/1/2029	1,451,662	0.43	EUR 1,417,131	Codere Finance 2 Luxembourg 11% 30/9/2026	781,789	0.23
EUR 500,000	Telecom Italia 2.375% 12/10/2027	466,860	0.14	EUR 927,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	834,068	0.25
EUR 400,000	Telecom Italia 5.25% 17/3/2055	381,908	0.11	EUR 476,000	Dana Financing Luxembourg 3% 15/7/2029*	425,463	0.13
USD 983,000	Telecom Italia 5.303% 30/5/2024	903,512	0.27	EUR 967,000	Dana Financing Luxembourg 8.5% 15/7/2031	1,065,847	0.31
EUR 1,867,000	Telecom Italia 6.875% 15/2/2028	1,985,321	0.59	EUR 1,196,000	Ephios Subco 3 7.875% 31/1/2031	1,278,943	0.38
EUR 1,301,000	Telecom Italia 7.875% 31/7/2028*	1,436,109	0.42	EUR 1,200,000	European TopSoho 4% 21/9/2021***	546,000	0.16
EUR 802,000	UniCredit 2% 23/9/2029	790,973	0.23	EUR 399,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	315,834	0.09
EUR 655,000	UniCredit 2.731% 15/1/2032	621,431	0.18	GBP 1,119,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,024,203	0.30
EUR 600,000	UniCredit 7.5% 3/6/2026	620,250	0.18	EUR 932,000	Herens Midco 5.25% 15/5/2029*	664,823	0.19
		40,979,581	12.11	EUR 349,000	Kleopatra 2 6.5% 1/9/2026	220,034	0.06
<b>Japan</b>				EUR 1,711,000	Kleopatra Finco 4.25% 1/3/2026*	1,513,209	0.45
EUR 2,092,000	SoftBank 2.125% 6/7/2024	2,069,176	0.61	EUR 601,000	Monitchem HoldCo 3 8.75% 1/5/2028	630,972	0.19
EUR 938,000	SoftBank 3.375% 6/7/2029	871,327	0.26	EUR 1,343,000	Motion Finco 7.375% 15/6/2030	1,400,104	0.41
EUR 1,774,000	SoftBank 3.875% 6/7/2032*	1,600,051	0.47	EUR 1,714,000	Rossini 6.75% 30/10/2025	1,718,285	0.51
EUR 520,000	SoftBank 4% 19/9/2029	495,024	0.15	EUR 426,000	SES 2.875% 27/5/2026	401,535	0.12
EUR 405,000	SoftBank 4.75% 30/7/2025*	408,969	0.12	USD 1,375,000	Stena International 7.25% 15/1/2031	1,259,882	0.37
EUR 320,000	SoftBank 5% 15/4/2028	321,765	0.09	USD 250,000	Stena International 7.625% 15/2/2031	231,073	0.07
		5,766,312	1.70	EUR 1,302,000	Summer BC Holdco B 5.75% 31/10/2026	1,290,816	0.38
<b>Jersey</b>				USD 648,000	Telecom Italia Capital 6% 30/9/2034	553,794	0.16
EUR 1,626,000	Ardonagh Finco 6.875% 15/2/2031	1,614,317	0.48				
GBP 511,000	CPUK Finance 3.588% 28/8/2025	578,105	0.17				
GBP 147,000	CPUK Finance 4.5% 28/8/2027	155,738	0.05				
GBP 600,000	CPUK Finance 4.875% 28/8/2025	690,961	0.20				
GBP 1,780,000	Galaxy Bidco 6.5% 31/7/2026	2,065,864	0.61				
		5,104,985	1.51				
<b>Luxembourg</b>							
EUR 800,000	ADLER 21% 31/7/2025	797,336	0.24				
EUR 863,000	Adler Financing 12.5% 30/6/2025	971,212	0.29				

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

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



# European High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 608,000	Telecom Italia Capital 6.375% 15/11/2033	538,541	0.16	EUR 1,200,000	Telefonica Europe 7.125% 23/8/2028	1,288,080	0.38
USD 554,000	Telecom Italia Capital 7.2% 18/7/2036	507,715	0.15	EUR 2,311,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	2,535,028	0.75
USD 723,000	Telecom Italia Capital 7.721% 4/6/2038	680,649	0.20	EUR 718,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	824,038	0.24
EUR 800,000	Vivion Investments 3% 8/8/2024*	765,928	0.23	EUR 945,000	Titan II 5.125% 15/7/2029	832,110	0.24
		31,796,399	9.39	EUR 775,000	Trivium Packaging Finance 7.651% 15/8/2026	777,077	0.23
<b>Marshall Islands</b>				EUR 1,233,000	United 3.125% 15/2/2026	1,199,425	0.35
USD 1,300,000	Danaos 8.5% 1/3/2028	1,228,484	0.36	EUR 382,000	United 6.75% 15/2/2031	386,983	0.11
<b>Netherlands</b>				EUR 695,000	United 8.134% 15/2/2031	696,738	0.21
EUR 400,000	Abertis Infraestructuras Finance 2.625% 26/1/2027*	368,840	0.11	EUR 800,000	Volkswagen International Finance 3.875% 17/6/2029*	726,175	0.22
EUR 1,800,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	1,729,350	0.51	EUR 400,000	Volkswagen International Finance 7.5% 6/9/2028	429,986	0.13
EUR 900,000	ABN AMRO Bank 6.875% 22/9/2031	900,968	0.27	EUR 1,200,000	VZ Secured Financing 3.5% 15/1/2032*	1,074,000	0.32
EUR 600,000	ATF Netherlands 7.078% 20/1/2025	333,540	0.10	EUR 1,306,000	VZ Vendor Financing II 2.875% 15/1/2029	1,137,200	0.34
EUR 1,117,000	Boels Topholding 6.25% 15/2/2029	1,165,087	0.35	EUR 1,051,000	Wp/ap Telecom III 5.5% 15/1/2030	976,715	0.29
EUR 767,000	Citycon Treasury 1.625% 12/3/2028*	648,038	0.19	EUR 300,000	ZF Europe Finance 2.5% 23/10/2027	280,064	0.08
EUR 420,000	Citycon Treasury 2.375% 15/1/2027	383,082	0.11	EUR 700,000	ZF Europe Finance 3% 23/10/2029	642,078	0.19
EUR 1,200,000	Cooperatieve Rabobank 4.375% 29/6/2027	1,125,000	0.33	EUR 300,000	ZF Europe Finance 4.75% 31/1/2029	299,312	0.09
EUR 600,000	Davide Campari-Milano 2.375% 17/1/2029	619,971	0.18	EUR 1,300,000	ZF Europe Finance 6.125% 13/3/2029	1,367,476	0.40
EUR 1,281,000	Global Switch Finance 1.375% 7/10/2030	1,169,619	0.35	EUR 945,000	Ziggo 2.875% 15/1/2030*	845,000	0.25
EUR 199,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	184,058	0.05	USD 527,000	Ziggo Bond 6% 15/1/2027	475,086	0.14
EUR 432,000	Heimstaden Bostad Treasury 1% 13/4/2028	341,664	0.10			38,916,431	11.49
EUR 199,000	Heimstaden Bostad Treasury 1.375% 3/3/2027*	169,727	0.05	<b>Norway</b>			
USD 948,000	ING Groep 3.875% 16/5/2027	712,234	0.21	EUR 1,416,000	Var Energi 7.862% 15/11/2083	1,492,110	0.44
USD 829,000	ING Groep 5.75% 16/11/2026	719,790	0.21	<b>Panama</b>			
USD 1,000,000	ING Groep 8% 16/5/2030	930,937	0.28	EUR 2,224,000	Carnival 7.625% 1/3/2026	2,272,594	0.67
EUR 1,000,000	Naturgy Finance 2.374% 23/11/2026	931,000	0.27	<b>Portugal</b>			
EUR 400,000	Naturgy Finance 3.375% 24/4/2024*	400,000	0.12	EUR 600,000	Banco Espirito Santo 4% 21/1/2019***	174,000	0.05
EUR 997,000	Nobian Finance 3.625% 15/7/2026*	961,028	0.28	EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	58,000	0.02
EUR 870,000	OI European 6.25% 15/5/2028	906,284	0.27	EUR 600,000	EDP - Energias de Portugal 1.7% 20/7/2080	576,150	0.17
EUR 491,000	Q-Park I 5.125% 1/3/2029	494,687	0.15	EUR 1,300,000	EDP - Energias de Portugal 1.875% 2/8/2081	1,217,775	0.36
EUR 414,000	Q-Park I 5.942% 1/3/2026*	416,534	0.12	EUR 700,000	EDP - Energias de Portugal 1.875% 14/3/2082	589,925	0.17
EUR 866,000	Repsol International Finance 4.247% 11/9/2028*	840,237	0.25	EUR 300,000	EDP - Energias de Portugal 5.943% 23/4/2083*	310,950	0.09
EUR 920,000	Summer BidCo 10% 15/2/2029	944,463	0.28			2,926,800	0.86
EUR 1,500,000	Telefonica Europe 3.875% 22/6/2026	1,467,690	0.43	<b>Romania</b>			
EUR 3,000,000	Telefonica Europe 6.135% 3/2/2030	3,047,160	0.90	EUR 700,000	RCS & RDS 2.5% 5/2/2025	688,345	0.20
EUR 200,000	Telefonica Europe 6.75% 7/6/2031	212,872	0.06	EUR 900,000	RCS & RDS 3.25% 5/2/2028*	831,253	0.25
						1,519,598	0.45
				<b>Spain</b>			
				EUR 400,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024	400,876	0.12

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.







# European High Yield Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>CHF Hedged Share Class</b>						
CHF	2,254,313	EUR	2,104,922	BNY Mellon	15/3/2024	(44,947)
EUR	49,016	CHF	51,653	BNY Mellon	15/3/2024	206
Net unrealised depreciation						(44,741)
<b>GBP Hedged Share Class</b>						
EUR	4,434	GBP	5,197	BNY Mellon	15/3/2024	19
GBP	1,397,355	EUR	1,196,677	BNY Mellon	15/3/2024	(112)
Net unrealised depreciation						(93)
<b>SEK Hedged Share Class</b>						
EUR	738,880	SEK	66,015	BNY Mellon	15/3/2024	14
SEK	1,262,165	EUR	14,330,268	BNY Mellon	15/3/2024	17,887
Net unrealised appreciation						17,901
<b>USD Hedged Share Class</b>						
USD	3,371,428	EUR	3,631,190	BNY Mellon	15/3/2024	(26,017)
Net unrealised depreciation						(26,017)
Total net unrealised appreciation						390,867

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (180,404)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	33,385	(12,668)
CDS	EUR (507,082)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	93,839	(35,608)
CDS	EUR (745,000)	Fund provides default protection on Forvia SE; and receives 5% Fixed	Barclays	20/12/2028	(1,455)	83,074
CDS	EUR (171,674)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	2,211	13,911
CDS	EUR (300,134)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	54,875	(21,076)
CDS	EUR (980,000)	Fund provides default protection on UPC; and receives Fixed 5%	Bank of America	20/12/2028	45,698	139,544
CDS	EUR (247,221)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	2,654	20,033
CDS	EUR (147,139)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	28,332	(10,332)
CDS	EUR (185,185)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	35,659	(13,004)
CDS	EUR 321,000	Fund receives default protection on Picard; and pays Fixed 5%	Deutsche Bank	20/12/2028	(16,014)	(19,514)
CDS	EUR (408,130)	Fund provides default protection on Elevator Holdcogmbh; and receives Fixed 5%	Goldman Sachs	20/12/2026	10,965	25,612
CDS	EUR (133,333)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	13,539	(731)
CDS	EUR (394,771)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	71,191	(27,721)
CDS	EUR (1,452,724)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2027	122,617	175,700
CDS	EUR (646,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2028	31,321	(11,404)
CDS	EUR (223,265)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	40,262	(15,678)
Total					569,079	290,138

CDS: Credit Default Swaps

# European High Yield Bond Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation EUR	Market Value EUR
246	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	22/3/2024	(23,441)	51,371
Total						(23,441)	51,371

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(246)	Put	US Treasury 10 Year Note	Exchange Traded	USD 106	22/3/2024	2,403	(4,336)
Total						2,403	(4,336)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# European Special Situations Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				127,766	Ferrari	49,790,410	3.91
				246,820	IMCD	35,048,440	2.76
				656,410	STMicroelectronics	27,638,143	2.17
						219,752,625	17.27
<b>COMMON STOCKS (SHARES)</b>				<b>Spain</b>			
<b>Belgium</b>				5,041,304	CaixaBank	21,037,361	1.65
515,919	KBC*	33,803,013	2.66	<b>Sweden</b>			
<b>Denmark</b>				2,052,661	Atlas Copco	33,076,435	2.60
214,633	DSV	32,048,631	2.52	949,439	Epiroc	15,973,410	1.26
1,066,449	Novo Nordisk	117,606,070	9.25				
				49,049,845			
				3.86			
				<b>Switzerland</b>			
<b>France</b>				67,051	Lonza	32,615,888	2.57
569,327	Cie de Saint-Gobain	40,536,082	3.19	31,370	Partners*	41,570,283	3.27
16,219	Hermes International	37,555,095	2.96	86,792	Sika*	23,303,056	1.83
84,069	L'Oreal	37,259,381	2.93	102,728	Straumann*	15,040,680	1.18
95,656	LVMH Moet Hennessy Louis Vuitton	80,657,139	6.34	112,529,907			
257,138	Schneider Electric	54,076,122	4.25	8.85			
236,319	TotalEnergies	14,008,990	1.10	<b>United Kingdom</b>			
				1,043,699	Allfunds	6,961,472	0.55
				391,026	Ashtead	25,933,579	2.04
				2,621,229	Auto Trader	22,889,467	1.80
				13,202,612	JD Sports Fashion	18,328,228	1.44
				286,493	London Stock Exchange	29,608,784	2.33
				1,415,588	RELX	57,292,998	4.50
				161,014,528			
				12.66			
				Total Common Stocks (Shares)			
				1,230,887,255			
				96.78			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				1,230,887,255			
				96.78			
				Total Portfolio			
				1,230,887,255			
				96.77			
				Other Net Assets			
				41,024,828			
				3.23			
				Total Net Assets (EUR)			
				1,271,912,083			
				100.00			

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>AUD Hedged Share Class</b>						
AUD	3,408,054	EUR	5,637,529	BNY Mellon	15/3/2024	(17,058)
EUR	224,231	AUD	135,581	BNY Mellon	15/3/2024	706
Net unrealised depreciation						(16,352)
<b>CAD Hedged Share Class</b>						
CAD	482,684	EUR	703,752	BNY Mellon	15/3/2024	(3,985)
EUR	5,076	CAD	3,488	BNY Mellon	15/3/2024	35
Net unrealised depreciation						(3,950)
<b>CNH Hedged Share Class</b>						
CNY	8,421	EUR	65,295	BNY Mellon	15/3/2024	(65)
EUR	913	CNY	118	BNY Mellon	15/3/2024	1
Net unrealised depreciation						(64)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# European Special Situations Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>GBP Hedged Share Class</b>						
EUR	536,631	GBP	626,394	BNY Mellon	15/3/2024	(179)
GBP	2,733,616	EUR	2,340,708	BNY Mellon	15/3/2024	(599)
Net unrealised depreciation						(778)
<b>HKD Hedged Share Class</b>						
EUR	2,288,302	HKD	270,747	BNY Mellon	15/3/2024	1,325
HKD	960,643	EUR	8,082,071	BNY Mellon	15/3/2024	(9,069)
Net unrealised depreciation						(7,744)
<b>USD Hedged Share Class</b>						
EUR	4,448,733	USD	4,133,235	BNY Mellon	15/3/2024	34,623
USD	145,298,505	EUR	156,500,820	BNY Mellon	15/3/2024	(1,114,470)
Net unrealised depreciation						(1,079,847)
Total net unrealised depreciation						(1,108,735)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
TRS	EUR 227,049	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 26 basis points>	Goldman Sachs	19/8/2026	343,979	7,071,441
Total					343,979	7,071,441

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

EUR - 1D Euro Short Term Rate (ESTR)

TRS: Total Return Swaps

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Consumer Non-cyclical	22.47
Industrial	22.27
Consumer Cyclical	17.41
Financials	16.52
Technology	10.60
Basic Materials	4.61
Communications	1.80
Energy	1.09
Other Net Assets	3.23
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# European Sustainable Equity Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				766	BE Semiconductor Industries	128,688	2.05
				3,333	STMicroelectronics	140,336	2.23
						967,053	15.36
<b>COMMON STOCKS (SHARES)</b>							
<b>Denmark</b>							
765	Chemometec*	50,207	0.80	40,215	CaixaBank	167,817	2.67
5,303	Novo Nordisk	584,806	9.29	3,672	EDP Renovaveis	46,855	0.74
2,315	Novozymes	120,721	1.91			214,672	3.41
1,870	Vestas Wind Systems	48,384	0.77	<b>Sweden</b>			
				5,592	Alfa Laval	195,952	3.11
				13,564	Atlas Copco	218,569	3.47
				6,243	Beijer Ref <sup>†</sup>	81,249	1.29
				11,333	Hexagon*	122,691	1.95
						618,461	9.82
				<b>Switzerland</b>			
				162	Belimo*	71,938	1.14
				203	Lonza	98,746	1.57
				1,306	Nestle	127,016	2.01
				571	Sika	153,310	2.44
				907	SKAN	78,574	1.25
						529,584	8.41
				<b>United Kingdom</b>			
				2,043	AstraZeneca	241,544	3.84
				4,541	FDM	21,349	0.34
				4,279	Halma	115,756	1.84
				7,783	Prudential	71,455	1.13
				5,287	RELX	213,980	3.40
				1,036	Spirax-Sarco Engineering	125,245	1.99
				16,112	Volution	77,709	1.23
						867,038	13.77
				Total Common Stocks (Shares)		6,242,110	99.13
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		6,242,110	99.13
				Total Portfolio		6,242,110	99.14
				Other Net Assets		54,359	0.86
				Total Net Assets (EUR)		6,296,469	100.00
<b>Finland</b>							
8,462	Metso	83,588	1.33				
12,054	Nordea Bank	135,772	2.15				
						219,360	3.48
<b>France</b>							
2,707	Dassault Systemes	117,714	1.87				
1,384	Sanofi	122,401	1.94				
193	Sartorius Stedim Biotech	49,427	0.79				
1,484	Schneider Electric	312,085	4.95				
						601,627	9.55
<b>Germany</b>							
775	Merck	122,683	1.95				
862	MTU Aero Engines	189,985	3.01				
369	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	159,666	2.54				
1,009	Siemens	184,364	2.93				
683	Symrise*	64,680	1.03				
						721,378	11.46
<b>Ireland</b>							
26,690	AIB	116,422	1.85				
1,278	Kingspan	106,687	1.69				
706	Linde	291,269	4.63				
						514,378	8.17
<b>Jersey</b>							
4,647	Experian	184,441	2.93				
<b>Netherlands</b>							
479	ASM International	269,054	4.27				
492	ASML	428,975	6.81				

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

# European Sustainable Equity Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Industrial	33.17
Consumer Non-cyclical	28.97
Technology	17.57
Financials	10.34
Basic Materials	7.57
Energy	0.77
Utilities	0.75
Other Net Assets	0.86
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# European Value Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Denmark</b>				<b>Netherlands</b>			
128,938	Novo Nordisk	14,219,050	2.04	185,205	ASR Nederland <sup>*</sup>	7,882,325	1.13
485,107	Tryg	9,557,170	1.37	253,604	QIAGEN	10,111,191	1.45
		23,776,220	3.41	315,898	STMicroelectronics	13,300,885	1.90
				31,294,401 4.48			
<b>Finland</b>				<b>Spain</b>			
890,853	Metso	8,799,846	1.26	3,113,153	CaixaBank	12,991,187	1.86
1,785,149	Nordea Bank	20,107,334	2.89	339,678	Industria de Diseno Textil	13,964,163	2.00
384,760	UPM-Kymmene	11,946,798	1.71				
		40,853,978	5.86	26,955,350 3.86			
				<b>Sweden</b>			
				1,407,546	Hexagon	15,238,077	2.19
				399,002	Lindab International	7,762,433	1.11
				698,744	Volvo	17,809,876	2.55
				40,810,386 5.85			
<b>France</b>				<b>Switzerland</b>			
58,676	Capgemini	13,231,438	1.90	309,761	Novartis	29,125,289	4.18
366,060	Cie de Saint-Gobain	26,063,472	3.74	<b>United Kingdom</b>			
77,254	Eiffage	7,806,517	1.12	99,171	AstraZeneca	11,724,990	1.68
628,767	Engie	9,374,916	1.34	282,079	Bellway	8,843,307	1.27
305,598	Sanofi	27,027,087	3.88	5,198,652	BP	28,099,501	4.03
51,522	Schneider Electric	10,835,077	1.55	1,049,839	Howden Joinery	10,131,397	1.45
120,167	Thales	16,414,812	2.35	3,186,143	HSBC	23,025,381	3.30
185,835	Vinci	21,999,147	3.16	4,039,540	JD Sports Fashion	5,607,800	0.80
		132,752,466	19.04	101,091	London Stock Exchange	10,447,660	1.50
				347,105 RELX 14,048,357 2.02			
<b>Germany</b>				242,666 Rio Tinto 14,501,098 2.08			
619,241	Commerzbank	6,678,514	0.96	1,356,891	Segro	13,557,376	1.94
68,463	Merck	10,837,693	1.55	703,559	Shell	20,285,938	2.91
43,353	MTU Aero Engines	9,555,001	1.37	7,386,258	Taylor Wimpey	11,901,662	1.71
28,863	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	12,489,020	1.79	2,294,755	Volution	11,067,726	1.59
611,237	RWE	19,088,931	2.74	533,047	Weir	11,375,369	1.63
143,016	Siemens	26,131,884	3.75	194,617,562 27.91			
		84,781,043	12.16	<b>Total Common Stocks (Shares)</b> 691,178,977 99.11			
<b>Ireland</b>				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
2,985,794	AIB	13,024,034	1.87	691,178,977 99.11			
1,261,815	Bank of Ireland	10,283,792	1.47	<b>Total Portfolio</b> 691,178,977 99.11			
212,183	CRH	16,372,334	2.35	<b>Other Net Assets</b> 6,180,287 0.89			
502,604	Ryanair	10,112,392	1.45	<b>Total Net Assets (EUR)</b> 697,359,264 100.00			
		49,792,552	7.14				
<b>Italy</b>							
813,358	UniCredit	25,332,035	3.63				
<b>Jersey</b>							
279,355	Experian	11,087,695	1.59				

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



# European Value Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>AUD Hedged Share Class</b>						
AUD	643,758	EUR	1,064,881	BNY Mellon	15/3/2024	(3,228)
EUR	22,330	AUD	13,451	BNY Mellon	15/3/2024	20
Net unrealised depreciation						(3,208)
<b>CNH Hedged Share Class</b>						
CNY	8,002	EUR	62,048	BNY Mellon	15/3/2024	(62)
EUR	1,311	CNY	168	BNY Mellon	15/3/2024	1
Net unrealised depreciation						(61)
<b>HKD Hedged Share Class</b>						
EUR	188,803	HKD	22,436	BNY Mellon	15/3/2024	205
HKD	1,051,189	EUR	8,843,903	BNY Mellon	15/3/2024	(9,919)
Net unrealised depreciation						(9,714)
<b>USD Hedged Share Class</b>						
EUR	1,120,576	USD	1,040,362	BNY Mellon	15/3/2024	7,976
USD	43,317,402	EUR	46,656,623	BNY Mellon	15/3/2024	(332,705)
Net unrealised depreciation						(324,729)
Total net unrealised depreciation						(337,712)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Industrial	27.17
Financials	23.71
Consumer Non-cyclical	18.39
Consumer Cyclical	11.23
Energy	6.94
Utilities	4.08
Technology	3.80
Basic Materials	3.79
Other Net Assets	0.89
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# FinTech Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	6,925,218	USD	5,504,989	BNY Mellon	15/3/2024	51,467
USD	442,792	GBP	557,985	BNY Mellon	15/3/2024	(3,182)
Net unrealised appreciation						48,285
<b>SGD Hedged Share Class</b>						
SGD	6,331,548	USD	8,507,136	BNY Mellon	15/3/2024	5,057
USD	544,651	SGD	404,493	BNY Mellon	15/3/2024	(1,194)
Net unrealised appreciation						3,863
Total net unrealised appreciation						347,490

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Financials	50.87
Consumer Non-cyclical	31.48
Technology	16.58
Consumer Discretionary	1.04
Other Net Assets	0.03
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>Luxembourg</b>			
72,374	iShares JP Morgan EM Local Government Bond UCITS ETF <sup>~</sup>	3,190,246	0.05	118,243	ADLER	29,018	0.00
				33,760	HomeToGo (Wts 31/12/2025)	366	0.00
				29,384 0.00			
				<b>Netherlands</b>			
				1,065	ASML	1,007,435	0.02
				718	ASML <sup>*</sup>	679,085	0.01
				1,096	NXP Semiconductors	271,775	0.00
				1,958,295 0.03			
				<b>Panama</b>			
122,600	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund <sup>~</sup>	15,705,060	0.24	8,543	Carnival <sup>*</sup>	135,321	0.00
Total Funds				18,895,306 0.29			
<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>							
<b>Belgium</b>				<b>Sweden</b>			
28,975	Azelis	597,280	0.01	7,082	Swedbank <sup>*</sup>	155,724	0.00
				<b>Switzerland</b>			
				436,806	Transocean <sup>*</sup>	2,135,981	0.03
				<b>Taiwan</b>			
3,055	Cameco	125,432	0.00	3,104	Taiwan Semiconductor Manufacturing	395,791	0.01
5,417	First Quantum Minerals	50,025	0.00				
105,119	Lions Gate Entertainment <sup>*</sup>	1,000,733	0.02	<b>United Kingdom</b>			
96,474	Northern Graphite	13,175	0.00	524,089	Mobico	516,710	0.01
				2,163	Shell <sup>*</sup>	136,788	0.00
				35,238	Shell <sup>*</sup>	1,114,234	0.02
				1,767,732 0.03			
				<b>United States</b>			
<b>Cayman Islands</b>				8,267	Advanced Micro Devices	1,512,530	0.02
37,110	Lavoro (Wts 27/12/2027)	20,069	0.00	1,026	Alphabet	142,204	0.00
				265,916	Altice USA	797,748	0.01
				11,970	Amazon.com	2,094,032	0.03
				715	American Express	156,385	0.00
<b>China</b>				3,324	Applied Materials	660,778	0.01
37,976	BYD	937,798	0.01	20,234	Astra Space	29,137	0.00
				12,256	Aurora Innovation (Wts 11/3/2026)	3,677	0.00
				2,166	Block	173,822	0.00
				2,142	BOK Financial	182,820	0.00
				41	Booking	143,499	0.01
<b>Curacao</b>				5,803	Boyd Gaming	374,932	0.01
12,826	Schlumberger	624,113	0.01	762	Broadcom	992,749	0.02
				24,454	Caesars Entertainment	1,037,339	0.02
				25,421	California Resources <sup>*</sup>	1,336,128	0.02
				106,424	Cano Health (Wts 3/6/2026)	32	0.00
				480	Caterpillar	159,149	0.00
				7,741	Cheniere Energy	1,200,319	0.02
				5,641	Chesapeake Energy <sup>*</sup>	464,988	0.01
				24,000	Citigroup	1,330,080	0.02
				1,724	Colgate-Palmolive	148,523	0.00
				5,408	Comerica	267,534	0.00
				1,900	Customers Bancorp	103,607	0.00
				1,757	Dell Technologies	163,173	0.00
				37,401	Delta Air Lines	1,588,420	0.02
				78,604	DiamondRock Hospitality <sup>*</sup>	741,236	0.01
				18,900	Dynatrace	931,581	0.02
				2,154	Edison International	147,807	0.00
				6,395,072 0.10			
<b>Germany</b>							
2,077	Bayerische Motoren Werke <sup>*</sup>	246,882	0.01				
26,488	Covestro	1,446,649	0.02				
48,408	Fresenius	1,367,074	0.02				
1,564	Heidelberg Materials	151,323	0.00				
41,726	K+S	581,716	0.01				
3,908	RWE	132,412	0.00				
97,299	TUI	689,956	0.01				
				4,616,012 0.07			
<b>Guernsey</b>							
233,071	Genius Sports <sup>*</sup>	1,629,166	0.02				
<b>Ireland</b>							
587	Eaton	168,439	0.01				
<b>Italy</b>							
28,817	UniCredit	973,729	0.01				
<b>Japan</b>							
239,720	Mitsubishi UFJ Financial	2,473,142	0.04				
87,560	Mizuho Financial	1,640,889	0.03				
40,860	Sumitomo Mitsui Financial	2,281,041	0.03				
				6,395,072 0.10			

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,895	Eli Lilly	2,911,551	0.05	17,200	Wynn Resorts	1,786,392	0.03
58,165	EVgo (Wts 15/9/2025)	11,633	0.00	28,747	Xenia Hotels & Resorts	442,416	0.01
259	First Citizens BancShares	408,329	0.01			61,415,149	0.92
64,101	Ford Motor	793,891	0.01		Total Common Stocks (Shares) & Warrants	85,623,168	1.29
22,179	Forestar	737,230	0.01				
22,105	General Motors*	903,873	0.01		<b>BONDS</b>		
15,449	Golden Entertainment	571,768	0.01		<b>Angola</b>		
57,858	Green Plains*	1,275,769	0.02	USD 846,000	Angolan Government International Bond 8.75% 14/4/2032	744,645	0.01
7,383	HCA Healthcare	2,300,838	0.04		<b>Argentina</b>		
19,587	Informatica	638,536	0.01	USD 1,500,000	Argentine Republic Government International Bond 1% 9/7/2029	687,750	0.01
33,878	Intel	1,450,317	0.02	USD 3,004,556	Argentine Republic Government International Bond 3.625% 9/7/2035	1,104,174	0.02
2,678	International Bancshares	140,300	0.00	USD 1,938,205	Argentine Republic Government International Bond 4.25% 9/1/2038	813,077	0.01
3,474	JPMorgan Chase	643,454	0.01	USD 1,354,749	Generacion Mediterraneo SA / Central Termica Roca 9.875% 1/12/2027	1,234,569	0.02
18,202	Las Vegas Sands	980,360	0.01	USD 6,264,000	YPF 9.5% 17/1/2031*	6,313,611	0.09
134,037	Latch (Wts 31/12/2026)	549	0.00			10,153,181	0.15
315	Lululemon Athletica	147,644	0.00		<b>Australia</b>		
8,732	M/I Homes*	1,095,167	0.02	USD 1,000,000	Australia & New Zealand Banking 2.57% 25/11/2035	810,630	0.01
9,975	Marathon Petroleum	1,666,823	0.03	EUR 1,400,000	BHP Billiton Finance 5.625% 22/10/2079	1,533,473	0.03
751	Marsh & McLennan	151,740	0.00	USD 1,000,000	Commonwealth Bank of Australia 2.688% 11/3/2031*	824,047	0.01
8,127	McDonald's	2,379,504	0.04	USD 1,958,000	FMG Resources August 2006 4.375% 1/4/2031	1,758,352	0.03
85	MercadoLibre	137,040	0.00	USD 100,000	FMG Resources August 2006 4.5% 15/9/2027	95,863	0.00
4,067	Meta Platforms	1,991,447	0.03	USD 75,000	FMG Resources August 2006 6.125% 15/4/2032	74,223	0.00
33,859	MGM Resorts International	1,442,393	0.02	USD 187,500	Linc Energy 0% 10/4/2018***	1,078	0.00
2,720	Microchip Technology*	227,814	0.00	USD 1,000,000	Macquarie 2.871% 14/1/2033	824,224	0.01
13,492	Micron Technology	1,204,566	0.02	USD 125,000	Mineral Resources 8% 1/11/2027	126,990	0.00
149	Morgan Stanley	12,884	0.00	USD 2,568,000	Mineral Resources 9.25% 1/10/2028	2,697,915	0.04
16,205	Mr Cooper	1,171,621	0.02	USD 1,000,000	National Australia Bank 3.347% 12/1/2037	835,917	0.02
4,414	NVIDIA	3,508,247	0.05	EUR 3,414,000	Origin Energy Finance 1% 17/9/2029	3,216,901	0.05
92,223	Offerpad Solutions (Wts 1/9/2026)	646	0.00	USD 1,000,000	Westpac Banking 2.668% 15/11/2035	815,896	0.01
2,109	ONEOK*	158,048	0.00			13,615,509	0.21
5,000	Paramount Global*	58,250	0.00		<b>Austria</b>		
41,967	Park Hotels & Resorts	701,688	0.01	EUR 1,600,000	ams-OSRAM 0% 5/3/2025	1,604,970	0.02
14,300	Phillips 66	2,026,167	0.03	EUR 2,100,000	ams-OSRAM 2.125% 3/11/2027	1,687,502	0.02
4,293	RXO*	90,024	0.00	EUR 1,624,000	ams-OSRAM 10.5% 30/3/2029*	1,796,650	0.03
4,686	Salesforce	1,411,048	0.02	USD 495,000	ams-OSRAM 12.25% 30/3/2029	501,806	0.01
25,799	Sarcos Technology & Robotics	49,018	0.00	EUR 3,200,000	Lenzing 5.75% 7/9/2025	3,116,087	0.05
375,884	Sarcos Technology & Robotics (Wts 15/6/2027)	41,347	0.00				
2,010	Sempra	142,429	0.00				
145,114	Service Properties Trust	1,057,881	0.02				
189	ServiceNow	145,963	0.00				
33,234	Smith Douglas Homes	961,460	0.01				
16,264	Sonder	97,584	0.00				
430	Stryker	150,014	0.00				
46,830	Sunstone Hotel Investors	525,901	0.01				
5,700	Texas Capital Bancshares	337,383	0.01				
11,257	Valero Energy	1,567,425	0.02				
44,613	Walmart	2,628,152	0.04				
19,747	Wells Fargo	1,093,786	0.02				
1,657	Welltower	152,610	0.00				

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

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,200,000	Suzano Austria 3.125% 15/1/2032*	987,246	0.01	BRL 918,650	Brazil Letras do Tesouro Nacional 0% 1/4/2024	18,320,076	0.28
USD 532,000	Suzano Austria 5% 15/1/2030	506,142	0.01	BRL 189,750	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	3,812,733	0.06
		10,200,403	0.15	BRL 603,640	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	12,302,228	0.18
	<b>Bahamas</b>			USD 7,846,000	Brazilian Government International Bond 7.125% 13/5/2054	7,838,154	0.12
USD 592,000	Intercorp Peru 3.875% 15/8/2029	519,406	0.01	USD 4,724,000	Samarco Mineracao 9.5% 30/6/2031	4,348,796	0.07
	<b>Bahrain</b>					47,648,679	0.73
USD 1,057,000	Bahrain Government International Bond 5.45% 16/9/2032*	955,264	0.01		<b>British Virgin Islands</b>		
USD 1,043,000	Bahrain Government International Bond 7.5% 20/9/2047	980,696	0.02	USD 2,000,000	Elect Global Investments 4.1% 3/6/2025	1,755,000	0.03
		1,935,960	0.03	USD 338,000	Fortune Star BVI 5% 18/5/2026*	292,686	0.00
	<b>Belgium</b>			USD 400,000	Fortune Star BVI 5.95% 19/10/2025	366,370	0.01
GBP 666,000	Anheuser-Busch InBev 4% 24/9/2025	830,822	0.01	USD 300,000	Huarong Finance 2019 4.25% 30/9/2025*	287,062	0.00
GBP 5,428,000	Anheuser-Busch InBev 9.75% 30/7/2024	6,986,524	0.11	HKD 8,000,000	Link CB 4.5% 12/12/2027	1,038,625	0.01
EUR 693,000	Azelis Finance 5.75% 15/3/2028*	775,527	0.01	USD 486,480	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	488,273	0.01
EUR 1,500,000	Elia Transmission Belgium 3.25% 4/4/2028	1,617,822	0.02	USD 1,000,000	Studio City 7% 15/2/2027*	999,395	0.02
EUR 2,000,000	Elia Transmission Belgium 3.75% 16/1/2036	2,155,600	0.03	USD 1,350,000	Studio City Finance 5% 15/1/2029	1,184,625	0.02
EUR 4,000,000	FLUVIUS System Operator CVBA 3.875% 18/3/2031	4,399,383	0.07	USD 300,000	Studio City Finance 5% 15/1/2029*	263,250	0.00
GBP 700,000	KBC 1.25% 21/9/2027	801,533	0.01	USD 300,000	Studio City Finance 6% 15/7/2025	295,600	0.01
EUR 1,300,000	KBC 4.5% 6/6/2026	1,418,419	0.02	USD 225,000	Studio City Finance 6.5% 15/1/2028	212,732	0.00
EUR 1,800,000	KBC 4.75% 17/4/2035	1,942,907	0.03			7,183,618	0.11
EUR 400,000	KBC 8% 5/9/2028*	458,707	0.01		<b>Canada</b>		
EUR 3,081,020	Kingdom of Belgium Government Bond 3.3% 22/6/2054	3,262,346	0.05	USD 275,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	248,137	0.00
		24,649,590	0.37	USD 275,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	256,090	0.00
	<b>Benin</b>			USD 525,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	461,759	0.01
EUR 473,000	Benin Government International Bond 4.875% 19/1/2032*	434,913	0.01	USD 1,025,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	962,083	0.01
EUR 473,000	Benin Government International Bond 6.875% 19/1/2052	414,919	0.00	USD 310,000	Bausch + Lomb 8.375% 1/10/2028	324,111	0.00
USD 1,223,000	Benin Government International Bond 7.96% 13/2/2038	1,197,011	0.02	USD 225,000	Bombardier 7.125% 15/6/2026	226,730	0.00
		2,046,843	0.03	USD 1,000,000	Bombardier 7.5% 1/2/2029*	1,015,199	0.02
	<b>Bermuda</b>			USD 1,350,000	Bombardier 8.75% 15/11/2030	1,415,675	0.02
USD 8,489	DGL2 9.125% 1/4/2024	230	0.00	USD 75,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	66,408	0.00
USD 380,189	Digicel 0% 31/12/2030	104,516	0.00	USD 752,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	673,621	0.01
USD 856,458	Digicel 0% 31/12/2030	192,707	0.00	USD 1,246,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	1,208,687	0.02
USD 517,000	Inkia Energy 5.875% 9/11/2027	504,584	0.01	CAD 3,755,000	Canadian Government Bond 0.75% 1/9/2026	2,579,356	0.04
USD 1,468,000	Luye Pharma 6.25% 6/7/2028	1,242,555	0.02				
USD 1,600,000	NCL 8.125% 15/1/2029	1,686,128	0.03				
USD 225,000	NCL 8.375% 1/2/2028	235,694	0.00				
USD 24,866,000	PFP 2022-9 7.596% 19/8/2035	25,021,542	0.38				
USD 2,000,000	RR 24 7.747% 15/1/2036	2,005,447	0.03				
USD 650,000	Symphony CLO 40 10.344% 14/1/2034	662,168	0.01				
		31,655,571	0.48				
	<b>Brazil</b>						
USD 1,036,000	Banco Votorantim 4.5% 24/9/2024	1,026,692	0.02				

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,451,000	Canadian Pacific Railway 1.35% 2/12/2024	1,405,968	0.02	USD 4,450,000	AGL CLO 5 7.279% 20/7/2034	4,452,225	0.07
USD 1,567,000	Canadian Pacific Railway 4% 1/6/2028	1,510,528	0.02	USD 1,460,000	AGL CLO 7 8.676% 15/7/2034	1,449,076	0.02
USD 967,000	Enbridge 5.75% 15/7/2080	902,649	0.01	USD 250,000	AGL CLO 9 9.279% 20/1/2034	247,529	0.00
USD 896,000	Enbridge 8.25% 15/1/2084	931,004	0.01	USD 1,030,000	AGL CLO 9 12.839% 20/1/2034	1,019,338	0.02
USD 4,089,000	Enbridge 8.5% 15/1/2084	4,373,251	0.07	USD 400,000	Ahli United Sukuk 3.875% 17/6/2026	366,248	0.01
USD 855,000	First Quantum Minerals 6.875% 1/3/2026	854,222	0.01	USD 250,000	AIMCO CLO Series 2015-A 7.178% 17/10/2034	250,660	0.00
USD 720,000	First Quantum Minerals 7.5% 1/4/2025	714,431	0.01	USD 250,000	AIMCO CLO Series 2017-A 8.729% 20/4/2034	249,340	0.00
USD 2,122,000	First Quantum Minerals 9.375% 1/3/2029	2,204,228	0.04	USD 1,375,000	Alinma Tier 1 Sukuk 6.5% 6/3/2029	1,373,969	0.02
USD 332,000	Garda World Security 7.75% 15/2/2028	337,352	0.01	USD 1,560,000	Allegro CLO II-S 7.729% 21/10/2028	1,563,422	0.02
USD 515,000	Garda World Security 9.5% 1/11/2027*	515,085	0.01	USD 1,970,000	Allegro CLO II-S 8.579% 21/10/2028	1,969,129	0.03
USD 650,000	GFL Environmental 4% 1/8/2028	595,365	0.01	USD 370,000	Allegro CLO IV 7.126% 15/1/2030	370,352	0.01
USD 175,000	GFL Environmental 4.25% 1/6/2025	172,123	0.00	USD 840,386	Allegro CLO VI 6.708% 17/1/2031	841,096	0.01
USD 700,000	GFL Environmental 4.375% 15/8/2029	637,692	0.01	USD 500,000	Allegro CLO XI 7.421% 19/1/2033	503,228	0.01
USD 250,000	GFL Environmental 6.75% 15/1/2031	255,422	0.01	USD 690,000	Allegro CLO XI 8.571% 19/1/2033	690,345	0.01
USD 2,030,000	Mattamy 4.625% 1/3/2030*	1,824,482	0.03	USD 326,050	AMMC CLO 21 6.827% 2/11/2030	326,395	0.01
USD 1,268,000	Mattamy 5.25% 15/12/2027	1,222,126	0.02	USD 1,924,995	ANCHORAGE CAPITAL CLO 1-R 6.566% 13/4/2031	1,925,758	0.03
USD 775,000	Methanex 5.125% 15/10/2027	743,152	0.01	USD 421,245	Anchorage Capital CLO 2013-1 6.826% 13/10/2030	421,645	0.01
USD 50,000	Methanex 5.25% 15/12/2029	47,630	0.00	USD 1,070,000	Anchorage Capital CLO 2013-1 7.226% 13/10/2030	1,070,735	0.02
USD 150,000	Open Text 3.875% 15/2/2028	138,010	0.00	USD 340,000	Anchorage Capital CLO 2013-1 7.726% 13/10/2030	340,156	0.01
USD 100,000	Parkland 4.5% 1/10/2029	91,345	0.00	USD 417,000	Anchorage Capital CLO 2013-1 8.776% 13/10/2030	417,753	0.01
USD 450,000	Parkland 4.625% 1/5/2030	409,780	0.01	USD 559,648	Anchorage Capital CLO 3-R 6.631% 28/1/2031	559,480	0.01
USD 100,000	Parkland 5.875% 15/7/2027	98,257	0.00	USD 1,650,000	Anchorage Capital CLO 3-R 7.081% 28/1/2031	1,652,279	0.03
USD 2,902,000	Rogers Communications 2.95% 15/3/2025	2,825,691	0.05	USD 945,502	Anchorage Capital CLO 4-R 6.631% 28/1/2031	945,948	0.01
USD 314,000	Toronto-Dominion Bank/The 2.8% 10/3/2027	294,671	0.01	USD 1,500,000	Anchorage Capital CLO 4-R 7.431% 28/1/2031	1,497,150	0.02
GBP 666,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	787,488	0.01	USD 1,530,460	Antares CLO 2019-2 7.261% 23/1/2036	1,530,460	0.02
EUR 3,600,000	TotalEnergies Capital Canada 2.125% 18/9/2029	3,648,769	0.06	USD 648,458	Apidos CLO XII 6.656% 15/4/2031	649,610	0.01
USD 175,000	Videotron 3.625% 15/6/2029	157,539	0.00	USD 935,253	Apidos CLO XV 6.589% 20/4/2031	936,723	0.01
USD 100,000	Videotron 5.125% 15/4/2027	97,589	0.00	USD 250,000	Apidos CLO XXXI 7.126% 15/4/2031	250,158	0.00
		37,233,705	0.57	USD 250,000	Apidos CLO XXXII 7.979% 20/1/2033	250,190	0.00
	<b>Cayman Islands</b>			USD 300,000	Apidos CLO XXXII 9.079% 20/1/2033	299,784	0.00
USD 500,000	522 Funding CLO 2018-3A 7.629% 20/10/2031	499,187	0.01	USD 375,000	Apidos CLO XXXV 11.329% 20/4/2034	363,317	0.01
USD 1,781,258	ABRA Global Finance 11.5% 2/3/2028	1,526,597	0.02				
USD 1,624,491	ACAS CLO 2015-1 6.45% 18/10/2028	1,627,174	0.02				
USD 500,000	ACAS CLO 2015-1 7.16% 18/10/2028	498,874	0.01				
USD 3,620,000	ACAS CLO 2015-1 7.76% 18/10/2028	3,621,703	0.06				
USD 250,000	AGL CLO 11 11.936% 15/4/2034	247,441	0.00				
USD 375,000	AGL CLO 3 8.876% 15/1/2033	373,959	0.01				
USD 410,000	AGL CLO 5 6.979% 20/7/2034	411,987	0.01				

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



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 820,000	Apidos CLO XXXVII 11.879% 22/10/2034	825,315	0.01	USD 250,000	CIFC Funding 2014-II-R 8.38% 24/4/2030	249,725	0.00
USD 1,698,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.168% 15/5/2037	1,705,179	0.03	USD 827,498	CIFC Funding 2017-II 6.529% 20/4/2030	828,729	0.01
USD 375,000	ARES XLV CLO 7.626% 15/10/2030	375,173	0.01	USD 250,000	CIFC Funding 2017-IV 7.13% 24/10/2030	250,696	0.00
USD 1,151,291	Ares XXXVII CLO 6.746% 15/10/2030	1,152,673	0.02	USD 203,470	CIFC Funding 2017-V 6.758% 16/11/2030	204,075	0.00
USD 193,419	ASSURANT CLO 6.619% 20/4/2031	193,738	0.00	USD 600,000	CIFC Funding 2017-V 8.428% 16/11/2030	599,132	0.01
USD 1,647,545	Bain Capital Credit CLO 2018-2 6.651% 19/7/2031	1,647,682	0.03	USD 5,362,659	CIFC Funding 2018-II 6.619% 20/4/2031	5,369,467	0.08
USD 2,740,000	Bain Capital Credit CLO 2021-3 8.68% 24/7/2034	2,643,787	0.04	USD 250,000	CIFC Funding 2018-II 7.179% 20/4/2031	250,438	0.00
USD 430,000	Bain Capital Credit CLO 2021-4 6.749% 20/10/2034	430,546	0.01	USD 250,000	CIFC Funding 2018-V 8.576% 15/1/2032	249,316	0.00
USD 250,000	Ballyrock CLO 14 7.879% 20/1/2034	250,512	0.00	USD 405,000	CK Hutchison International 23 4.875% 21/4/2033*	398,806	0.01
USD 1,410,000	Ballyrock CLO 2020-2 11.729% 20/10/2031	1,422,393	0.02	USD 120,772	Clear Creek CLO 6.779% 20/10/2030	121,009	0.00
USD 810,000	Bardot CLO 8.579% 22/10/2032	795,389	0.01	USD 1,400,000	Clear Creek CLO 8.529% 20/10/2030	1,399,984	0.02
USD 728,223	Barings CLO 2015-II 6.769% 20/10/2030	729,701	0.01	USD 2,147,615	Deer Creek CLO 2017-1 6.759% 20/10/2030	2,150,138	0.03
USD 174,369	Barings CLO 2018-III 6.529% 20/7/2029	174,452	0.00	USD 500,000	Deer Creek CLO 2017-1 7.229% 20/10/2030	495,708	0.01
USD 679,434	Benefit Street Partners CLO V-B 6.669% 20/4/2031	681,102	0.01	USD 500,000	Deer Creek CLO 2017-1 11.929% 20/10/2030	502,484	0.01
USD 1,566,376	Benefit Street Partners CLO VIII 6.679% 20/1/2031	1,566,479	0.02	USD 1,600,000	DIB Sukuk 5.243% 4/3/2029	1,596,976	0.03
USD 1,556,450	BlueMountain CLO 2013-2 6.759% 22/10/2030	1,559,385	0.02	USD 1,617,000	DP World Salaam 6% 1/10/2025	1,610,760	0.03
USD 456,780	BlueMountain CLO 2015-3 6.579% 20/4/2031	457,427	0.01	USD 9,472,626	Dryden 53 CLO 6.696% 15/1/2031	9,490,882	0.14
USD 247,070	Canyon CLO 2018-1 6.646% 15/7/2031	247,007	0.00	USD 361,670	Dryden XXVI Senior Loan Fund 6.476% 15/4/2029	362,036	0.01
USD 370,000	Canyon CLO 2020-3 12.826% 15/1/2034	364,001	0.01	USD 5,062,927	Dryden XXVIII Senior Loan Fund 6.769% 15/8/2030	5,071,711	0.08
USD 404,708	Carbone CLO 6.719% 20/1/2031	405,517	0.01	USD 750,000	Eaton Vance CLO 2018-1 7.776% 15/10/2030	750,377	0.01
USD 1,698,210	Carlyle Global Market Strategies CLO 2014-1 6.548% 17/4/2031	1,700,927	0.03	USD 1,781,000	Fantasia 0% 5/7/2022***	48,977	0.00
USD 3,433,663	CARLYLE US CLO 2017-4 6.756% 15/1/2030	3,444,866	0.05	USD 925,000	Fantasia 6.95% 17/12/2021***	25,437	0.00
USD 750,000	CarVal CLO I 8.466% 16/7/2031	745,998	0.01	USD 794,000	Fantasia 9.25% 28/7/2023***	21,835	0.00
HKD 8,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	1,083,652	0.02	USD 2,580,000	Fantasia 11.75% 17/4/2022***	70,950	0.00
USD 350,000	Cayuga Park CLO 7.228% 17/7/2034	350,467	0.01	USD 411,000	Fantasia 11.875% 1/6/2023***	11,303	0.00
USD 4,311,757	CBAM 2017-1 6.829% 20/7/2030	4,314,814	0.07	USD 1,036,000	Gaci First Investment 5.125% 14/2/2053*	891,618	0.01
USD 750,000	CBAM 2017-1 7.979% 20/7/2030	750,485	0.01	USD 250,000	Galaxy XXII CLO 6.776% 16/4/2034	250,177	0.00
USD 2,000,000	China Modern Dairy 2.125% 14/7/2026	1,788,650	0.03	USD 1,000,000	Geely Automobile 4% 9/12/2024	981,385	0.02
USD 850,000	CIFC Funding 2013-III-R 7.43% 24/4/2031	847,027	0.01	USD 215,456	Generate CLO 2 6.729% 22/1/2031	215,746	0.00
USD 214,166	CIFC Funding 2014 6.66% 18/1/2031	214,302	0.00	USD 1,840,000	Gilbert Park CLO 7.526% 15/10/2030	1,840,850	0.03
USD 698,973	CIFC Funding 2014-III 6.779% 22/10/2031	701,358	0.01	USD 2,467,000	Gilbert Park CLO 8.526% 15/10/2030	2,491,126	0.04
				USD 500,000	Goldentree Loan Management US CLO 1 6.599% 20/4/2034	500,100	0.01
				USD 460,000	Goldentree Loan Management US CLO 5 7.129% 20/10/2032	461,223	0.01

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

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



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 89,355	GoldenTree Loan Opportunities IX 6.691% 29/10/2029	89,364	0.00	USD 426,066	OCP CLO 2014-5 6.666% 26/4/2031	427,219	0.01
USD 1,010,546	Goldentree Loan Opportunities X 6.699% 20/7/2031	1,013,219	0.02	USD 1,070,000	OCP CLO 2014-5 8.486% 26/4/2031	1,042,425	0.02
USD 798,959	Goldentree Loan Opportunities XI 6.63% 18/1/2031	800,405	0.01	USD 1,170,000	OCP CLO 2014-7 5.106% 20/7/2029	1,088,553	0.02
USD 2,610,000	Goldentree Loan Management US CLO 1 10.929% 20/10/2034	2,503,497	0.04	USD 1,100,000	OCP CLO 2014-7 7.229% 20/7/2029	1,104,963	0.02
USD 2,300,000	Golub Capital Partners CLO 55B 12.139% 20/7/2034	2,298,534	0.04	USD 360,000	OCP CLO 2017-14 7.531% 20/11/2030	360,194	0.01
USD 122,063	Grippen Park CLO 6.839% 20/1/2030	122,161	0.00	USD 215,137	Octagon Investment Partners 18-R 6.536% 16/4/2031	215,434	0.00
USD 2,000,000	Haidilao International 2.15% 14/1/2026*	1,875,000	0.03	USD 250,000	Octagon Loan Funding 7.281% 18/11/2031	250,129	0.00
USD 320,000	Highbridge Loan Management 12-2018 6.81% 18/7/2031	322,028	0.01	USD 1,163,000	OHA Loan Funding 2013-2 6.624% 23/5/2031	1,165,007	0.02
USD 1,398,003	HPS Loan Management 6-2015 6.534% 5/2/2031	1,400,437	0.02	USD 40,000	OZLM Funding IV 7.279% 22/10/2030	39,995	0.00
USD 1,024,000	IHS 6.25% 29/11/2028	839,685	0.01	USD 3,200,000	OZLM VI 0% 17/4/2031	143,539	0.00
USD 2,800,000	iQIYI 6.5% 15/3/2028	2,521,680	0.04	USD 815,000	OZLM VIII 8.728% 17/10/2029	814,983	0.01
USD 634,375	LCM XIV 6.619% 20/7/2031	635,279	0.01	USD 250,000	OZLM XX 7.229% 20/4/2031	250,198	0.00
USD 559,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	581,503	0.01	USD 300,503	Palmer Square CLO 2014-1 6.708% 17/1/2031	300,923	0.00
USD 2,416,760	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	1,935,229	0.03	USD 1,184,166	Palmer Square CLO 2018-1 6.59% 18/4/2031	1,184,772	0.02
USD 600,000	Madison Park Funding XIII 7.471% 19/4/2030	600,272	0.01	USD 500,000	Palmer Square CLO 2018-2 7.226% 16/7/2031	502,092	0.01
USD 700,000	Madison Park Funding XXX 10.526% 15/4/2029	691,835	0.01	USD 484,195	Pikes Peak CLO 1 6.76% 24/7/2031	484,636	0.01
USD 791,000	MAF Global 6.375% 20/3/2026	786,954	0.01	USD 375,000	Pikes Peak CLO 4 8.826% 15/7/2034	371,551	0.01
USD 250,000	Marble Point CLO XVII 9.329% 20/4/2033	245,297	0.00	USD 250,000	Pikes Peak CLO 6 12.011% 18/5/2034	244,964	0.00
USD 300,000	Melco Resorts Finance 4.875% 6/6/2025	293,063	0.00	USD 882,251	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	862,639	0.01
USD 225,000	Melco Resorts Finance 4.875% 6/6/2025	219,797	0.00	USD 8,863,894	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	8,263,822	0.13
USD 200,000	Melco Resorts Finance 5.25% 26/4/2026	192,787	0.00	USD 1,000,000	Regatta IX Funding 7.378% 17/4/2030	1,002,557	0.02
USD 1,256,000	Melco Resorts Finance 5.375% 4/12/2029	1,138,131	0.02	USD 1,930,000	Regatta IX Funding 8.028% 17/4/2030	1,930,874	0.03
USD 500,000	Melco Resorts Finance 5.375% 4/12/2029*	453,077	0.01	USD 500,000	Regatta IX Funding 9.478% 17/4/2030	500,231	0.01
USD 200,000	Melco Resorts Finance 5.625% 17/7/2027*	190,711	0.00	USD 1,230,000	Regatta VIII Funding 7.278% 17/10/2030	1,232,553	0.02
USD 800,000	MGM China 4.75% 1/2/2027	755,444	0.01	USD 910,000	Regatta VIII Funding 8.778% 17/10/2030	917,565	0.01
USD 1,448,000	MGM China 4.75% 1/2/2027	1,367,354	0.02	USD 250,000	Regatta XVI Funding 7.626% 15/1/2033	250,427	0.00
USD 200,000	MGM China 5.25% 18/6/2025	196,259	0.00	USD 500,000	Regatta XVI Funding 9.476% 15/1/2033	503,651	0.01
USD 850,000	Neuberger Berman Loan Advisers CLO 34 7.068% 20/1/2035	850,089	0.01	USD 8,019,695	Rockford Tower CLO 2017-3 6.769% 20/10/2030	8,024,264	0.12
USD 250,000	Neuberger Berman Loan Advisers CLO 39 12.779% 20/1/2032	254,142	0.00	USD 1,000,000	Rockford Tower CLO 2018-1 7.301% 20/5/2031	1,001,947	0.02
USD 250,000	Neuberger Berman Loan Advisers CLO 46 7.229% 20/1/2036	249,971	0.00	USD 320,327	Rockford Tower CLO 2018-2 6.739% 20/10/2031	320,827	0.00
USD 250,000	Ocean Trails CLO X 7.376% 15/10/2034	250,538	0.00	USD 1,500,000	RR 19 12.076% 15/10/2035	1,518,442	0.02
				USD 182,436	RR 3 6.666% 15/1/2030	182,782	0.00

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000,000	RR 4 7.126% 15/4/2030	2,008,550	0.03	USD 800,000	Wynn Macau 5.125% 15/12/2029	721,652	0.01
USD 867,000	Sands China 4.05% 8/1/2026	833,217	0.01	USD 480,000	Wynn Macau 5.5% 15/1/2026	466,800	0.01
USD 519,000	Sands China 4.625% 18/6/2030	471,608	0.01	USD 828,000	Wynn Macau 5.5% 15/1/2026	805,230	0.01
USD 400,000	Sands China 5.125% 8/8/2025	394,546	0.01	USD 200,000	Wynn Macau 5.625% 26/8/2028	188,600	0.00
USD 1,003,000	Sands China 5.4% 8/8/2028	977,158	0.01	USD 1,796,000	Wynn Macau 5.625% 26/8/2028*	1,693,628	0.03
USD 75,000	Seagate HDD Cayman 4.875% 1/6/2027	72,864	0.00			217,673,577	3.32
USD 1,213,000	Seagate HDD Cayman 8.25% 15/12/2029	1,299,305	0.02	<b>Chile</b>			
USD 973,000	Seagate HDD Cayman 8.5% 15/7/2031	1,050,542	0.01	USD 880,000	Banco de Credito e Inversiones 8.75% 8/2/2029	909,431	0.01
USD 3,928,413	Seagate HDD Cayman 9.625% 1/12/2032	4,450,342	0.07	USD 439,000	Banco del Estado de Chile 2.704% 9/1/2025	428,598	0.01
USD 1,578,596	Shackleton 2013-III CLO 6.696% 15/7/2030	1,580,865	0.02	USD 1,971,000	Chile Government International Bond 4.34% 7/3/2042*	1,703,092	0.03
USD 4,499,000	Shelf Drilling 9.625% 15/4/2029	4,362,163	0.07	USD 1,096,000	Empresa Nacional del Petroleo 3.75% 5/8/2026*	1,044,987	0.02
USD 1,596,000	Shelf Drilling North Sea 10.25% 31/10/2025	1,614,290	0.02	USD 934,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	933,902	0.01
USD 262,603	Steele Creek CLO 2017-1 6.826% 15/10/2030	263,080	0.00	USD 1,231,000	Engie Energia Chile 3.4% 28/1/2030	1,074,460	0.02
USD 2,213,000	Strata CLO I 0% 15/1/2118	1,033,586	0.02			6,094,470	0.10
USD 410,000	Strata CLO I 12.656% 15/1/2031	411,164	0.01	<b>China</b>			
USD 490,000	Symphony CLO XXIII 7.576% 15/1/2034	490,133	0.01	USD 1,616,000	China Development Bank Financial Leasing 2.875% 28/9/2030	1,540,573	0.02
USD 490,000	Symphony CLO XXIII 11.726% 15/1/2034	488,703	0.01	CNY 42,930,000	China Government Bond 2.29% 25/12/2024	5,994,557	0.09
USD 400,000	Tencent 3.925% 19/1/2038*	338,998	0.01			7,535,130	0.11
USD 400,000	Tencent Music Entertainment 2% 3/9/2030	325,194	0.00	<b>Colombia</b>			
USD 200,750	Tiaa CLO III 6.726% 16/1/2031	200,733	0.00	USD 1,713,000	Colombia Government International Bond 3.125% 15/4/2031	1,353,792	0.02
USD 750,000	Tiaa CLO III 7.076% 16/1/2031	750,888	0.01	EUR 462,000	Colombia Government International Bond 3.875% 22/3/2026*	493,736	0.01
USD 1,670,434	TICP CLO IX 6.719% 20/1/2031	1,672,326	0.03	USD 1,574,000	Colombia Government International Bond 3.875% 25/4/2027	1,482,527	0.02
USD 443,543	TICP CLO XI 6.759% 20/10/2031	444,931	0.01	USD 2,433,000	Colombia Government International Bond 4.5% 28/1/2026	2,372,187	0.04
GBP 800,000	Trafford Centre Finance 6.165% 28/7/2035	724,867	0.01	USD 1,255,000	Colombia Government International Bond 8% 20/4/2033	1,312,215	0.02
USD 560,700	Transocean 8.75% 15/2/2030	576,214	0.01	USD 715,000	Colombia Government International Bond 8% 14/11/2035	741,630	0.01
USD 589,000	Transocean Titan Financing 8.375% 1/2/2028	604,944	0.01	USD 515,000	Colombia Government International Bond 8.75% 14/11/2053*	550,950	0.01
USD 351,000	TRESTLES CLO II 7.256% 25/7/2031	352,571	0.01	COP 29,310,200,000	Colombian TES 5.75% 3/11/2027	6,702,980	0.10
USD 11,538,000	Triaxx Prime CDO 2006-1 6.081% 3/3/2039	14,043	0.00	COP 55,897,900,000	Colombian TES 6% 28/4/2028	12,730,907	0.19
USD 700,000	TRINITAS CLO IV 6.96% 18/10/2031	701,201	0.01	COP 15,892,800,000	Colombian TES 7% 26/3/2031	3,522,857	0.05
USD 590,000	Trinitas CLO XIV 7.586% 25/1/2034	590,030	0.01	COP 68,973,600,000	Colombian TES 7.5% 26/8/2026	16,942,959	0.26
USD 625,000	Trinitas CLO XIV 8.586% 25/1/2034	625,031	0.01	COP 12,253,100,000	Colombian TES 7.75% 18/9/2030	2,879,761	0.05
EUR 900,000	UPCB Finance VII 3.625% 15/6/2029	938,959	0.01	COP 24,452,600,000	Colombian TES 13.25% 9/2/2033	7,369,736	0.11
USD 1,288,018	Voya CLO 2013-2 6.556% 25/4/2031	1,291,374	0.02	USD 4,885,000	Ecopetrol 8.375% 19/1/2036	4,887,027	0.07
USD 1,040,000	Voya CLO 2016-1 8.229% 20/1/2031	1,003,318	0.02	USD 1,893,000	Ecopetrol 8.875% 13/1/2033*	1,984,536	0.03
USD 2,421,227	Voya CLO 2017-4 6.706% 15/10/2030	2,424,253	0.04				
USD 2,286,000	Weibo 1.375% 1/12/2030	2,310,301	0.03				
USD 2,920,000	Wynn Macau 4.5% 7/3/2029	3,003,875	0.05				

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,024,000	Oleoducto Central 4% 14/7/2027*	952,305	0.02				
USD 930,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	812,889	0.01				
USD 1,579,000	SURA Asset Management 4.875% 17/4/2024	1,573,363	0.03				
		68,666,357	1.05				
	<b>Costa Rica</b>				<b>Dominican Republic</b>		
USD 2,140,000	Costa Rica Government International Bond 6.125% 19/2/2031*	2,172,710	0.03	USD 1,421,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	1,435,658	0.02
USD 869,000	Costa Rica Government International Bond 6.55% 3/4/2034*	894,501	0.01	USD 2,276,000	Dominican Republic International Bond 4.5% 30/1/2030	2,065,368	0.03
USD 1,003,000	Costa Rica Government International Bond 7.3% 13/11/2054	1,055,241	0.02	USD 2,212,000	Dominican Republic International Bond 4.875% 23/9/2032	1,970,726	0.03
		4,122,452	0.06	USD 3,775,000	Dominican Republic International Bond 4.875% 23/9/2032*	3,363,242	0.05
	<b>Cote d'Ivoire (Ivory Coast)</b>			USD 1,943,000	Dominican Republic International Bond 5.95% 25/1/2027*	1,941,067	0.03
EUR 346,000	Ivory Coast Government International Bond 4.875% 30/1/2032*	316,262	0.00	USD 1,389,000	Dominican Republic International Bond 6.875% 29/1/2026	1,407,536	0.02
EUR 1,898,000	Ivory Coast Government International Bond 5.25% 22/3/2030	1,881,588	0.03	USD 588,000	Dominican Republic International Bond 7.05% 3/2/2031	607,089	0.01
EUR 581,000	Ivory Coast Government International Bond 5.875% 17/10/2031	569,672	0.01			12,790,686	0.19
USD 2,984,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	2,624,264	0.04		<b>Egypt</b>		
USD 3,365,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	3,264,050	0.05	EUR 581,000	Egypt Government International Bond 6.375% 11/4/2031	516,881	0.01
USD 928,000	Ivory Coast Government International Bond 7.625% 30/1/2033*	902,480	0.01	USD 1,505,000	Egypt Government International Bond 7.5% 16/2/2061*	1,066,383	0.02
USD 1,828,000	Ivory Coast Government International Bond 8.25% 30/1/2037*	1,791,440	0.03	USD 1,245,000	Egypt Government International Bond 7.5% 16/2/2061	882,157	0.01
		11,349,756	0.17	USD 5,820,000	Egypt Government International Bond 7.625% 29/5/2032*	4,946,098	0.08
	<b>Cyprus</b>			USD 1,198,000	Egypt Government International Bond 7.903% 21/2/2048	899,033	0.01
EUR 725,000	Bank of Cyprus 2.5% 24/6/2027	737,097	0.01	USD 2,694,000	Egypt Government International Bond 8.5% 31/1/2047*	2,093,858	0.03
	<b>Czech Republic</b>			USD 786,000	Egypt Government International Bond 8.5% 31/1/2047*	610,903	0.01
CZK 271,110,000	Czech Republic Government Bond 2.75% 23/7/2029	11,137,966	0.17			11,015,313	0.17
CZK 26,920,000	Czech Republic Government Bond 4.2% 4/12/2036	1,191,861	0.02		<b>El Salvador</b>		
CZK 167,990,000	Czech Republic Government Bond 5% 30/9/2030	7,755,992	0.12	USD 1,228,000	El Salvador Government International Bond 7.65% 15/6/2035*	923,419	0.01
CZK 133,970,000	Czech Republic Government Bond 5.5% 12/12/2028	6,218,662	0.09		<b>Finland</b>		
		26,304,481	0.40	EUR 1,759,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	1,790,583	0.03
	<b>Denmark</b>			USD 900,000	Ahlstrom 3 Oy 4.875% 4/2/2028	821,538	0.01
EUR 1,960,000	AP Moller - Maersk 3.75% 5/3/2032	2,116,613	0.03	EUR 841,000	Balder Finland 1% 20/1/2029*	735,859	0.01
EUR 3,000,000	Danske Bank 1.375% 17/2/2027	3,089,978	0.05	EUR 700,000	Finnair 4.25% 19/5/2025	746,528	0.01
GBP 1,500,000	Danske Bank 2.25% 14/1/2028	1,731,779	0.03	EUR 1,400,000	Nordea Bank 3.625% 10/2/2026	1,512,870	0.02
EUR 1,900,000	Danske Bank 4.5% 9/11/2028	2,097,331	0.03	EUR 2,500,000	Nordea Bank 4.375% 6/9/2026	2,731,306	0.04
		9,035,701	0.14	EUR 4,565,000	OP Mortgage Bank 3.375% 15/2/2027	4,962,130	0.08
						13,300,814	0.20
					<b>France</b>		
				EUR 800,000	Accor 2.625% 30/1/2025*	853,335	0.01
				EUR 400,000	Air France-KLM 8.125% 31/5/2028*	490,307	0.01
				EUR 283,000	Altice France 2.125% 15/2/2025	298,591	0.00
				EUR 1,380,000	Altice France 2.5% 15/1/2025	1,452,524	0.02
				EUR 1,692,000	Altice France 4.25% 15/10/2029*	1,443,354	0.02
				EUR 3,600,000	Altice France 5.875% 1/2/2027	3,525,829	0.05
				EUR 257,000	Altice France 11.5% 1/2/2027	285,100	0.00
				EUR 700,000	Arkema 1.5% 21/10/2025*	720,569	0.01
				EUR 1,400,000	Atos 0% 6/11/2024	492,959	0.01

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,000,000	Atos 1.75% 7/5/2025*	290,370	0.00	EUR 1,200,000	Credit Agricole 4.375% 27/11/2033	1,348,118	0.02
EUR 1,350,000	AXA 6.375% 16/7/2033	1,500,236	0.02	USD 2,946,000	Credit Agricole 4.75% 23/3/2029	2,539,860	0.04
EUR 1,969,000	Banijay Entertainment 7% 1/5/2029	2,242,457	0.03	GBP 4,400,000	Credit Agricole 5.75% 29/11/2027	5,610,902	0.09
EUR 1,900,000	Banque Federative du Credit Mutuel 3% 11/9/2025	2,030,729	0.03	EUR 1,411,000	Crown European 3.375% 15/5/2025	1,522,904	0.02
EUR 900,000	Banque Federative du Credit Mutuel 3.75% 3/2/2034*	967,794	0.02	EUR 1,213,000	Crown European 5% 15/5/2028	1,349,655	0.02
EUR 2,000,000	Banque Federative du Credit Mutuel 4% 21/11/2029	2,208,913	0.03	EUR 1,400,000	Electricite de France 2.875% 15/12/2026*	1,423,208	0.02
EUR 4,900,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029*	5,430,286	0.08	EUR 200,000	Electricite de France 3% 3/9/2027	201,091	0.00
EUR 4,100,000	Banque Federative du Credit Mutuel 4.125% 14/6/2033	4,562,078	0.07	EUR 1,800,000	Electricite de France 3.375% 15/6/2030	1,737,566	0.03
EUR 4,600,000	Banque Federative du Credit Mutuel 4.375% 2/5/2030	5,098,639	0.08	EUR 2,300,000	Electricite de France 3.75% 5/6/2027*	2,502,932	0.04
GBP 4,400,000	Banque Federative du Credit Mutuel 4.875% 25/9/2025	5,529,044	0.08	EUR 1,200,000	Electricite de France 4% 4/7/2024	1,295,404	0.02
EUR 1,800,000	Banque Stellantis France SACA 3.5% 19/7/2027	1,930,959	0.03	EUR 400,000	Electricite de France 5% 22/1/2026	433,646	0.01
EUR 4,700,000	BNP Paribas 0.25% 13/4/2027	4,718,568	0.07	EUR 2,100,000	Electricite de France 5.375% 29/1/2025	2,278,918	0.03
EUR 2,500,000	BNP Paribas 0.875% 11/7/2030	2,304,455	0.04	GBP 200,000	Electricite de France 5.875% 22/1/2029	240,778	0.00
GBP 700,000	BNP Paribas 1.875% 14/12/2027	785,994	0.01	GBP 2,600,000	Electricite de France 6% 29/1/2026	3,228,129	0.05
EUR 1,900,000	BNP Paribas 2.75% 25/7/2028	1,982,504	0.03	GBP 1,750,000	Electricite de France 6.125% 2/6/2034	2,274,680	0.03
GBP 1,666,000	BNP Paribas 3.375% 23/1/2026	2,034,966	0.03	EUR 1,400,000	Electricite de France 7.5% 6/9/2028	1,658,258	0.03
EUR 3,500,000	BNP Paribas 3.875% 10/1/2031	3,846,819	0.06	EUR 1,235,000	Elior 3.75% 15/7/2026*	1,252,318	0.02
USD 324,000	BNP Paribas 4.625% 12/1/2027	288,426	0.00	EUR 600,000	Engie 1.375% 22/6/2028	594,162	0.01
USD 2,821,000	BNP Paribas 4.625% 25/2/2031*	2,265,346	0.03	EUR 2,500,000	Engie 3.625% 6/12/2026	2,710,123	0.04
USD 400,000	BNP Paribas 6.625% 25/3/2024	401,380	0.01	EUR 1,900,000	Engie 3.75% 6/9/2027	2,071,242	0.03
EUR 600,000	BNP Paribas 6.875% 6/12/2029*	668,874	0.01	EUR 1,500,000	Engie 3.875% 6/12/2033	1,624,812	0.02
USD 400,000	BNP Paribas 7.375% 19/8/2025*	401,500	0.01	EUR 2,700,000	Engie 4.5% 6/9/2042	3,024,771	0.05
EUR 1,200,000	BNP Paribas 7.375% 11/6/2030	1,370,264	0.02	EUR 2,000,000	Eutelsat 1.5% 13/10/2028*	1,418,858	0.02
EUR 2,900,000	BPCE 0.5% 15/9/2027	2,883,953	0.04	EUR 52,235	FCT Autonoria 2019 5.064% 25/9/2035	56,746	0.00
EUR 1,500,000	BPCE 1.75% 2/2/2034	1,424,172	0.02	EUR 31,388	FCT Autonoria 2019 5.464% 25/9/2035	34,085	0.00
EUR 1,000,000	BPCE 3.875% 25/1/2036	1,083,331	0.02	EUR 62,587	FCT Autonoria 2019 6.564% 25/9/2035	68,044	0.00
EUR 7,100,000	BPCE 4.625% 2/3/2030	7,912,669	0.12	EUR 52,235	FCT Autonoria 2019 7.564% 25/9/2035	56,789	0.00
EUR 2,300,000	BPCE 4.875% 26/2/2036	2,495,833	0.04	EUR 142,205	FCT Noria 2021 4.564% 25/10/2049	153,638	0.00
EUR 700,000	Burger King France 8.647% 1/11/2026	768,684	0.01	EUR 142,205	FCT Noria 2021 4.964% 25/10/2049	153,670	0.00
EUR 800,000	Cars Alliance Auto Leases France V 2023-1 5.151% 21/10/2038	875,638	0.02	EUR 521,419	FCT Noria 2021 5.364% 25/10/2049	554,949	0.01
EUR 2,300,000	Casino Guichard Perrachon 3.992% 31/1/2025	18,865	0.00	EUR 141,077	FCT Pixel 2021 5.695% 25/2/2038	151,497	0.00
EUR 4,300,000	Cie de Saint-Gobain 3.75% 29/11/2026	4,679,442	0.07	EUR 536,000	Forvia 2.625% 15/6/2025	574,880	0.01
GBP 1,700,000	Clariane 4.125% 2/4/2024	1,120,464	0.02	EUR 1,764,000	Forvia 2.75% 15/2/2027	1,816,696	0.03
EUR 600,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036	645,583	0.01	EUR 1,317,000	Forvia 3.75% 15/6/2028*	1,371,089	0.02
EUR 900,000	Cofiroute 1% 19/5/2031	826,969	0.01	EUR 234,000	Forvia 7.25% 15/6/2026	267,997	0.01
EUR 500,000	Cofiroute 1.125% 13/10/2027	503,244	0.01				
EUR 1,400,000	Credit Agricole 1.625% 5/6/2030	1,465,018	0.02				
EUR 2,100,000	Credit Agricole 2.625% 17/3/2027	2,188,053	0.03				
EUR 8,200,000	Credit Agricole 3.875% 20/4/2031	9,047,524	0.14				

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 3,116,020	French Republic Government Bond OAT 3% 25/5/2054	3,162,661	0.05	USD 760,000	Societe Generale 9.375% 22/11/2027	782,482	0.01
EUR 765,220	Ginkgo Sales Finance 2022 4.564% 25/11/2049	834,062	0.01	EUR 1,400,000	Teleperformance 5.25% 22/11/2028	1,530,800	0.02
EUR 1,228,000	Goldstory 5.375% 1/3/2026*	1,349,585	0.02	EUR 500,000	Teleperformance 5.75% 22/11/2031*	555,111	0.01
EUR 801,000	Goldstory 6.75% 1/2/2030	873,651	0.01	EUR 1,800,000	Thales 0% 26/3/2026	1,818,238	0.03
EUR 243,000	Goldstory 7.922% 1/2/2030	265,610	0.00	EUR 3,800,000	Thales 4.25% 18/10/2031	4,290,809	0.07
EUR 300,000	Harmony French Home Loans FCT 2021-1 4.883% 27/5/2061	323,095	0.01	EUR 4,100,000	TotalEnergies 1.625% 25/10/2027	3,994,487	0.06
EUR 1,400,000	Holding d'Infrastructures des Metiers de l'Environnement 0.125% 16/9/2025	1,430,302	0.02	EUR 8,523,000	TotalEnergies 1.75% 4/4/2024	9,230,658	0.14
EUR 4,002,000	Holding d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	3,757,269	0.06	EUR 2,918,000	TotalEnergies 2.625% 26/2/2025	3,101,902	0.05
EUR 2,000,000	iliad 5.375% 14/6/2027	2,204,552	0.03	GBP 700,000	TotalEnergies Capital International 1.66% 22/7/2026	827,545	0.01
EUR 3,400,000	iliad 5.375% 15/2/2029	3,744,141	0.06	EUR 1,592,000	Vallourec SACA 8.5% 30/6/2026	1,737,568	0.03
EUR 1,600,000	iliad 5.625% 15/2/2030	1,781,729	0.03	EUR 4,100,000	Veolia Environnement 2% 15/11/2027	4,000,048	0.06
EUR 920,000	Iliad 5.125% 15/10/2026	992,344	0.02	EUR 1,200,000	Veolia Environnement 2.25% 20/1/2026*	1,235,841	0.02
EUR 100,000	Iliad 5.625% 15/10/2028	108,301	0.00	EUR 12,037	Worldline 0% 30/7/2025	1,439,109	0.02
USD 400,000	Iliad 6.5% 15/10/2026	395,223	0.01	EUR 24,413	Worldline 0% 30/7/2026	2,382,374	0.04
USD 500,000	Iliad 7% 15/10/2028	495,961	0.01	EUR 1,300,000	WPP Finance 4.125% 30/5/2028	1,429,373	0.02
EUR 1,600,000	JCDcaux 2.625% 24/4/2028*	1,668,682	0.03			251,568,050	3.83
GBP 3,500,000	Kering 5.125% 23/11/2026	4,439,478	0.07		<b>Germany</b>		
EUR 1,700,000	La Banque Postale 4% 3/5/2028*	1,866,400	0.03	USD 400,000	Allianz 3.2% 30/10/2027	318,052	0.01
EUR 1,961,000	La Financiere Atalian 5.125% 15/5/2025	1,662,016	0.03	USD 3,600,000	Allianz 3.2% 30/10/2027*	2,862,470	0.04
EUR 400,000	L'Oreal 0.375% 29/3/2024	432,849	0.01	USD 400,000	Allianz 3.5% 17/11/2025	363,519	0.01
EUR 2,757,000	Loxam 3.75% 15/7/2026	2,963,897	0.04	EUR 900,000	Bayer 0.05% 12/1/2025	943,627	0.01
EUR 203,000	Loxam 4.5% 15/2/2027*	219,996	0.00	EUR 13,600,000	Bayer 2.375% 12/11/2079	14,207,608	0.22
EUR 400,000	Loxam 4.5% 15/4/2027	421,907	0.01	EUR 800,000	Bayer 3.75% 1/7/2074	860,088	0.01
EUR 200,000	Loxam 5.75% 15/7/2027*	217,417	0.00	EUR 3,269,000	Bayer 4% 26/8/2026	3,543,952	0.05
EUR 421,000	Loxam 6.375% 15/5/2028*	474,305	0.01	EUR 3,500,000	Bayer 4.5% 25/3/2082	3,556,312	0.05
EUR 571,000	Novafives 5% 15/6/2025	613,187	0.01	EUR 3,658,000	Bayer 4.625% 26/5/2033	3,977,794	0.06
EUR 894,000	Novafives 8.425% 15/6/2025	965,076	0.01	EUR 400,000	Bayer 6.625% 25/9/2083	429,119	0.01
EUR 185,000	Paprec 6.5% 17/11/2027	211,709	0.00	EUR 2,100,000	Bayer 7% 25/9/2083	2,292,019	0.04
EUR 879,000	Paprec 7.25% 17/11/2029	1,015,191	0.02	EUR 1,500,000	Bertelsmann 3.5% 23/4/2075	1,566,788	0.03
EUR 1,897,000	Picard Groupe 3.875% 1/7/2026	2,011,965	0.03	EUR 900,000	BRANICKS 2.25% 22/9/2026	306,112	0.00
EUR 6,100,000	RCI Banque 2.625% 18/2/2030	6,502,244	0.10	EUR 17,331,651	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	17,852,035	0.27
EUR 1,307,000	RCI Banque 4.125% 1/12/2025	1,422,324	0.02	EUR 1,059,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	1,115,367	0.02
EUR 850,000	RCI Banque 4.625% 13/7/2026	932,231	0.02	EUR 3,231,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	3,421,202	0.05
EUR 1,500,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	1,644,636	0.03	EUR 385,000	Cheplapharm Arzneimittel 7.5% 15/5/2030*	442,287	0.01
EUR 2,700,000	Societe Generale 0.25% 8/7/2027	2,618,564	0.04	EUR 1,092,000	Commerzbank 0.1% 11/9/2025	1,121,451	0.02
EUR 3,200,000	Societe Generale 1.125% 21/4/2026	3,360,249	0.05	EUR 2,000,000	Commerzbank 4% 5/12/2030	2,129,171	0.03
GBP 700,000	Societe Generale 1.875% 3/10/2024	868,925	0.01	EUR 400,000	Commerzbank 4.625% 17/1/2031	436,681	0.01
EUR 3,100,000	Societe Generale 4.875% 21/11/2031*	3,471,877	0.05	EUR 4,600,000	Commerzbank 6.125% 9/10/2025	4,832,215	0.07
USD 2,573,000	Societe Generale 5.375% 18/11/2030*	2,081,605	0.03	EUR 800,000	Commerzbank 6.5% 9/10/2029*	814,086	0.01
USD 1,071,000	Societe Generale 7.132% 19/1/2055*	1,039,808	0.02	EUR 1,700,000	Commerzbank 6.75% 5/10/2033	1,943,015	0.03
USD 400,000	Societe Generale 8% 29/9/2025	401,655	0.01	GBP 1,800,000	Commerzbank 8.625% 28/2/2033*	2,389,651	0.04

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 3,700,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	2,625,308	0.04	EUR 200,000	Red & Black Auto Germany 10 UG 5.062% 15/9/2032	218,030	0.00
EUR 6,700,000	Deutsche Bahn Finance 0.95% 22/1/2025*	6,977,625	0.11	EUR 100,000	Red & Black Auto Germany 10 UG 5.962% 15/9/2032	110,005	0.00
EUR 1,020,000	Deutsche Bahn Finance 3.5% 20/9/2027	1,117,494	0.02	EUR 122,679	Red & Black Auto Germany 8 UG 4.612% 15/9/2030	132,867	0.00
EUR 2,120,000	Deutsche Bahn Finance 4% 23/11/2043 <sup>3</sup>	2,427,147	0.04	EUR 245,358	Red & Black Auto Germany 8 UG 4.812% 15/9/2030	263,859	0.00
EUR 600,000	Deutsche Bank 4% 24/6/2032	620,366	0.01	EUR 61,340	Red & Black Auto Germany 8 UG 5.212% 15/9/2030	65,464	0.00
USD 600,000	Deutsche Bank 4.789% 30/4/2025	536,276	0.01	EUR 2,400,000	Robert Bosch 4.375% 2/6/2043	2,691,289	0.04
USD 2,823,000	Deutsche Bank 5.706% 8/2/2028	2,807,405	0.04	EUR 2,200,000	Schaeffler 4.5% 14/8/2026	2,409,146	0.04
EUR 200,000	Deutsche Bank 6.75% 30/10/2028*	199,627	0.00	EUR 800,000	Schaeffler 4.75% 14/8/2029*	880,154	0.01
EUR 11,509,920	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	15,202,014	0.23	EUR 1,851,591	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	2,012,920	0.03
EUR 500,000	Deutsche Lufthansa 3.5% 14/7/2029 <sup>9</sup>	523,967	0.01	EUR 3,177,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	3,403,076	0.05
EUR 400,000	Deutsche Lufthansa 3.75% 11/2/2028	427,627	0.01	EUR 4,214,000	Tele Columbus 3.875% 2/5/2025	2,850,616	0.04
EUR 1,400,000	E.ON 0.375% 29/9/2027	1,370,520	0.02	EUR 540,000	TK Elevator Holdco 6.625% 15/7/2028	565,707	0.01
EUR 3,040,000	E.ON 3.375% 15/1/2031	3,260,664	0.05	EUR 2,235,000	TK Elevator Midco 4.375% 15/7/2027	2,354,979	0.03
EUR 1,300,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	1,383,256	0.02	EUR 1,552,000	TK Elevator Midco 8.692% 15/7/2027	1,704,435	0.03
EUR 1,500,000	EnBW Energie Baden-Wuerttemberg 1.625% 5/8/2079*	1,471,706	0.02	EUR 212,000	TUI Cruises 6.5% 15/5/2026*	231,797	0.00
EUR 5,300,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081 <sup>1</sup>	4,542,219	0.07	EUR 900,000	Volkswagen Bank 4.25% 7/1/2026	980,190	0.02
EUR 400,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	438,291	0.01	EUR 1,400,000	Volkswagen Financial Services 0.875% 31/1/2028	1,362,817	0.02
EUR 900,000	Eurogrid 3.598% 1/2/2029	974,038	0.01	EUR 4,073,000	Volkswagen Leasing 0.625% 19/7/2029	3,737,405	0.06
EUR 2,800,000	Eurogrid 3.722% 27/4/2030	3,045,387	0.05	EUR 400,000	ZF Finance 2% 6/5/2027	401,590	0.01
EUR 800,000	Eurogrid 3.915% 1/2/2034	864,705	0.01	EUR 400,000	ZF Finance 2.25% 3/5/2028	395,137	0.01
EUR 335,303	FCT Autonoria DE 2023 5.014% 26/1/2043	364,822	0.01	EUR 800,000	ZF Finance 2.75% 25/5/2027	820,639	0.01
EUR 251,086	FCT Autonoria DE 2023 5.964% 26/1/2043	273,603	0.01	EUR 2,000,000	ZF Finance 3% 21/9/2025	2,125,797	0.03
EUR 83,852	FCT Autonoria DE 2023 6.914% 26/1/2043	91,298	0.00	EUR 3,200,000	ZF Finance 5.75% 3/8/2026	3,559,501	0.05
EUR 83,720	FCT Autonoria DE 2023 9.364% 26/1/2043	91,963	0.00			168,509,381	2.55
EUR 2,600,000	Fresenius 4.25% 28/5/2026	2,843,484	0.04	<b>Guatemala</b>			
EUR 1,273,000	Gruenthal 3.625% 15/11/2026	1,364,222	0.02	USD 686,000	Guatemala Government Bond 3.7% 7/10/2033*	561,007	0.01
EUR 1,006,000	Gruenthal 4.125% 15/5/2028	1,074,629	0.02	USD 940,000	Guatemala Government Bond 4.65% 7/10/2041	746,318	0.01
EUR 181,000	Gruenthal 6.75% 15/5/2030	209,607	0.00	USD 5,631,000	Guatemala Government Bond 4.875% 13/2/2028	5,421,105	0.08
EUR 1,751,000	HT Troplast 9.375% 15/7/2028	1,968,383	0.03	USD 918,000	Guatemala Government Bond 5.25% 10/8/2029	881,835	0.01
EUR 905,000	IHO Verwaltungs 3.75% 15/9/2026	972,336	0.01	USD 1,048,000	Guatemala Government Bond 5.25% 10/8/2029 <sup>9</sup>	1,006,714	0.02
EUR 869,715	IHO Verwaltungs 3.875% 15/5/2027*	921,130	0.01	USD 2,159,000	Guatemala Government Bond 6.6% 13/6/2036*	2,182,339	0.03
USD 200,000	IHO Verwaltungs 6% 15/5/2027	196,455	0.00	USD 1,516,000	Guatemala Government Bond 7.05% 4/10/2032	1,594,832	0.02
EUR 346,000	IHO Verwaltungs 8.75% 15/5/2028	408,081	0.01	USD 365,000	Guatemala Government Bond 7.05% 4/10/2032	383,980	0.01
EUR 1,044,000	PCF 4.75% 15/4/2026*	888,615	0.01			12,778,130	0.19
EUR 1,156,000	PCF 8.692% 15/4/2026*	1,023,070	0.01				

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Honduras</b>							
USD 819,000	Honduras Government International Bond 5.625% 24/6/2030	717,927	0.01	INR 2,433,710,000	India Government Bond 7.37% 23/10/2028	29,799,919	0.45
<b>Hong Kong</b>							
USD 2,000,000	AIA 2.7% 7/4/2026	1,867,450	0.03	USD 689,885	JSW Hydro Energy 4.125% 18/5/2031*	610,214	0.01
USD 800,000	Dah Sing Bank 7.375% 15/11/2033	833,040	0.01	USD 2,000,000	NTPC 4.375% 26/11/2024	1,978,790	0.03
HKD 7,000,000	Hong Kong Mortgage 4.1% 28/2/2029	884,097	0.01	USD 400,000	Oil India 5.125% 4/2/2029	395,862	0.01
HKD 2,500,000	Hong Kong Mortgage 4.2% 28/2/2034	320,179	0.01	USD 1,000,000	ONGC Videsh 4.625% 15/7/2024	997,540	0.01
		3,904,766	0.06	USD 1,500,000	Power Finance 3.95% 23/4/2030	1,367,948	0.02
<b>Hungary</b>							
HUF 820,500,000	Hungary Government Bond 6.75% 22/10/2028	2,328,483	0.03	USD 400,000	Power Finance 4.5% 18/6/2029	381,070	0.01
EUR 7,820,000	Hungary Government International Bond 4% 25/7/2029	8,376,175	0.13	USD 1,500,000	REC 5.625% 11/4/2028	1,507,942	0.02
USD 1,743,000	Hungary Government International Bond 5.25% 16/6/2029	1,715,138	0.03	USD 1,000,000	ReNew Pvt 5.875% 5/3/2027	979,665	0.01
USD 262,000	Hungary Government International Bond 5.375% 25/3/2024	262,262	0.00	USD 1,000,000	ReNew Wind Energy AP2 / ReNew Power Pvt other 9 Subsidiaries 4.5% 14/7/2028*	917,375	0.01
EUR 1,686,000	Hungary Government International Bond 5.375% 12/9/2033	1,902,914	0.03	USD 1,375,000	Shriram Finance 6.625% 22/4/2027	1,385,594	0.02
USD 641,000	Hungary Government International Bond 5.5% 26/3/2036*	615,850	0.01			77,507,574	1.18
EUR 1,736,000	Magyar Export-Import Bank Zrt 6% 16/5/2029*	1,979,500	0.03	<b>Indonesia</b>			
USD 1,175,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028*	1,193,054	0.02	USD 300,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	286,732	0.00
		18,373,376	0.28	USD 2,000,000	Bank Negara Indonesia Persero 4.3% 24/3/2027	1,834,590	0.03
<b>India</b>							
USD 2,000,000	Adani Electricity Mumbai 3.949% 12/2/2030*	1,720,000	0.03	USD 2,000,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	1,965,830	0.03
USD 1,000,000	Adani Green Energy 4.375% 8/9/2024	988,615	0.01	USD 2,000,000	Cikarang Listrindo 4.95% 14/9/2026	1,939,690	0.03
USD 1,000,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024	998,935	0.02	USD 1,128,000	Freeport Indonesia 4.763% 14/4/2027	1,101,870	0.02
USD 2,000,000	Adani Ports & Special Economic Zone 4.2% 4/8/2027	1,839,000	0.03	USD 2,000,000	Freeport Indonesia 5.315% 14/4/2032	1,933,630	0.03
USD 1,000,000	Axis Bank 4.1% 8/9/2026	926,855	0.01	USD 1,000,000	Indofood CBP Sukses Makmur 3.398% 9/6/2031	855,680	0.01
USD 1,000,000	Delhi International Airport 6.125% 31/10/2026*	990,985	0.02	USD 2,034,000	Indonesia Government International Bond 4.1% 24/4/2028	1,969,435	0.03
USD 500,000	Export-Import Bank of India 3.875% 12/3/2024	500,600	0.01	USD 200,000	Indonesia Government International Bond 4.55% 11/1/2028	196,879	0.00
USD 1,000,000	GMR Hyderabad International Airport 4.25% 27/10/2027	924,755	0.01	USD 200,000	Indonesia Government International Bond 4.85% 11/1/2033*	196,313	0.00
USD 375,000	GMR Hyderabad International Airport 4.75% 2/2/2026*	363,225	0.01	USD 1,000,000	Indonesia Government International Bond 5.1% 10/2/2054	958,305	0.01
USD 2,000,000	HDFC Bank 3.7% 25/8/2026	1,836,250	0.03	USD 200,000	Indonesia Government International Bond 5.65% 11/1/2053	205,539	0.00
INR 2,140,000,000	India Government Bond 7.18% 14/8/2033	26,096,435	0.40	USD 1,493,000	Indonesia Government International Bond 6.75% 15/1/2044*	1,728,588	0.03
				IDR 46,042,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	2,888,795	0.04
				IDR 70,762,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	4,580,105	0.07
				IDR 209,451,000,000	Indonesia Treasury Bond 7% 15/5/2027	13,562,212	0.21
				IDR 79,022,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	5,189,853	0.08

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
IDR 63,736,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	4,572,282	0.07	EUR 500,000	Arini European CLO I 5.832% 15/7/2036	547,022	0.01
IDR 75,364,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	5,028,263	0.08	EUR 240,000	Arini European CLO I 9.972% 15/7/2036	263,535	0.00
USD 200,000	Pakuwon Jati 4.875% 29/4/2028	187,051	0.00	EUR 1,850,000	Armada Euro CLO III 7.242% 15/7/2031	1,995,118	0.03
USD 1,000,000	Pelabuhan Indonesia Persero 4.875% 1/10/2024	996,375	0.02	USD 1,889,000	ASG Finance Designated Activity 7.875% 3/12/2024	1,859,532	0.03
USD 510,000	Pertamina Geothermal Energy 5.15% 27/4/2028*	507,769	0.01	GBP 1,463,275	Atom Mortgage 7.121% 22/7/2031	1,572,578	0.02
USD 1,999,000	Pertamina Persero 3.65% 30/7/2029	1,855,849	0.03	EUR 498,514	Aurium CLO IV 4.672% 16/1/2031	536,999	0.01
USD 600,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	462,000	0.01	EUR 900,000	Aurium CLO VIII 4.766% 23/6/2034	963,886	0.01
USD 1,032,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	1,015,689	0.02	EUR 250,000	Aurium CLO VIII 6.916% 23/6/2034	264,923	0.00
EUR 1,200,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 1.875% 5/11/2031	1,053,957	0.01	EUR 550,000	Avoca CLO XIV 0% 12/1/2031	339,230	0.01
USD 1,000,000	PT Tower Bersama Infrastructure 4.25% 21/1/2025	987,035	0.01	EUR 150,000	Avoca CLO XIV 8.636% 12/1/2031	162,460	0.00
USD 2,000,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	1,845,000	0.03	EUR 150,000	Avoca CLO XIV 10.286% 12/1/2031	155,313	0.00
		59,905,316	0.91	EUR 380,000	Avoca CLO XV 8.072% 15/4/2031	402,019	0.01
	<b>Ireland</b>			EUR 350,000	Avoca CLO XVIII 5.692% 15/4/2031	378,583	0.01
USD 1,500,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 30/1/2032	1,271,207	0.02	EUR 290,000	Avoca CLO XXII 5.242% 15/4/2035	307,513	0.00
USD 1,289,000	AerCap Ireland Capital / AerCap Global Aviation Trust 5.75% 6/6/2028*	1,300,582	0.02	EUR 1,000,000	Avoca CLO XXIII 6.992% 15/4/2034	1,069,654	0.02
GBP 899,664	Agora UK 2021 6.421% 22/7/2031	1,122,739	0.02	EUR 1,400,000	Bank of Ireland 1.875% 5/6/2026	1,479,032	0.02
EUR 1,100,000	AIB 3.625% 4/7/2026	1,189,776	0.02	EUR 1,459,000	Bank of Ireland 7.5% 19/5/2025	1,595,510	0.03
EUR 1,298,000	AIB 5.25% 9/10/2024	1,389,577	0.02	EUR 250,000	Bluemountain Euro 2021-2 CLO 5.692% 15/10/2035	267,485	0.00
EUR 3,189,000	AIB 6.25% 23/6/2025	3,431,291	0.05	EUR 900,000	BlueMountain Fuji CLO III 6.842% 15/1/2031	961,802	0.01
EUR 838,000	Anchorage Capital Europe CLO 2 5.542% 15/4/2034	893,738	0.01	EUR 800,000	BlueMountain Fuji Eur CLO IV 10.155% 25/2/2034	855,309	0.01
EUR 1,000,000	Aqueduct European CLO 5-2020 5.97% 20/4/2034	1,060,420	0.02	EUR 300,000	Bridgepoint CLO 1 8.192% 15/1/2034	327,982	0.01
EUR 1,023,000	Aqueduct European CLO 7-2022 5.975% 15/3/2036	1,115,798	0.02	EUR 2,300,000	Bridgepoint CLO IV 6.17% 20/1/2037	2,509,199	0.04
EUR 2,980,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	2,924,002	0.05	EUR 1,800,000	CA Auto Bank 0% 16/4/2024	1,944,084	0.03
USD 775,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	712,985	0.01	EUR 400,000	Cabinteely Park CLO 7.251% 15/8/2034	425,685	0.01
GBP 1,550,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	1,417,669	0.02	EUR 480,000	Cairn CLO XVI 7.794% 15/1/2037	524,354	0.01
USD 2,071,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	2,049,443	0.03	EUR 320,000	Cairn CLO XVI 9.144% 15/1/2037	350,863	0.01
EUR 1,100,000	Ares European CLO VII 5.442% 15/10/2030	1,189,278	0.02	EUR 126,000	Cairn CLO XVI 9.144% 15/1/2037	138,152	0.00
EUR 2,150,000	Ares European CLO X 6.742% 15/10/2031	2,289,487	0.04	EUR 1,517,000	Capital Four CLO V 5.788% 25/4/2036	1,664,993	0.03
EUR 858,000	Ares European CLO XII 5.67% 20/4/2032	921,974	0.01	EUR 100,000	CIFC European Funding CLO I 7.142% 15/7/2032	107,157	0.00
EUR 875,000	Ares European CLO XII 6.97% 20/4/2032	937,807	0.01	EUR 400,000	CIFC European Funding CLO I 9.802% 15/7/2032	431,688	0.01
				EUR 400,000	CIFC European Funding CLO II 5.542% 15/4/2033	429,350	0.01

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



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 500,000	CIFC European Funding CLO III 6.442% 15/1/2034	540,143	0.01	EUR 840,757	Haus European Loan Conduit No 39 5.312% 28/7/2051	772,594	0.01
EUR 1,500,000	CIFC European Funding CLO IV 4.844% 18/8/2035	1,614,245	0.02	EUR 130,000	Henley CLO IV 5.298% 25/4/2034	137,925	0.00
EUR 922,087	Citizen Irish Auto Receivables Trust 2023 4.643% 15/12/2032	1,003,724	0.02	EUR 250,000	Henley CLO IV 6.948% 25/4/2034	267,811	0.00
EUR 203,000	Citizen Irish Auto Receivables Trust 2023 5.273% 15/12/2032	221,696	0.00	EUR 450,000	Invesco Euro CLO III 5.692% 15/7/2032	482,917	0.01
EUR 1,480,000	Clontarf Park CLO 6.934% 5/8/2030	1,608,656	0.02	EUR 176,539	Invesco Euro CLO III 12.012% 15/7/2032	188,145	0.00
EUR 2,400,000	Contego CLO VI 4.732% 15/4/2034	2,570,872	0.04	EUR 625,000	Invesco Euro CLO IV 5.642% 15/4/2033	667,238	0.01
EUR 100,000	Contego CLO VII 7.908% 14/5/2032	108,642	0.00	EUR 1,600,000	Invesco Euro CLO IX 5.62% 20/4/2036	1,746,781	0.03
EUR 800,000	Contego CLO VIII 10.008% 25/1/2034	859,405	0.01	USD 650,000	Jazz 4.375% 15/1/2029	597,622	0.01
EUR 2,800,000	CRH SMW Finance 4% 11/7/2031	3,098,784	0.05	GBP 1,716,000	Last Mile Logistics CMBS 2023-1 UK 8.72% 17/8/2033	2,192,109	0.03
EUR 1,750,000	CVC Cordatus Loan Fund 6.548% 20/5/2036	1,914,808	0.03	GBP 1,469,000	Last Mile Logistics CMBS 2023-1 UK 9.72% 17/8/2033	1,876,327	0.03
EUR 330,000	CVC Cordatus Loan Fund IV 5.243% 22/2/2034	349,628	0.01	EUR 565,547	Last Mile Logistics Pan Euro Finance 4.665% 17/8/2033	606,865	0.01
EUR 400,000	CVC Cordatus Loan Fund V 5.47% 21/7/2030	428,899	0.01	EUR 344,631	Last Mile Logistics Pan Euro Finance 4.965% 17/8/2033	368,255	0.01
EUR 400,000	CVC Cordatus Loan Fund XIX 7.716% 23/12/2033	436,147	0.01	EUR 1,331,397	Last Mile Logistics Pan Euro Finance 5.315% 17/8/2033	1,421,209	0.02
EUR 650,000	CVC Cordatus Opportunity Loan Fund 0% 15/8/2033	705,226	0.01	EUR 1,030,949	Last Mile Logistics Pan Euro Finance 5.815% 17/8/2033	1,088,689	0.02
EUR 250,000	Euro-Galaxy III CLO 6.295% 24/4/2034	268,428	0.00	EUR 660,864	Last Mile PE 2021 4.815% 17/8/2031	711,053	0.01
EUR 510,000	Euro-Galaxy III CLO 7.195% 24/4/2034	546,402	0.01	EUR 938,803	Last Mile PE 2021 5.115% 17/8/2031	1,007,149	0.01
EUR 1,510,000	Fidelity Grand Harbour CLO 2021-1 7.542% 15/10/2034	1,618,624	0.02	EUR 1,060,777	Last Mile PE 2021 5.515% 17/8/2031	1,138,075	0.02
EUR 650,000	Fidelity Grand Harbour CLO 2021-1 7.542% 15/10/2034	696,759	0.01	EUR 1,500,000	Linde 1% 31/3/2027	1,522,668	0.02
EUR 2,600,000	Fidelity Grand Harbour CLO 2023-1 5.801% 15/8/2036	2,857,773	0.04	EUR 4,000,000	Linde 3% 14/2/2028	4,297,161	0.07
EUR 149,000	Fidelity Grand Harbour CLO 2023-1 9.801% 15/8/2036	163,281	0.00	EUR 468,128	Lt Autorahoitus IV 4.567% 18/7/2033	509,822	0.01
EUR 101,000	Finance Ireland Auto Receivables NO 1 6.173% 12/9/2033	110,194	0.00	EUR 1,200,000	Lt Autorahoitus IV 5.927% 18/7/2033	1,338,909	0.02
EUR 1,300,000	Fortuna Consumer Loan ABS 2024-1 5.243% 18/2/2034	1,413,713	0.02	EUR 1,250,000	Madison Park Euro Funding XVI 7.142% 25/5/2034	1,330,303	0.02
EUR 900,000	Fortuna Consumer Loan ABS 2024-1 6.193% 18/2/2034	978,822	0.02	EUR 1,050,000	Man GLG Euro CLO VI 7.442% 15/10/2032	1,107,662	0.02
GBP 453,150	Frost CMBS 2021-1 6.571% 20/11/2033	562,253	0.01	EUR 1,606,000	Margay CLO I 5.892% 15/7/2036	1,763,865	0.03
EUR 1,500,000	Glencore Capital Finance 1.125% 10/3/2028	1,470,974	0.02	EUR 142,000	Margay CLO I 10.342% 15/7/2036	155,872	0.00
EUR 700,000	Harvest CLO XVIII 5.142% 15/10/2030	749,276	0.01	EUR 150,000	Marino Park CLO 9.635% 16/1/2034	161,161	0.00
EUR 390,000	Harvest CLO XXIII 6.97% 20/10/2032	415,862	0.01	EUR 188,000	Neuberger Berman Loan Advisers Euro CLO 9.452% 17/4/2034	204,794	0.00
EUR 714,793	Haus European Loan Conduit No 39 4.562% 28/7/2051	731,277	0.01	EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 10.002% 15/4/2034	760,503	0.01
EUR 210,939	Haus European Loan Conduit No 39 5.012% 28/7/2051	202,291	0.00	EUR 250,000	Northwoods Capital 19 Euro 6.445% 25/11/2033	265,922	0.00
				EUR 425,000	OAK Hill European Credit Partners V Designated Activity 5.87% 21/1/2035	458,459	0.01

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 450,000	OAK Hill European Credit Partners VI 5.17% 20/1/2032	483,641	0.01	GBP 536,063	Taurus 2021-1 UK 6.87% 17/5/2031	672,733	0.01
EUR 630,000	OCP Euro CLO 8.709% 20/7/2036	690,490	0.01	GBP 546,983	Taurus 2021-1 UK 7.82% 17/5/2031	686,699	0.01
EUR 700,000	OCP Euro CLO 2017-2 5.292% 15/1/2032	756,198	0.01	GBP 3,090,501	Taurus 2021-4 UK 6.97% 17/8/2031	3,921,181	0.06
EUR 250,000	OCP Euro CLO 2019-3 6.27% 20/4/2033	269,741	0.00	GBP 1,177,816	Taurus 2021-4 UK 7.32% 17/8/2031	1,481,061	0.02
EUR 250,000	OCP Euro CLO 2019-3 7.27% 20/4/2033	267,952	0.00	EUR 2,300,000	Tikehau CLO VII 5.97% 20/10/2035	2,509,376	0.04
EUR 372,000	Palmer Square European CLO 2022-2 7.917% 15/1/2038	406,884	0.01	GBP 557,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	629,844	0.01
EUR 2,500,000	Palmer Square European CLO 2023-1 5.842% 15/7/2036	2,737,511	0.04	EUR 250,000	Voya Euro CLO II 5.612% 15/7/2035	268,274	0.00
EUR 300,000	Palmer Square European CLO 2023-1 10.142% 15/7/2036	330,748	0.01	EUR 500,000	Voya Euro CLO II 6.092% 15/7/2035	535,878	0.01
EUR 650,000	Penta CLO 11 6.351% 15/11/2034	708,118	0.01	EUR 439,000	Voya Euro CLO III 5.592% 15/4/2033	469,406	0.01
EUR 470,000	Penta CLO 11 8.701% 15/11/2034	515,446	0.01	EUR 200,000	Voya Euro CLO IV 7.042% 15/10/2034	212,855	0.00
EUR 500,000	Penta CLO 6 5.648% 25/7/2034	534,804	0.01			144,871,933	2.21
EUR 500,000	Penta CLO 6 6.248% 25/7/2034	535,440	0.01		<b>Isle of Man</b>		
USD 884,398	Prodigy Finance CM2021-1 6.685% 25/7/2051	883,021	0.01	USD 1,750,000	AngloGold Ashanti 3.75% 1/10/2030	1,520,864	0.02
USD 306,271	Prodigy Finance CM2021-1 7.935% 25/7/2051	308,884	0.01		<b>Israel</b>		
USD 146,795	Prodigy Finance CM2021-1 9.185% 25/7/2051	148,770	0.00	USD 1,055,162	Energiean Israel Finance 8.5% 30/9/2033*	1,018,759	0.01
USD 258,712	Prodigy Finance CM2021-1 11.335% 25/7/2051	259,981	0.00	USD 399,983	Leviathan Bond 6.75% 30/6/2030	366,958	0.01
EUR 200,000	Providus CLO V 6.851% 15/2/2035	212,557	0.00		<b>Italy</b>		
EUR 350,000	Providus CLO VI 7.115% 20/5/2034	373,528	0.01	EUR 675,000	ASTM 1.5% 25/1/2030	624,583	0.01
EUR 400,000	Rockfield Park CLO 6.942% 16/7/2034	428,086	0.01	EUR 500,000	ASTM 2.375% 25/11/2033	450,072	0.01
EUR 2,557,000	Rockford Tower Europe CLO 2018-1 5.788% 20/12/2031	2,769,740	0.04	EUR 172,754	AutoFlorence 2 4.614% 24/12/2044	186,355	0.00
EUR 710,000	Rockford Tower Europe CLO 2018-1 6.408% 20/12/2031	766,871	0.01	EUR 222,804	AutoFlorence 2 5.014% 24/12/2044	240,682	0.01
EUR 2,380,000	Rockford Tower Europe CLO 2019-1 5.57% 20/1/2033	2,545,911	0.04	EUR 119,474	AutoFlorence 2 6.214% 24/12/2044	128,701	0.00
EUR 976,000	RRE 5 Loan Management 5.692% 15/1/2037	1,050,072	0.02	EUR 1,655,000	AutoFlorence 3 4.814% 25/12/2046	1,805,798	0.03
EUR 430,000	RRE 9 Loan Management 5.642% 15/10/2036	463,495	0.01	EUR 143,000	AutoFlorence 3 6.214% 25/12/2046	157,326	0.00
EUR 250,000	Sound Point Euro CLO III Funding 6.242% 15/4/2033	268,879	0.00	EUR 186,000	AutoFlorence 3 7.214% 25/12/2046	205,527	0.00
EUR 1,250,000	St Paul's CLO XII 5.542% 15/4/2033	1,339,646	0.02	EUR 130,000	AutoFlorence 3 9.214% 25/12/2046	144,432	0.00
GBP 2,643,000	Stark Financing 2023-1 8.32% 17/8/2033	3,372,316	0.05	EUR 6,689,000	Azzurra Aeroporti 2.125% 30/5/2024	7,208,750	0.11
EUR 650,000	Sutton Park CLO 5.601% 15/11/2031	699,362	0.01	EUR 2,843,000	Azzurra Aeroporti 2.625% 30/5/2027	2,912,045	0.04
EUR 750,000	Sutton Park CLO 6.251% 15/11/2031	808,226	0.01	EUR 1,758,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	1,944,171	0.03
GBP 879,540	Taurus 2021-1 UK 6.52% 17/5/2031	1,104,856	0.02	EUR 850,000	Banco BPM 2.875% 29/6/2031	881,843	0.01
				EUR 2,300,000	Banco BPM 3.25% 14/1/2031	2,436,070	0.04
				EUR 1,550,000	Banco BPM 3.375% 19/1/2032*	1,597,556	0.02
				EUR 9,739,000	Banco BPM 3.875% 18/9/2026	10,611,494	0.16
				EUR 1,875,000	Banco BPM 4.875% 17/1/2030	2,060,197	0.03
				EUR 1,425,000	Banco BPM 6% 14/6/2028	1,616,784	0.03

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 137,000	Brignole 2021 4.664% 24/7/2036	148,730	0.00	EUR 1,496,445	Marzio Finance 4.933% 28/2/2048	1,634,676	0.03
EUR 100,000	Brignole 2021 5.464% 24/7/2036	108,247	0.00	EUR 4,200,000	Nexi 0% 24/2/2028	3,967,551	0.06
EUR 5,581,783	Cassia 2022-1 6.443% 22/5/2034	6,000,720	0.09	EUR 925,000	Poste Italiane 2.625% 24/3/2029*	864,315	0.01
EUR 2,754,604	Cassia 2022-1 7.443% 22/5/2034	2,868,351	0.04	EUR 140,817	Progetto Quinto 4.468% 27/10/2036	152,870	0.00
EUR 210,000	Cedacri Mergeco 8.526% 15/5/2028*	228,689	0.00	EUR 745,000	Quarzo 4.875% 15/12/2039	812,111	0.01
EUR 898,000	Cedacri Mergeco 9.401% 15/5/2028	979,975	0.02	EUR 526,150	Red & Black Auto Italy 4.843% 28/7/2034	574,134	0.01
EUR 500,000	Cerved 9.175% 15/2/2029	525,697	0.01	EUR 188,000	Red & Black Auto Italy 5.643% 28/7/2034	204,691	0.00
EUR 949,000	doValue 3.375% 31/7/2026*	895,615	0.01	EUR 205,000	Red & Black Auto Italy 6.643% 28/7/2034	224,179	0.01
EUR 2,291,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	2,681,917	0.04	EUR 401,487	Red & Black Auto Italy 6.693% 28/12/2031	433,082	0.01
EUR 6,867,000	Eni 2.625% 13/10/2025	7,187,075	0.11	EUR 100,000	Red & Black Auto Italy 7.643% 28/7/2034	109,696	0.00
EUR 5,100,000	Eni 2.75% 11/2/2030	4,824,891	0.07	EUR 2,603,000	Rekeep 7.25% 1/2/2026	2,555,950	0.04
EUR 1,520,000	Eni 3.875% 15/1/2034	1,627,331	0.03	EUR 760,000	Snam 3.375% 19/2/2028*	820,530	0.01
EUR 2,900,000	Eni 4.25% 19/5/2033	3,214,691	0.05	EUR 576,000	Sunrise SPV 50 4.851% 27/7/2048	628,116	0.01
EUR 890,000	Fiber Bidco 7.97% 15/1/2030	977,154	0.01	EUR 1,853,000	Telecom Italia 1.625% 18/1/2029*	1,744,399	0.03
EUR 1,972,000	Fiber Bidco 11% 25/10/2027	2,338,128	0.04	EUR 599,000	Telecom Italia 2.75% 15/4/2025	636,033	0.01
EUR 1,253,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	1,315,057	0.02	EUR 400,000	Telecom Italia 2.875% 28/1/2026	422,972	0.00
EUR 547,000	Golden Bar Securitisation 2023-2 6.816% 22/9/2043	602,839	0.01	EUR 200,000	Telecom Italia 3% 30/9/2025	212,109	0.00
EUR 668,000	Golden Bar Securitisation 2023-2 7.516% 22/9/2043	736,113	0.01	EUR 585,000	Telecom Italia 4% 11/4/2024	633,785	0.01
EUR 563,000	Golden Bar Securitisation 2023-2 9.616% 22/9/2043	635,282	0.01	EUR 200,000	Telecom Italia 5.25% 17/3/2055	207,171	0.00
EUR 6,122,000	Iccrea Banca 4% 8/11/2027	6,717,779	0.10	EUR 2,820,000	Telecom Italia 6.875% 15/2/2028	3,253,392	0.05
EUR 1,694,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	1,758,692	0.03	EUR 2,592,000	Telecom Italia 7.875% 31/7/2028	3,104,173	0.05
EUR 2,492,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	2,465,855	0.04	EUR 1,990,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031	2,134,599	0.03
EUR 1,364,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	1,305,213	0.02	EUR 700,000	UniCredit 2.731% 15/1/2032	720,528	0.01
EUR 1,600,000	Intesa Sanpaolo 0.625% 24/2/2026	1,628,329	0.03	EUR 1,025,000	UniCredit 4.45% 16/2/2029	1,124,373	0.02
USD 600,000	Intesa Sanpaolo 4.198% 1/6/2032	493,664	0.01	EUR 400,000	UniCredit 5.375% 3/6/2025	429,631	0.01
USD 1,400,000	Intesa Sanpaolo 5.017% 26/6/2024*	1,391,263	0.02	USD 800,000	UniCredit 5.861% 19/6/2032	776,739	0.01
GBP 3,575,000	Intesa Sanpaolo 5.148% 10/6/2030*	4,150,770	0.06	USD 2,600,000	UniCredit 7.296% 2/4/2034*	2,654,002	0.04
USD 200,000	Intesa Sanpaolo 5.71% 15/1/2026	198,096	0.00	EUR 1,000,000	UniCredit 7.5% 3/6/2026	1,121,544	0.02
EUR 1,219,000	Intesa Sanpaolo 5.875% 20/1/2025	1,327,487	0.02			132,211,240	2.01
EUR 400,000	Intesa Sanpaolo 5.875% 4/3/2029	435,598	0.01		<b>Jamaica</b>		
GBP 200,000	Intesa Sanpaolo 8.505% 20/9/2032	274,679	0.00	USD 1,341,569	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	1,311,370	0.02
EUR 850,000	Intesa Sanpaolo 9.125% 7/9/2029*	1,010,401	0.02	USD 715,000	Jamaica Government International Bond 6.75% 28/4/2028	737,762	0.01
EUR 706,449	Koromo Italy 4.664% 26/2/2035	768,361	0.01			2,049,132	0.03
EUR 1,162,000	Lottomatica 7.937% 15/12/2030	1,280,901	0.02		<b>Japan</b>		
EUR 1,577,000	Lottomatica 8.067% 1/6/2028	1,737,913	0.03	JPY 130,000,000	Daiwa House Industry 0% 30/3/2029	869,438	0.02
				EUR 4,604,000	East Japan Railway 2.614% 8/9/2025	4,921,157	0.08
				EUR 3,650,000	East Japan Railway 4.11% 22/2/2043	4,104,855	0.06
				JPY 147,500,000	Japan Government Twenty Year Bond 1.3% 20/12/2043	962,971	0.01
				JPY 3,488,000,000	Japan Government Twenty Year Bond 1.5% 20/9/2043	23,642,856	0.36

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
JPY 440,000,000	JFE 0% 28/9/2028	3,182,283	0.05		<b>Jordan</b>		
JPY 210,000,000	Kansai Paint 0% 8/3/2029	1,427,221	0.02	USD 778,000	Jordan Government International Bond 4.95% 7/7/2025	756,745	0.01
JPY 130,000,000	Kansai Paint 0% 7/3/2031	868,410	0.01	USD 2,355,000	Jordan Government International Bond 5.85% 7/7/2030	2,137,163	0.03
JPY 90,000,000	Kobe Steel 0% 14/12/2028	669,400	0.01			2,893,908	0.04
JPY 90,000,000	Kobe Steel 0% 13/12/2030	675,343	0.01		<b>Kenya</b>		
JPY 130,000,000	Koei Tecmo 0% 20/12/2024	868,079	0.01	USD 3,263,000	Republic of Kenya Government International Bond 8% 22/5/2032*	2,957,094	0.04
USD 2,800,000	Mizuho Financial 3.261% 22/5/2030	2,534,752	0.04	USD 3,111,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	3,103,222	0.05
EUR 820,000	Nissan Motor 2.652% 17/3/2026	862,115	0.01			6,060,316	0.09
USD 207,000	Nissan Motor 4.81% 17/9/2030	190,584	0.00		<b>Luxembourg</b>		
USD 2,000,000	Nissan Motor 4.81% 17/9/2030	1,841,390	0.03	USD 2,705,000	3R Lux 9.75% 5/2/2031	2,807,317	0.04
EUR 2,300,000	NTT Finance 0.01% 3/3/2025	2,405,002	0.04	EUR 800,000	ADLER 21% 31/7/2025	865,052	0.01
JPY 250,000,000	Rohm 0% 5/12/2024	1,689,672	0.03	EUR 2,708,000	Adler Financing 12.5% 30/6/2025*	3,306,379	0.05
EUR 2,463,000	SoftBank 2.125% 6/7/2024	2,643,024	0.04	EUR 2,846,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	2,798,387	0.04
EUR 480,000	SoftBank 2.875% 6/1/2027	496,990	0.01	USD 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	178,210	0.00
EUR 1,405,000	SoftBank 3.125% 19/9/2025*	1,492,740	0.02	USD 225,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	199,658	0.00
EUR 2,116,000	SoftBank 3.375% 6/7/2029	2,132,528	0.03	GBP 1,470,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	1,644,307	0.02
EUR 1,715,000	SoftBank 3.875% 6/7/2032*	1,678,205	0.03	EUR 1,041,000	Altice Financing 2.25% 15/1/2025	1,096,375	0.02
USD 1,000,000	SoftBank 4% 6/7/2026	953,750	0.01	EUR 672,000	Altice Financing 4.25% 15/8/2029	643,063	0.01
EUR 400,000	SoftBank 4.5% 20/4/2025	435,160	0.01	USD 260,000	Altice Financing 5.75% 15/8/2029	224,519	0.00
USD 300,000	SoftBank 4.75% 19/9/2024	297,912	0.00	EUR 900,000	Aroundtown 0% 16/7/2026*	841,144	0.01
EUR 1,181,000	SoftBank 4.75% 30/7/2025*	1,293,857	0.02	EUR 1,000,000	Aroundtown 0.375% 15/4/2027	892,295	0.02
EUR 877,000	SoftBank 5% 15/4/2028	956,729	0.01	EUR 400,000	Aroundtown 3.375% 23/9/2024	217,311	0.01
USD 300,000	SoftBank 6% 30/7/2025	298,500	0.01	GBP 1,281,000	Aroundtown 4.75% 25/6/2024	848,199	0.01
USD 2,506,000	Sumitomo Life Insurance 5.875% 18/1/2034	2,494,685	0.04	EUR 3,000,000	Becton Dickinson Euro Finance 1.208% 4/6/2026*	3,093,258	0.05
USD 2,487,000	Sumitomo Mitsui Financial 2.472% 14/1/2029*	2,213,326	0.03	EUR 1,070,000	Cidron Aida Finco 5% 1/4/2028	1,128,786	0.02
USD 5,228,000	Sumitomo Mitsui Financial 6.6% 5/6/2034	5,235,381	0.08	GBP 2,915,000	Cidron Aida Finco 6.25% 1/4/2028*	3,583,213	0.05
		74,338,315	1.13	EUR 686,000	Cirsa Finance International 6.5% 15/3/2029	753,564	0.01
	<b>Jersey</b>			EUR 771,000	Cirsa Finance International 7.875% 31/7/2028	885,756	0.01
GBP 727,000	AA Bond 6.269% 31/7/2025	923,562	0.01	EUR 796,000	Cirsa Finance International 8.412% 31/7/2028	882,300	0.01
USD 800,000	Adient Global 8.25% 15/4/2031*	842,662	0.01	EUR 353,000	Cirsa Finance International 8.412% 31/7/2028	390,157	0.01
EUR 2,847,000	Ardonagh Finco 6.875% 15/2/2031	3,066,597	0.05	GBP 1,852,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	1,663,550	0.03
GBP 344,000	CPUK Finance 3.588% 28/8/2025	422,226	0.00	EUR 528,000	Compartment BL Consumer Credit 2021 4.964% 25/9/2038	572,850	0.01
GBP 392,000	CPUK Finance 4.5% 28/8/2027*	450,571	0.01				
GBP 1,546,000	CPUK Finance 4.875% 28/8/2025	1,931,582	0.03				
GBP 4,251,000	Galaxy Bidco 6.5% 31/7/2026	5,352,710	0.08				
GBP 1,500,000	Glencore Finance Europe 3.125% 26/3/2026	1,812,516	0.03				
USD 1,500,000	Golub Capital Partners CLO 66B 7.275% 25/4/2036	1,508,955	0.02				
GBP 1,469,898	Intu Jersey 2 2.875% 1/11/2022***	299,806	0.01				
GBP 861,000	Kane Bidco 6.5% 15/2/2027*	1,065,691	0.02				
USD 270,000	Pikes Peak CLO 12 14.468% 20/4/2036	274,002	0.00				
USD 390,000	PPM CLO 6-R 8.804% 20/1/2037	392,395	0.01				
USD 310,000	PPM CLO 6-R 11.004% 20/1/2037	312,868	0.01				
		18,656,143	0.29				

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

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 681,000	Compartment BL Consumer Credit 2021 5.514% 25/9/2038	738,868	0.01	EUR 1,080,000	Medtronic Global 2.625% 15/10/2025*	1,147,520	0.02
EUR 356,000	Compartment BL Consumer Credit 2021 6.714% 25/9/2038	386,350	0.01	USD 2,148,000	Medtronic Global 4.25% 30/3/2028	2,101,558	0.03
EUR 222,000	Compartment BL Consumer Credit 2024 0% 25/9/2041	241,220	0.00	USD 3,024,000	MHP Lux 6.25% 19/9/2029	2,222,640	0.03
USD 5,423,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,323,281	0.08	USD 1,180,800	Millicom International Cellular 5.125% 15/1/2028*	1,127,091	0.02
USD 1,220,000	Cosan Luxembourg 7.25% 27/6/2031*	1,237,293	0.02	USD 1,232,100	Millicom International Cellular 6.625% 15/10/2026*	1,222,280	0.02
USD 363,000	CSN Resources 5.875% 8/4/2032	311,674	0.00	USD 1,275,000	Minerva Luxembourg 8.875% 13/9/2033*	1,337,851	0.02
EUR 1,302,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	1,270,965	0.02	EUR 500,000	Monitchem HoldCo 3 8.75% 1/5/2028*	569,517	0.01
EUR 800,000	Cullinan Holdco Scsp 8.682% 15/10/2026*	807,186	0.01	EUR 5,540,000	Nestle Finance International 3% 23/1/2031	5,929,948	0.09
EUR 462,000	Dana Financing Luxembourg 3% 15/7/2029	448,020	0.01	USD 1,101,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	1,085,052	0.02
EUR 1,451,000	Dana Financing Luxembourg 8.5% 15/7/2031	1,735,148	0.03	EUR 310,000	Picard Bondco 5.375% 1/7/2027*	328,784	0.01
USD 909,000	EIG Pearl 3.545% 31/8/2036*	773,786	0.01	USD 5,099,000	Puma International Financing 5% 24/1/2026	4,856,772	0.07
USD 510,000	EIG Pearl 4.387% 30/11/2046	393,338	0.01	USD 1,430,000	Raizen Fuels Finance 6.45% 5/3/2034	1,436,070	0.02
EUR 2,165,000	Ephios Subco 3 7.875% 31/1/2031	2,511,763	0.04	EUR 1,500,000	Repsol Europe Finance 0.375% 6/7/2029	1,383,812	0.02
EUR 2,300,000	European TopSoho 4% 21/9/2021***	1,135,377	0.02	EUR 4,030,000	Rossini 6.75% 30/10/2025	4,383,190	0.07
EUR 400,000	FACT Master 4.831% 20/7/2028	434,176	0.01	EUR 400,000	Rossini 7.762% 30/10/2025	436,458	0.01
EUR 3,084,000	Garfunkelux Holdco 3 6.75% 1/11/2025	2,648,511	0.04	EUR 9,064,000	SES 2.875% 27/5/2026	9,269,032	0.14
GBP 1,295,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,285,957	0.02	USD 2,300,000	Stena International 7.25% 15/1/2031	2,286,419	0.03
EUR 1,256,376	Germany Compartment Consumer 2020-1 5.632% 14/11/2034	1,364,714	0.02	USD 675,000	Stena International 7.625% 15/2/2031	676,883	0.01
EUR 439,732	Germany Compartment Consumer 2020-1 6.382% 14/11/2034	475,217	0.01	EUR 1,324,000	Summer BC Holdco B 5.75% 31/10/2026	1,424,106	0.02
EUR 200,000	Germany Compartment Leasing 2023-1 5.882% 14/12/2032	217,054	0.00	USD 978,000	Telecom Italia Capital 6% 30/9/2034*	906,802	0.01
EUR 200,000	Germany Compartment Leasing 2023-1 6.882% 14/12/2032	217,629	0.00	USD 130,000	Telecom Italia Capital 6.375% 15/11/2033	124,928	0.00
EUR 1,306,000	Herens Midco 5.25% 15/5/2029*	1,010,728	0.01	USD 2,846,000	Telecom Italia Capital 7.2% 18/7/2036	2,829,738	0.04
USD 2,150,000	Intelsat Jackson 6.5% 15/3/2030	2,008,413	0.03	USD 389,000	Telecom Italia Capital 7.721% 4/6/2038	397,315	0.01
USD 1,676,000	Kenbourne Invest 4.7% 22/1/2028*	967,890	0.02	EUR 1,500,000	Traton Finance Luxembourg 0.125% 24/3/2025	1,562,568	0.02
USD 4,707,000	Kenbourne Invest 6.875% 26/11/2024	3,594,359	0.05	USD 603,000	Tupy Overseas 4.5% 16/2/2031	513,662	0.01
USD 1,584,000	Kenbourne Invest 6.875% 26/11/2024	1,225,755	0.02	EUR 200,000	Vivion Investments 3% 8/8/2024*	207,744	0.00
USD 879,000	Kernel 6.5% 17/10/2024	808,680	0.01			118,604,784	1.79
USD 875,000	Kernel 6.75% 27/10/2027	656,250	0.01		<b>Malaysia</b>		
EUR 244,000	Kleopatra 2 6.5% 1/9/2026*	166,899	0.00	USD 885,000	Khazanah Capital 4.876% 1/6/2033	864,968	0.01
EUR 2,122,000	Kleopatra Finco 4.25% 1/3/2026*	2,036,081	0.03	MYR 11,505,000	Malaysia Government Bond 3.519% 20/4/2028	2,422,869	0.04
EUR 395,000	Lion/Polaris Lux 4 7.925% 1/7/2026	431,913	0.01	MYR 8,605,000	Malaysia Government Bond 4.642% 7/11/2033	1,930,576	0.03
USD 1,613,425	MC Brazil Downstream Trading 7.25% 30/6/2031	1,471,444	0.02	USD 2,000,000	Petronas Capital 3.5% 18/3/2025	1,960,910	0.03
USD 1,080,543	MC Brazil Downstream Trading 7.25% 30/6/2031*	985,455	0.02	USD 500,000	TNB Global Ventures Capital 3.244% 19/10/2026*	474,408	0.01
						7,653,731	0.12

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Malta</b>				USD 1,766,000	Petroleos Mexicanos 5.95% 28/1/2031*	1,375,087	0.02
USD 1,000,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	733,860	0.01	USD 7,678,000	Petroleos Mexicanos 6.5% 13/3/2027	7,171,751	0.11
USD 400,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027	338,811	0.01	USD 1,226,000	Petroleos Mexicanos 6.7% 16/2/2032	990,173	0.02
USD 675,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028*	570,370	0.01	USD 4,791,000	Petroleos Mexicanos 6.875% 4/8/2026*	4,615,434	0.07
		1,643,041	0.03	MXN 622,560	Petroleos Mexicanos 7.19% 12/9/2024	3,528,114	0.06
<b>Marshall Islands</b>				USD 1,575,840	Petroleos Mexicanos 8.75% 2/6/2029*	1,508,150	0.02
USD 1,607,000	Danaos 8.5% 1/3/2028	1,647,567	0.03	USD 859,000	Trust Fibra Uno 4.869% 15/1/2030*	780,603	0.01
<b>Mauritius</b>						108,455,612	1.65
USD 1,000,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	991,265	0.02	<b>Mongolia</b>			
USD 1,916,000	CA Magnum 5.375% 31/10/2026	1,834,005	0.03	USD 1,500,000	Mongolia Government International Bond 3.5% 7/7/2027*	1,332,645	0.02
USD 730,000	Diamond II 7.95% 28/7/2026*	741,578	0.01	<b>Morocco</b>			
USD 2,000,000	Diamond II 7.95% 28/7/2026*	2,031,721	0.03	USD 879,000	Morocco Government International Bond 5.95% 8/3/2028*	889,157	0.01
USD 1,000,000	Greenko Solar Mauritius 5.95% 29/7/2026*	982,995	0.01	USD 503,000	Morocco Government International Bond 6.5% 8/9/2033	516,196	0.01
USD 1,000,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	985,685	0.01	USD 672,000	OCP 3.75% 23/6/2031*	571,649	0.01
USD 1,300,000	India Airport Infra 6.25% 25/10/2025	1,293,480	0.02	USD 1,060,000	OCP 4.5% 22/10/2025	1,036,367	0.01
USD 1,205,823	India Green Power 4% 22/2/2027*	1,119,125	0.02	USD 914,000	OCP 5.125% 23/6/2051*	674,765	0.01
USD 2,000,000	Network i2i 3.975% 3/3/2026	1,901,750	0.03			3,688,134	0.05
USD 481,000	Network i2i 5.65% 15/1/2025	477,058	0.01	<b>Netherlands</b>			
		12,358,662	0.19	EUR 2,760,000	ABB Finance 3.125% 15/1/2029	2,963,484	0.05
<b>Mexico</b>				EUR 2,000,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	2,084,689	0.03
USD 1,105,000	Banco Mercantil del Norte 5.875% 24/1/2027	1,050,717	0.02	EUR 6,400,000	ABN AMRO Bank 4.375% 20/10/2028	7,103,552	0.11
USD 2,791,000	Braskem Idesa SAPI 6.99% 20/2/2032*	2,025,666	0.03	GBP 3,200,000	ABN AMRO Bank 5.25% 26/5/2026	4,055,563	0.06
USD 1,492,000	Gruma 4.875% 1/12/2024	1,481,847	0.02	EUR 1,000,000	ABN AMRO Bank 6.875% 22/9/2031	1,086,094	0.02
USD 787,000	Grupo Posadas 7% 30/12/2027	684,556	0.01	EUR 4,100,000	ATF Netherlands 7.078% 20/1/2025	2,472,757	0.04
USD 1,057,000	Metalsa Sapi 3.75% 4/5/2031	856,841	0.01	EUR 943,000	Aurorus 2023 5.177% 13/8/2049	1,029,721	0.02
MXN 981,949	Mexican Bonos 7.5% 26/5/2033	5,154,125	0.08	EUR 187,000	Aurorus 2023 5.977% 13/8/2049	203,607	0.00
MXN 2,071,142	Mexican Bonos 8.5% 1/3/2029	11,744,545	0.18	EUR 271,000	Aurorus 2023 7.077% 13/8/2049	295,570	0.01
MXN 2,223,040	Mexican Bonos 8.5% 31/5/2029	12,660,554	0.19	EUR 300,000	Bayer Capital 2.125% 15/12/2029*	288,771	0.01
MXN 1,599,617	Mexican Bonos 8.5% 18/11/2038	8,795,316	0.13	EUR 1,273,000	BMW Finance 3.625% 22/5/2035	1,396,628	0.02
MXN 7,749,810	Mexico Cetes 0% 3/10/2024	4,258,512	0.06	EUR 785,000	Boels Topholding 6.25% 15/2/2029	888,333	0.01
MXN 50,141,000	Mexico Cetes 0% 28/11/2024	27,111,586	0.41	USD 1,275,000	Braskem Netherlands Finance 8.5% 12/1/2031	1,261,644	0.02
USD 2,238,000	Mexico Government International Bond 2.659% 24/5/2031*	1,856,455	0.03	USD 914,000	Braskem Netherlands Finance 8.5% 12/1/2031*	904,426	0.01
USD 1,802,000	Mexico Government International Bond 3.75% 11/1/2028	1,707,782	0.03	USD 771,000	Braskem Netherlands Finance 8.5% 23/1/2081	753,017	0.01
EUR 3,864,000	Mexico Government International Bond 4.49% 25/5/2032	4,226,558	0.06	EUR 700,000	Bumper NL 2023-1 4.565% 22/3/2035	762,453	0.01
USD 1,235,000	Mexico Government International Bond 6.338% 4/5/2053*	1,200,525	0.02				
USD 1,762,000	Mexico Government International Bond 6.35% 9/2/2035	1,803,997	0.03				
USD 1,034,000	Mexico Government International Bond 6.4% 7/5/2054*	1,014,928	0.02				
EUR 137,000	Petroleos Mexicanos 3.625% 24/11/2025	142,024	0.00				
USD 727,000	Petroleos Mexicanos 4.25% 15/1/2025*	709,766	0.01				

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 4,800,000	Cooperatieve Rabobank 0.375% 1/12/2027	4,764,848	0.07	EUR 1,355,000	IMCD 2.125% 31/3/2027	1,385,886	0.02
GBP 700,000	Cooperatieve Rabobank 1.875% 12/7/2028	795,686	0.01	EUR 4,040,000	IMCD 4.875% 18/9/2028	4,515,566	0.07
EUR 1,500,000	Cooperatieve Rabobank 4% 10/1/2030	1,651,510	0.03	EUR 6,700,000	ING Groep 1.25% 16/2/2027*	6,885,576	0.10
EUR 1,200,000	Cooperatieve Rabobank 4.375% 29/6/2027	1,220,544	0.02	GBP 2,600,000	ING Groep 3% 18/2/2026	3,153,551	0.05
EUR 1,800,000	Davide Campari-Milano 2.375% 17/1/2029	2,017,871	0.03	USD 2,495,000	ING Groep 3.875% 16/5/2027	2,033,695	0.03
GBP 2,332,000	Deutsche Telekom International Finance 8.875% 27/11/2028	3,454,850	0.05	EUR 2,600,000	ING Groep 4% 12/2/2035	2,784,100	0.04
EUR 482,734	Domi 2021-1 4.555% 15/6/2053	523,309	0.01	EUR 1,700,000	ING Groep 4.875% 14/11/2027	1,888,181	0.03
EUR 508,386	Domi 2023-1 5.021% 15/2/2055	558,450	0.01	USD 1,301,000	ING Groep 5.75% 16/11/2026*	1,225,546	0.02
EUR 167,000	Domi 2023-1 5.601% 15/2/2055	183,384	0.00	USD 600,000	ING Groep 6.5% 16/4/2025	590,531	0.01
EUR 290,000	Dutch Property Finance 2020-2 5.275% 28/1/2058	315,380	0.01	EUR 1,500,000	JDE Peet's 0.244% 16/1/2025	1,574,485	0.02
EUR 740,000	Dutch Property Finance 2021-1 5.025% 28/7/2058	802,318	0.01	EUR 2,900,000	JDE Peet's 4.5% 23/1/2034*	3,204,796	0.05
EUR 476,936	Dutch Property Finance 2021-2 4.625% 28/4/2059	518,127	0.01	EUR 202,000	Jubilee Place 5.528% 17/1/2059	215,593	0.00
EUR 820,000	Dutch Property Finance 2021-2 4.725% 28/4/2059	880,649	0.01	EUR 1,500,000	Koninklijke KPN 2% 8/11/2024*	1,594,567	0.02
EUR 504,000	Dutch Property Finance 2021-2 4.975% 28/4/2059	536,836	0.01	EUR 808,000	Louis Dreyfus Finance 2.375% 27/11/2025	852,576	0.01
EUR 2,800,000	E.ON International Finance 1.25% 19/10/2027	2,817,383	0.04	EUR 41,858	Magoi 2019 5.151% 27/7/2039	45,080	0.00
GBP 750,000	E.ON International Finance 6.375% 7/6/2032	1,014,327	0.02	EUR 20,980	Magoi 2019 5.551% 27/7/2039	22,438	0.00
EUR 600,000	EDP Finance 0.375% 16/9/2026	602,392	0.01	EUR 20,980	Magoi 2019 6.351% 27/7/2039	22,454	0.00
EUR 1,400,000	EDP Finance 3.875% 11/3/2030*	1,541,105	0.02	USD 1,371,000	MEGlobal 2.625% 28/4/2028	1,222,349	0.02
USD 1,015,000	Embraer Netherlands Finance 6.95% 17/1/2028	1,051,251	0.02	USD 761,000	MEGlobal 2.625% 28/4/2028	678,489	0.01
USD 307,000	Embraer Netherlands Finance 6.95% 17/1/2028	317,965	0.00	USD 1,132,000	MEGlobal 4.25% 3/11/2026	1,091,333	0.02
USD 1,503,000	Embraer Netherlands Finance 7% 28/7/2030	1,572,972	0.02	USD 1,661,000	Metinvest 7.65% 1/10/2027	1,229,140	0.02
EUR 1,200,000	EnBW International Finance 3.625% 22/11/2026	1,308,267	0.02	USD 303,000	Metinvest 8.5% 23/4/2026	246,945	0.00
EUR 1,298,000	EnBW International Finance 3.85% 23/5/2030	1,425,818	0.02	USD 1,207,000	Metinvest 8.5% 23/4/2026	983,705	0.02
EUR 5,490,000	EnBW International Finance 4.3% 23/5/2034	6,131,636	0.09	USD 1,648,000	Minejesa Capital 5.625% 10/8/2037*	1,442,272	0.02
EUR 4,560,000	Enel Finance International 3.375% 23/7/2028	4,904,205	0.08	EUR 1,400,000	Naturgy Finance 2.374% 23/11/2026	1,414,095	0.02
EUR 1,418,000	Global Switch Finance 1.375% 7/10/2030	1,404,664	0.02	EUR 1,000,000	Naturgy Finance 3.375% 24/4/2024*	1,084,928	0.02
EUR 168,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	168,582	0.00	USD 2,176,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,954,298	0.03
EUR 504,000	Heimstaden Bostad Treasury 1% 13/4/2028	432,461	0.01	USD 3,735,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	3,616,918	0.05
EUR 1,022,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	945,691	0.01	USD 1,257,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,201,384	0.02
EUR 200,000	Hill FL 2024-1BV 5.925% 18/2/2032	217,248	0.00	USD 1,451,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	1,420,210	0.02
EUR 100,000	Hill FL 2024-1BV 7.075% 18/2/2032	108,624	0.00	EUR 858,000	OI European 2.875% 15/2/2025	917,333	0.01
EUR 1,300,000	Iberdrola International 2.625% 22/3/2024	1,411,464	0.02	EUR 1,532,000	OI European 6.25% 15/5/2028	1,731,428	0.03
				EUR 900,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	952,991	0.02
				EUR 2,700,000	Pluxee 3.5% 4/9/2028	2,911,085	0.04
				EUR 447,000	Q-Park I 2% 1/3/2027	454,769	0.01
				EUR 761,000	Q-Park I 5.125% 1/3/2029	831,831	0.01
				EUR 652,000	Q-Park I 5.942% 1/3/2026	711,702	0.01
				EUR 500,000	Repsol International Finance 2% 15/12/2025	527,411	0.01
				EUR 6,473,000	Repsol International Finance 2.5% 22/12/2026*	6,566,260	0.10
				EUR 658,000	Repsol International Finance 3.75% 11/3/2026*	698,712	0.01
				EUR 500,000	Repsol International Finance 4.247% 11/9/2028*	526,326	0.01
				EUR 1,300,000	REWE International Finance 4.875% 13/9/2030	1,467,563	0.02

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,300,000	Royal Capital 5% 5/2/2026	1,279,025	0.02	EUR 3,210,000	Viterra Finance 1% 24/9/2028	3,070,642	0.05
EUR 800,000	Sartorius Finance 4.25% 14/9/2026	875,146	0.01	GBP 300,000	Volkswagen Financial Services 1.875% 3/12/2024	371,222	0.01
EUR 1,900,000	Sartorius Finance 4.375% 14/9/2029	2,111,763	0.03	GBP 2,600,000	Volkswagen Financial Services 2.125% 27/6/2024	3,266,350	0.05
EUR 1,900,000	Sartorius Finance 4.875% 14/9/2035	2,173,341	0.03	GBP 300,000	Volkswagen Financial Services 4.25% 9/10/2025	372,953	0.01
EUR 2,300,000	Schlumberger Finance 0.25% 15/10/2027	2,234,965	0.03	GBP 4,800,000	Volkswagen Financial Services 5.5% 7/12/2026	6,068,384	0.09
USD 300,000	Sensata Technologies 4% 15/4/2029	272,711	0.00	GBP 3,300,000	Volkswagen Financial Services 6.5% 18/9/2027	4,293,624	0.07
USD 150,000	Sensata Technologies 5% 1/10/2025	148,580	0.00	EUR 11,100,000	Volkswagen International Finance 3.375% 27/6/2024	11,970,443	0.18
EUR 1,800,000	Siemens Financieringsmaatschappij 3.625% 22/2/2044	1,904,585	0.03	EUR 300,000	Volkswagen International Finance 3.748% 28/12/2027	303,948	0.00
EUR 269,000	Summer BidCo 10% 15/2/2029	299,606	0.00	EUR 1,000,000	Volkswagen International Finance 3.875% 17/6/2029	984,809	0.01
EUR 2,900,000	Telefonica Europe 3.875% 22/6/2026	3,078,520	0.05	EUR 200,000	Volkswagen International Finance 7.5% 6/9/2028	233,252	0.00
EUR 9,000,000	Telefonica Europe 4.375% 14/12/2024	9,749,704	0.15	USD 700,000	VZ Secured Financing 5% 15/1/2032	600,746	0.01
EUR 3,000,000	Telefonica Europe 6.135% 3/2/2030	3,305,949	0.05	EUR 1,109,000	VZ Vendor Financing II 2.875% 15/1/2029	1,047,673	0.02
EUR 400,000	Telefonica Europe 6.75% 7/6/2031*	461,902	0.01	EUR 3,000,000	Wintershall Dea Finance 1.332% 25/9/2028	2,871,722	0.04
EUR 800,000	TenneT 1.375% 5/6/2028	812,586	0.01	EUR 7,100,000	Wintershall Dea Finance 2 2.499% 20/4/2026	7,140,670	0.11
EUR 300,000	TenneT 2% 5/6/2034	287,969	0.00	EUR 400,000	Wintershall Dea Finance 2 3% 20/7/2028	382,654	0.01
EUR 1,200,000	TenneT 2.374% 22/7/2025	1,261,228	0.02	EUR 400,000	ZF Europe Finance 2% 23/2/2026	414,288	0.01
EUR 900,000	TenneT 2.995% 2/4/2024	973,262	0.02	EUR 500,000	ZF Europe Finance 2.5% 23/10/2027	506,414	0.01
EUR 882,000	TenneT 4.75% 28/10/2042	1,077,249	0.02	EUR 200,000	ZF Europe Finance 4.75% 31/1/2029	216,488	0.00
EUR 900,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	892,227	0.01	EUR 650,000	Ziggo 2.875% 15/1/2030	630,578	0.01
EUR 1,242,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,300,844	0.02	USD 625,000	Ziggo 4.875% 15/1/2030	557,477	0.01
EUR 787,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	809,106	0.01			237,130,588	3.59
EUR 2,867,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	3,412,019	0.05		<b>New Zealand</b>		
EUR 392,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	488,101	0.01	EUR 1,500,000	Chorus 3.625% 7/9/2029	1,610,036	0.02
EUR 1,000,000	Thermo Fisher Scientific Finance I 0% 18/11/2025	1,023,054	0.02		<b>Nigeria</b>		
EUR 1,200,000	Titan II 5.125% 15/7/2029	1,146,387	0.02	USD 2,204,000	Nigeria Government International Bond 7.143% 23/2/2030	1,946,859	0.03
EUR 281,000	Trivium Packaging Finance 3.75% 15/8/2026	295,636	0.00	USD 3,656,000	Nigeria Government International Bond 7.625% 28/11/2047	2,825,741	0.04
USD 777,000	Trivium Packaging Finance 5.5% 15/8/2026	758,220	0.01	USD 2,665,000	Nigeria Government International Bond 7.875% 16/2/2032	2,347,665	0.04
EUR 317,000	Trivium Packaging Finance 7.651% 15/8/2026	344,844	0.01	USD 1,180,000	Nigeria Government International Bond 8.375% 24/3/2029	1,120,268	0.02
USD 324,000	Trivium Packaging Finance 8.5% 15/8/2027	315,834	0.00	USD 795,000	Nigeria Government International Bond 9.248% 21/1/2049 <sup>9</sup>	720,439	0.01
EUR 1,587,000	United 3.125% 15/2/2026	1,674,896	0.02			8,960,972	0.14
EUR 1,148,000	United 4% 15/11/2027	1,190,621	0.02		<b>North Macedonia</b>		
EUR 641,000	United 6.75% 15/2/2031	704,511	0.01	EUR 763,000	North Macedonia Government International Bond 6.96% 13/3/2027*	866,587	0.01
EUR 984,000	United 8.134% 15/2/2031	1,070,238	0.02		<b>Norway</b>		
EUR 2,998,000	Viterra Finance 0.375% 24/9/2025	3,063,398	0.05	EUR 7,000,000	Equinor 1.25% 17/2/2027*	7,155,147	0.11

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



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,300,000	Nassa Topco 2.875% 6/4/2024	1,404,201	0.02	PHP 174,790,000	Philippine Government Bond 6.625% 17/8/2033	3,194,892	0.05
EUR 1,287,000	Var Energi 7.862% 15/11/2083	1,471,353	0.02	PHP 89,840,000	Philippine Government Bond 6.875% 10/1/2029	1,642,642	0.03
		10,030,701	0.15	USD 400,000	Philippine Government International Bond 2.65% 10/12/2045	261,274	0.00
	<b>Oman</b>			USD 1,000,000	Rizal Commercial Banking 5.5% 18/1/2029*	1,001,200	0.02
USD 929,000	Oman Government International Bond 6.5% 8/3/2047	917,429	0.02	USD 1,000,000	Rizal Commercial Banking 6.5% 27/8/2025	984,045	0.01
USD 2,173,000	Oman Government International Bond 6.75% 17/1/2048	2,180,356	0.03			14,945,101	0.23
USD 709,000	Oman Sovereign Sukuk 4.397% 1/6/2024*	706,026	0.01				
		3,803,811	0.06		<b>Poland</b>		
	<b>Panama</b>			USD 761,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	792,174	0.01
USD 839,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061*	590,794	0.01	PLN 89,049,000	Republic of Poland Government Bond 2.75% 25/10/2029	19,867,579	0.30
EUR 2,171,000	Carnival 7.625% 1/3/2026	2,406,843	0.04	PLN 4,190,000	Republic of Poland Government Bond 6% 25/10/2033	1,105,997	0.02
USD 7,176,000	Panama Government International Bond 3.16% 23/1/2030*	5,912,773	0.09	USD 735,000	Republic of Poland Government International Bond 4.875% 4/10/2033	719,730	0.01
USD 4,126,000	Panama Government International Bond 6.4% 14/2/2035*	3,817,477	0.06	USD 1,398,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	1,395,910	0.02
USD 2,487,000	Panama Government International Bond 6.853% 28/3/2054*	2,191,669	0.03			23,881,390	0.36
USD 2,870,000	Panama Government International Bond 7.5% 1/3/2031	2,934,216	0.05		<b>Portugal</b>		
USD 1,402,000	Panama Government International Bond 8% 1/3/2038	1,435,648	0.02	EUR 135,840	Ares Lusitani-STC / Pelican Finance 2 6.114% 25/1/2035	144,907	0.00
		19,289,420	0.30	EUR 543,358	Ares Lusitani-STC / Pelican Finance 2 8.114% 25/1/2035	583,133	0.01
	<b>Paraguay</b>			EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	62,926	0.00
USD 1,565,000	Frigorifico Concepcion 7.7% 21/7/2028	1,361,620	0.02	EUR 20,500,000	Banco Espirito Santo 4% 21/1/2019***	6,449,896	0.10
USD 1,172,000	Paraguay Government International Bond 2.739% 29/1/2033*	942,077	0.02	EUR 2,000,000	Banco Espirito Santo 4.75% 15/1/2018***	629,258	0.01
USD 860,000	Paraguay Government International Bond 5.6% 13/3/2048*	759,156	0.01	EUR 3,400,000	EDP - Energias de Portugal 1.7% 20/7/2080	3,542,127	0.05
		3,062,853	0.05	EUR 1,300,000	EDP - Energias de Portugal 1.875% 2/8/2081	1,321,198	0.02
	<b>Peru</b>			EUR 587,102	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.736% 23/9/2038	612,352	0.01
USD 2,169,000	Financiera de Desarrollo 4.75% 15/7/2025	2,147,266	0.03	EUR 118,962	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.793% 28/10/2040	125,620	0.00
USD 3,429,000	Peruvian Government International Bond 1.862% 1/12/2032	2,595,290	0.04	EUR 416,366	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.393% 28/10/2040	437,270	0.01
USD 1,639,000	Peruvian Government International Bond 2.783% 23/1/2031	1,392,273	0.02	EUR 300,000	Vasco Finance 6.851% 27/10/2040	328,166	0.00
PEN 49,038,000	Peruvian Government International Bond 6.95% 12/8/2031	13,322,670	0.21	EUR 400,000	Vasco Finance 7.851% 27/10/2040	437,532	0.01
		19,457,499	0.30			14,674,385	0.22
	<b>Philippines</b>						
USD 1,300,000	Globe Telecom 4.2% 2/8/2026	1,251,250	0.02				
USD 2,000,000	Petron 5.95% 19/4/2026	1,925,590	0.03				
PHP 265,000,000	Philippine Government Bond 6.125% 18/1/2031	4,684,208	0.07				

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Puerto Rico</b>				USD 178,238	Continuum Energy Levanter 4.5% 9/2/2027	171,235	0.00
USD 571,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	571,327	0.01	USD 1,600,000	DBS 3.3% 27/2/2025*	1,561,960	0.02
<b>Romania</b>				EUR 5,300,000	DBS Bank 3.209% 19/8/2026*	5,722,201	0.09
EUR 900,000	RCS & RDS 2.5% 5/2/2025	960,177	0.01	USD 1,238,720	LLPL Capital 6.875% 4/2/2039*	1,200,462	0.02
EUR 2,400,000	RCS & RDS 3.25% 5/2/2028*	2,404,934	0.04	USD 200,000	Medco Laurel Tree 6.95% 12/11/2028*	194,095	0.00
EUR 1,876,000	Romanian Government International Bond 2.124% 16/7/2031*	1,642,354	0.02	USD 1,732,000	Medco Maple Tree 8.96% 27/4/2029*	1,803,177	0.03
EUR 1,871,000	Romanian Government International Bond 2.125% 7/3/2028	1,853,573	0.03	USD 1,500,000	Medco Maple Tree 8.96% 27/4/2029*	1,561,642	0.02
EUR 1,981,000	Romanian Government International Bond 2.5% 8/2/2030	1,879,050	0.03	USD 2,000,000	Oil India International 4% 21/4/2027	1,915,510	0.03
EUR 1,883,000	Romanian Government International Bond 2.875% 11/3/2029*	1,865,665	0.03	USD 1,300,000	Oversea-Chinese Banking 1.832% 10/9/2030	1,227,648	0.02
USD 876,000	Romanian Government International Bond 5.25% 25/11/2027	859,124	0.01	SGD 1,700,000	Singapore Government Bond 3.375% 1/9/2033	1,295,636	0.02
		11,464,877	0.17	SGD 1,000,000	STT GDC 5.7% 15/1/2030	763,745	0.01
				USD 1,000,000	TML 4.35% 9/6/2026	956,755	0.02
				USD 1,300,000	United Overseas Bank 2% 14/10/2031	1,187,674	0.02
						24,544,882	0.38
<b>Russian Federation</b>				<b>South Africa</b>			
RUB 352,509,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	1,842,879	0.03	ZAR 306,328,500	Republic of South Africa Government Bond 7% 28/2/2031	13,177,427	0.20
<b>Saint Lucia</b>				ZAR 54,263,446	Republic of South Africa Government Bond 8% 31/1/2030	2,566,646	0.04
USD 880,147	Digicel Midco / Difi US II 10.5% 25/11/2028	690,916	0.01	ZAR 23,986,028	Republic of South Africa Government Bond 8.75% 31/1/2044	910,299	0.02
<b>Saudi Arabia</b>				ZAR 52,359,912	Republic of South Africa Government Bond 9% 31/1/2040*	2,093,910	0.03
USD 129,000	Saudi Government International Bond 3.25% 26/10/2026	123,463	0.00	ZAR 126,246,312	Republic of South Africa Government Bond 10.5% 21/12/2026*	6,833,849	0.10
USD 2,621,000	Saudi Government International Bond 3.45% 2/2/2061	1,710,478	0.03	USD 677,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	607,347	0.01
USD 2,051,000	Saudi Government International Bond 4.5% 17/4/2030	1,993,623	0.03	USD 2,558,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,736,242	0.03
USD 3,833,000	Saudi Government International Bond 4.75% 16/1/2030	3,760,384	0.06	USD 1,578,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	1,420,200	0.02
USD 1,767,000	Saudi Government International Bond 5% 18/1/2053	1,559,368	0.02			29,345,920	0.45
		9,147,316	0.14	<b>South Korea</b>			
<b>Senegal</b>				USD 800,000	Hana Bank 3.5% 19/10/2026	751,092	0.01
USD 1,154,000	Senegal Government International Bond 6.25% 23/5/2033*	965,033	0.01	USD 2,000,000	Hana Bank 4.375% 30/9/2024	1,985,450	0.03
<b>Singapore</b>				USD 1,300,000	Hanwha Life Insurance 3.379% 4/2/2032*	1,201,024	0.02
USD 343,000	ABJA Investment 5.45% 24/1/2028	341,714	0.01	USD 1,025,000	Hyundai Capital Services 5.125% 5/2/2027*	1,017,277	0.02
USD 2,000,000	ABJA Investment 5.95% 31/7/2024	1,998,100	0.03	USD 925,000	Hyundai Capital Services 5.125% 5/2/2029	914,820	0.01
USD 200,000	Clifford Capital 1.733% 10/9/2024	196,684	0.00	USD 643,000	KB Capital 1.5% 28/10/2025	597,813	0.01
USD 666,000	Continuum Energy Aura 9.5% 24/2/2027	695,930	0.01	USD 2,000,000	KB Kookmin Card 4% 9/6/2025	1,960,230	0.03
USD 1,200,000	Continuum Energy Aura 9.5% 24/2/2027	1,252,500	0.02				
USD 518,586	Continuum Energy Levanter 4.5% 9/2/2027	498,214	0.01				

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,154,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	1,130,620	0.02	EUR 101,822	Autonoria Spain 2021 FT 7.764% 31/1/2039	108,703	0.00
USD 2,000,000	Kookmin Bank 4.35% 2/7/2024	1,988,730	0.03	EUR 222,711	Autonoria Spain 2022 FT 6.664% 27/1/2040	244,926	0.00
USD 2,000,000	Korea Development Bank/The 2.125% 1/10/2024	1,965,300	0.03	EUR 74,237	Autonoria Spain 2022 FT 8.064% 28/1/2040	82,312	0.00
USD 253,000	Korea East-West Power 3.6% 6/5/2025	248,144	0.01	EUR 382,191	Autonoria Spain 2022 FT 10.864% 29/1/2040	432,725	0.01
USD 1,459,000	Korea Electric Power 3.625% 14/6/2025	1,429,886	0.02	EUR 1,000,000	Autonoria Spain 2023 FT 4.564% 30/9/2041	1,088,076	0.02
USD 883,000	Korea Hydro & Nuclear Power 1.25% 27/4/2026	813,035	0.01	EUR 100,000	Autonoria Spain 2023 FT 5.014% 30/9/2041	109,208	0.00
USD 200,000	Korea National Oil 4.75% 3/4/2026	198,124	0.00	EUR 400,000	Autonoria Spain 2023 FT 5.864% 30/9/2041	435,020	0.01
USD 200,000	Korea National Oil 4.875% 3/4/2028	198,031	0.00	EUR 100,000	Autonoria Spain 2023 FT 6.764% 30/9/2041	108,629	0.00
USD 387,000	Korea South-East Power 2.125% 3/2/2025	375,086	0.01	EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024	1,739,686	0.03
KRW 1,509,000,000	Korea Treasury Bond 3.5% 10/9/2028	1,136,511	0.02	EUR 2,200,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026*	2,373,356	0.04
KRW 6,828,000,000	Korea Treasury Bond 4.125% 10/12/2033	5,403,689	0.08	EUR 900,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	894,078	0.01
USD 232,000	Korea Western Power 4.125% 28/6/2025	228,182	0.00	EUR 500,000	Banco de Sabadell 2% 17/1/2030*	527,397	0.01
USD 200,000	Korean Air Lines 4.75% 23/9/2025	198,188	0.00	EUR 1,600,000	Banco de Sabadell 2.5% 15/4/2031	1,653,612	0.03
USD 771,000	KT 4% 8/8/2025	757,427	0.01	EUR 1,300,000	Banco de Sabadell 4% 15/1/2030	1,407,254	0.02
USD 360,000	LG Chem 2.375% 7/7/2031	296,793	0.01	EUR 800,000	Banco de Sabadell 5.25% 7/2/2029	892,904	0.01
USD 455,000	LOTTE Property & Development 4.5% 1/8/2025	447,417	0.01	EUR 2,600,000	Banco de Sabadell 5.5% 8/9/2029*	2,937,707	0.04
USD 725,000	POSCO 4.875% 23/1/2027	714,172	0.01	EUR 1,300,000	Banco de Sabadell 6% 16/8/2033*	1,449,940	0.02
USD 588,000	POSCO 5.625% 17/1/2026	589,526	0.01	GBP 2,300,000	Banco Santander 3.125% 6/10/2026	2,794,521	0.04
USD 668,000	POSCO 5.75% 17/1/2028	674,824	0.01	EUR 4,000,000	Banco Santander 3.5% 9/1/2028	4,282,883	0.06
USD 200,000	POSCO 5.875% 17/1/2033	205,091	0.00	USD 400,000	Shinhan Card 2.5% 27/1/2027	367,746	0.01
USD 1,000,000	Shinhan Bank 3.75% 20/9/2027	938,915	0.01	USD 1,000,000	SK Hynix 5.5% 16/1/2027*	1,000,195	0.02
USD 1,000,000	Shinhan Bank 3.875% 24/3/2026	964,654	0.01	USD 900,000	SK Hynix 5.5% 16/1/2029*	899,338	0.01
USD 400,000	Shinhan Card 2.5% 27/1/2027	367,746	0.01	USD 400,000	SK Hynix 6.25% 17/1/2026*	404,118	0.01
USD 1,000,000	SK Hynix 5.5% 16/1/2027*	1,000,195	0.02	USD 200,000	SK Hynix 6.375% 17/1/2028*	205,839	0.00
USD 900,000	SK Hynix 5.5% 16/1/2029*	899,338	0.01	USD 250,000	SK Hynix 6.5% 17/1/2033*	264,969	0.00
USD 400,000	SK Hynix 6.25% 17/1/2026*	404,118	0.01	USD 1,000,000	Tongyang Life Insurance 5.25% 22/9/2025*	946,270	0.01
USD 200,000	SK Hynix 6.375% 17/1/2028*	205,839	0.00	USD 1,000,000	Woori Bank 4.25% 4/10/2024	986,975	0.02
USD 250,000	SK Hynix 6.5% 17/1/2033*	264,969	0.00	USD 846,000	Woori Card 1.75% 23/3/2026	781,281	0.01
EUR 203,644	Autonoria Spain 2021 FT 4.664% 31/1/2039	220,403	0.00				
EUR 967,307	Autonoria Spain 2021 FT 4.914% 31/1/2039	1,040,139	0.02				
EUR 458,198	Autonoria Spain 2021 FT 5.414% 31/1/2039	488,449	0.01				
EUR 254,554	Autonoria Spain 2021 FT 6.514% 31/1/2039	272,019	0.00				
	<b>Spain</b>						
		35,186,782	0.53				
				EUR 1,200,000	CaixaBank 5.25% 23/3/2026	1,230,516	0.02
				EUR 1,000,000	CaixaBank 5.875% 9/10/2027*	1,057,859	0.02
				EUR 1,100,000	Cellnex Finance 1% 15/9/2027	1,080,416	0.02
				EUR 1,300,000	Cellnex Finance 1.5% 8/6/2028	1,278,801	0.02
				EUR 2,500,000	Cellnex Finance 2% 15/2/2033	2,296,353	0.04
				USD 200,000	Cellnex Finance 3.875% 7/7/2041	154,809	0.00
				EUR 3,700,000	Cellnex Telecom 0.75% 20/11/2031	3,341,470	0.05
				EUR 1,700,000	Cellnex Telecom 1.75% 23/10/2030	1,609,763	0.02

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# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 700,000	Cellnex Telecom 1.875% 26/6/2029	685,828	0.01	EUR 1,670,000	Volvo Treasury 3.625% 25/5/2027	1,812,654	0.03
EUR 2,400,000	Cellnex Telecom 2.125% 11/8/2030	2,648,101	0.04	GBP 2,640,000	Volvo Treasury 4.75% 15/6/2026	3,309,927	0.05
EUR 9,800,000	Deutsche Bank Espanola 3.625% 23/11/2026*	10,675,248	0.16			13,905,765	0.21
EUR 1,680,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	1,807,077	0.03		<b>Switzerland</b>		
EUR 926,000	Food Service Project 5.5% 21/1/2027	1,004,623	0.01	EUR 5,740,000	Credit Suisse 0.25% 1/9/2028	5,361,554	0.08
EUR 185,329	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	192,571	0.00	USD 2,500,000	Credit Suisse 1.25% 7/8/2026	2,267,764	0.03
EUR 277,993	FT Santander Consumer Spain Auto 2020-1 4.888% 21/3/2033	300,047	0.01	USD 1,620,000	Credit Suisse 2.95% 9/4/2025	1,574,638	0.02
EUR 92,664	FT Santander Consumer Spain Auto 2020-1 5.888% 21/3/2033	100,407	0.00	USD 2,250,000	Credit Suisse 3.625% 9/9/2024	2,227,242	0.03
EUR 497,000	Grifols 3.2% 1/5/2025	522,407	0.01	USD 4,625,000	Credit Suisse 3.7% 21/2/2025	4,537,037	0.07
EUR 529,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	441,964	0.01	USD 1,625,000	Credit Suisse 5% 9/7/2027	1,610,434	0.02
EUR 1,100,000	International Consolidated Airlines 3.75% 25/3/2029*	1,162,935	0.02	EUR 5,369,000	Credit Suisse 5.5% 20/8/2026	6,053,151	0.09
EUR 515,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	553,150	0.01	USD 2,000,000	Credit Suisse 7.95% 9/1/2025	2,036,388	0.03
EUR 3,472,000	Lorca Telecom Bondco 4% 18/9/2027	3,715,075	0.06	EUR 2,800,000	UBS 0.625% 18/1/2033	2,273,966	0.03
EUR 19,181,000	Spain Government Bond 0% 31/5/2025	19,962,722	0.30	EUR 3,095,000	UBS 0.65% 14/1/2028	3,056,988	0.05
EUR 77,988,000	Spain Government Bond 2.55% 31/10/2032	80,584,700	1.22	EUR 11,250,000	UBS 2.875% 2/4/2032	11,277,825	0.17
EUR 9,413,000	Spain Government Bond 2.9% 31/10/2046	8,900,993	0.14	USD 1,500,000	UBS 3.869% 12/1/2029	1,412,658	0.02
EUR 6,177,000	Spain Government Bond 3.15% 30/4/2033	6,654,219	0.10	USD 498,000	UBS 3.875% 2/6/2026	448,150	0.01
EUR 7,000,000	Spain Government Bond 3.25% 30/4/2034	7,544,827	0.12	USD 5,985,000	UBS 4.375% 10/2/2031*	4,796,084	0.07
EUR 8,146,000	Spain Government Bond 3.45% 30/7/2066	7,937,504	0.12	USD 338,000	UBS 4.875% 12/2/2027	308,653	0.00
EUR 4,753,000	Spain Government Bond 3.9% 30/7/2039	5,300,275	0.08	USD 493,000	UBS 4.875% 12/2/2027	450,195	0.01
EUR 1,500,000	Telefonica Emisiones 3.698% 24/1/2032	1,609,434	0.02	USD 3,855,000	UBS 5.125% 15/5/2024	3,845,459	0.06
GBP 5,408,000	Telefonica Emisiones 5.375% 2/2/2026	6,870,941	0.10	USD 1,762,000	UBS 5.125% 29/7/2026	1,671,336	0.03
		226,991,491	3.45	USD 2,300,000	UBS 5.65% 11/9/2028	2,347,484	0.04
	<b>Sweden</b>			USD 2,565,000	UBS 6.327% 22/12/2027	2,617,398	0.04
EUR 476,000	Fastighets Balder 1.125% 29/1/2027	457,594	0.01	USD 579,000	UBS 6.875% 7/8/2025	573,210	0.01
EUR 777,000	Fastighets Balder 2.873% 2/6/2081*	768,679	0.01	USD 1,760,000	UBS 7% 19/2/2025*	1,760,352	0.03
EUR 168,000	Heimstaden Bostad 1.125% 21/1/2026	164,943	0.00	EUR 2,850,000	UBS 7.75% 1/3/2029	3,500,813	0.05
EUR 3,776,000	Heimstaden Bostad 2.625% 1/2/2027	2,229,622	0.04	USD 1,898,000	UBS 9.25% 13/11/2028*	2,030,289	0.03
EUR 1,000,000	Heimstaden Bostad 3.375% 15/1/2026	657,304	0.01	USD 4,631,000	UBS 9.25% 13/11/2033*	5,124,297	0.08
GBP 666,000	Swedbank 1.375% 8/12/2027	756,721	0.01	EUR 4,890,000	UBS Switzerland 3.304% 5/3/2029	5,326,359	0.08
EUR 1,398,000	Verisure 3.875% 15/7/2026	1,495,874	0.02			78,489,724	1.18
EUR 2,120,000	Volvo Treasury 2.625% 20/2/2026	2,252,447	0.03		<b>Thailand</b>		
				USD 1,300,000	Bangkok Bank 3.733% 25/9/2034*	1,155,056	0.02
				USD 1,967,000	Bangkok Bank 5.3% 21/9/2028	1,971,495	0.03
				USD 2,000,000	Bangkok Bank 5.3% 21/9/2028	2,004,570	0.03
				USD 1,983,000	Bangkok Bank 5.5% 21/9/2033	1,981,513	0.03
				USD 990,000	Krung Thai Bank 4.4% 25/3/2026	936,342	0.01
				USD 800,000	Minor International 2.7% 19/4/2026	752,484	0.01
				THB 613,520,000	Thailand Government Bond 2.4% 17/3/2029	17,230,382	0.26
				THB 110,838,000	Thailand Government Bond 3.35% 17/6/2033	3,291,452	0.05
				USD 700,000	Thaioil Treasury Center 3.75% 18/6/2050*	492,124	0.01
				USD 1,052,000	TMBThanachart Bank 4.9% 2/12/2024	1,036,220	0.01
						30,851,638	0.46
					<b>Turkey</b>		
				USD 200,000	Hyundai Assan Otomotiv Sanayi ve Ticaret 1.625% 12/7/2026	182,131	0.00

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 931,062	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	882,946	0.01	EUR 2,000,000	Agps Bondco 5.5% 13/11/2026	886,538	0.01
USD 490,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	499,800	0.01	EUR 5,300,000	Agps Bondco 6% 5/8/2025	2,444,318	0.04
		1,564,877	0.02	EUR 2,518,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	2,895,759	0.04
<b>Ukraine</b>				EUR 2,200,000	Anglo American Capital 1.625% 18/9/2025	2,307,813	0.04
EUR 1,982,000	Ukraine Government International Bond 4.375% 27/11/2032	521,723	0.01	EUR 710,000	Anglo American Capital 4.5% 15/9/2028	793,870	0.01
USD 1,534,000	Ukraine Government International Bond 6.876% 21/5/2031	389,628	0.01	EUR 3,192,000	Anglo American Capital 4.75% 21/9/2032	3,608,938	0.05
USD 3,772,000	Ukraine Government International Bond 7.253% 15/3/2035	992,508	0.01	EUR 4,033,000	Anglo American Capital 5% 15/3/2031	4,614,570	0.07
USD 11,848,000	Ukraine Government International Bond 7.253% 15/3/2035	3,117,505	0.05	GBP 854,020	Atlas Funding 2023-1 6.348% 20/1/2061	1,088,754	0.02
USD 1,982,000	Ukraine Government International Bond 7.375% 25/9/2034	523,139	0.01	GBP 304,000	Atlas Funding 2023-1 7.098% 20/1/2061	388,716	0.01
USD 914,000	Ukraine Government International Bond 7.75% 1/9/2025	283,797	0.00	GBP 200,000	Atlas Funding 2023-1 7.948% 20/1/2061	256,188	0.00
USD 674,000	Ukraine Government International Bond 7.75% 1/9/2026	201,179	0.00	GBP 103,000	Atlas Funding 2023-1 8.998% 20/1/2061	132,236	0.00
USD 1,721,000	Ukraine Government International Bond 7.75% 1/9/2028	495,244	0.01	USD 857,605	Avianca Midco 2 9% 1/12/2028	799,824	0.01
USD 2,585,000	Ukraine Government International Bond 7.75% 1/8/2041	1,198,147	0.02	EUR 400,000	Babcock International 1.375% 13/9/2027	397,382	0.01
USD 666,000	Ukraine Government International Bond 8.994% 1/2/2026	213,939	0.00	GBP 1,900,000	Babcock International 1.875% 5/10/2026	2,199,273	0.03
USD 2,903,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	2,500,528	0.04	GBP 666,000	Barclays 3% 8/5/2026	801,022	0.01
		10,437,337	0.16	GBP 666,000	Barclays 3.25% 12/2/2027	788,932	0.01
<b>United Arab Emirates</b>				GBP 1,000,000	Barclays 3.75% 22/11/2030	1,205,878	0.02
USD 495,000	Abu Dhabi Commercial Bank 8% 27/11/2028*	528,958	0.01	USD 3,108,000	Barclays 4.375% 15/3/2028	2,449,012	0.04
USD 401,000	Abu Dhabi National Energy 4.696% 24/4/2033	391,623	0.01	EUR 1,450,000	Barclays 4.918% 8/8/2030*	1,620,979	0.02
USD 1,140,000	Aldar Investment Properties Sukuk 4.875% 24/5/2033*	1,112,725	0.01	EUR 4,250,000	Barclays 5.262% 29/1/2034	4,865,076	0.07
USD 1,421,000	Alpha Star VIII 8.375% 12/4/2027	1,455,282	0.02	USD 500,000	Barclays 6.125% 15/12/2025*	476,753	0.01
USD 1,608,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026	1,598,778	0.02	GBP 600,000	Barclays 6.375% 15/12/2025	734,688	0.01
USD 521,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026*	518,012	0.01	GBP 1,158,000	Barclays 7.125% 15/6/2025	1,435,147	0.02
USD 1,299,000	MDGH GMTN RSC 4.375% 22/11/2033	1,232,426	0.02	USD 861,000	Barclays 8% 15/6/2024	860,228	0.01
		6,837,804	0.10	USD 11,175,000	Barclays 9.625% 15/12/2029	11,597,081	0.18
<b>United Kingdom</b>				GBP 520,000	Barley Hill NO 2 6.898% 27/8/2058	653,092	0.01
EUR 1,200,000	Agps Bondco 5% 14/1/2029	521,169	0.01	EUR 700,000	BCP V Modular Services Finance II 4.75% 30/11/2028	721,268	0.01
				GBP 400,000	BCP V Modular Services Finance II 6.125% 30/11/2028	473,019	0.01
				GBP 2,539,000	Bellis Acquisition 3.25% 16/2/2026	3,050,702	0.05
				GBP 5,216,000	Bellis Acquisition 4.5% 16/2/2026	6,384,675	0.10
				EUR 2,100,000	BG Energy Capital 2.25% 21/11/2029	2,130,223	0.03
				GBP 1,181,000	BG Energy Capital 5.125% 1/12/2025	1,497,745	0.02
				EUR 1,154,000	BP Capital Markets 1.594% 3/7/2028	1,158,186	0.02
				EUR 2,100,000	BP Capital Markets 1.637% 26/6/2029	2,069,990	0.03
				EUR 1,600,000	BP Capital Markets 1.953% 3/3/2025	1,704,361	0.03
				EUR 8,176,000	BP Capital Markets 3.25% 22/3/2026	8,577,319	0.13

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# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,915,000	BP Capital Markets 6.45% 1/12/2033	3,941,917	0.06	GBP 199,634	Finsbury Square 5.871% 16/12/2067	252,745	0.00
GBP 500,000	Brants Bridge 2022-1 7.62% 12/12/2064	643,420	0.01	GBP 544,000	Finsbury Square 6.221% 16/12/2067	685,797	0.01
GBP 564,957	Brants Bridge 2023-1 6.12% 14/6/2066	717,465	0.01	GBP 1,045,000	Finsbury Square 6.471% 16/12/2067	1,307,782	0.02
EUR 2,500,000	British Telecommunications 1.75% 10/3/2026	2,612,705	0.04	GBP 230,818	Finsbury Square 2021-2 6.021% 16/12/2071	293,259	0.01
EUR 9,600,000	British Telecommunications 1.874% 18/8/2080	10,007,132	0.15	GBP 435,000	Finsbury Square 2021-2 6.471% 16/12/2071	550,131	0.01
EUR 3,907,000	British Telecommunications 4.25% 6/1/2033	4,330,414	0.07	GBP 371,000	Finsbury Square 2021-2 6.621% 16/12/2071	464,188	0.01
USD 1,000,000	British Telecommunications 4.25% 23/11/2081	937,381	0.01	GBP 201,000	Finsbury Square 2021-2 6.921% 16/12/2071	247,420	0.00
USD 800,000	British Telecommunications 4.25% 23/11/2081	749,905	0.01	GBP 2,854,000	Funding VI 6.598% 15/7/2026	3,630,868	0.06
USD 800,000	British Telecommunications 4.875% 23/11/2081*	705,512	0.01	GBP 736,000	Funding VI 8.298% 15/7/2026	939,212	0.02
GBP 3,095,000	British Telecommunications 5.75% 7/12/2028	4,057,369	0.06	GBP 1,236,000	Funding VIII 6.378% 15/5/2028	1,574,076	0.02
GBP 2,275,000	British Telecommunications 8.375% 20/12/2083	3,038,877	0.05	GBP 229,000	Funding VIII 7.698% 15/5/2028	293,878	0.01
EUR 1,700,000	BUPA Finance 5% 12/10/2030	1,928,619	0.03	GBP 145,000	Funding VIII 8.698% 15/5/2028	186,059	0.00
GBP 225,000	Canada Square Funding 2021-2 6.421% 17/6/2058	284,042	0.00	GBP 218,000	Gemgarto 2021-1 6.521% 16/12/2067	275,635	0.00
GBP 102,000	Canada Square Funding 2021-2 6.821% 17/6/2058	128,552	0.00	GBP 237,000	Gemgarto 2023-1 7.188% 16/12/2073	305,027	0.01
GBP 790,000	Canada Square Funding 6 6.671% 17/1/2059	987,988	0.02	GBP 226,000	Gemgarto 2023-1 7.688% 16/12/2073	285,911	0.00
GBP 178,000	Canada Square Funding 6 7.071% 17/1/2059	219,187	0.00	GBP 160,000	Gemgarto 2023-1 9.688% 16/12/2073	205,933	0.00
GBP 1,000,000	Canary Wharf Finance II 6.715% 22/10/2037	969,252	0.02	GBP 1,780,000	Great Hall Mortgages No 1 5.64% 18/6/2039	2,197,065	0.03
GBP 2,151,000	Canary Wharf Finance II 7.44% 22/10/2037	2,029,925	0.03	GBP 2,300,371	Greene King Finance 3.593% 15/3/2035	2,590,263	0.04
EUR 1,071,000	Chanel Ceres 0.5% 31/7/2026	1,073,225	0.02	GBP 946,125	Greene King Finance 4.064% 15/3/2035	1,083,692	0.02
EUR 2,304,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,312,736	0.03	GBP 300,000	Greene King Finance 7.14% 15/12/2034	315,580	0.01
GBP 1,850,000	Channel Link Enterprises Finance 3.043% 30/6/2050*	2,023,498	0.03	GBP 300,000	Greene King Finance 7.387% 15/3/2036	305,509	0.00
GBP 220,000	CMF 2020-1 6.199% 16/1/2057	279,115	0.00	GBP 741,000	Harben Finance 6.371% 28/9/2055	923,615	0.01
GBP 105,000	CMF 2020-1 6.449% 16/1/2057	133,203	0.00	GBP 441,000	Harben Finance 6.721% 28/9/2055	542,708	0.01
GBP 25,408	Dowson 2021-2 6.398% 20/10/2028	32,250	0.00	GBP 974,000	Heathrow Finance 3.875% 1/3/2027	1,166,983	0.02
GBP 1,200,000	Dowson 2021-2 6.798% 20/10/2028	1,523,832	0.02	GBP 405,000	Heathrow Finance 4.125% 1/9/2029	483,992	0.01
GBP 1,043,000	Dowson 2022-1 7.448% 20/1/2029	1,334,972	0.02	GBP 1,547,000	Heathrow Finance 4.75% 1/3/2024	1,960,063	0.03
GBP 725,000	Dowson 2022-1 7.898% 20/1/2029	926,585	0.02	GBP 318,000	Heathrow Finance 5.75% 3/3/2025	402,685	0.01
GBP 451,000	Dowson 2022-2 8.898% 20/8/2029	575,912	0.01	GBP 183,000	Hermitage 2023 7.648% 21/9/2033	236,270	0.00
GBP 245,000	Dowson 2022-2 10.448% 20/8/2029	314,339	0.01	GBP 199,992	Hops Hill No 1 7.048% 27/5/2054	254,444	0.00
EUR 2,820,000	DS Smith 4.5% 27/7/2030	3,150,351	0.05	GBP 99,997	Hops Hill No 1 7.548% 27/5/2054	127,000	0.00
EUR 1,892,000	EC Finance 3% 15/10/2026	1,992,673	0.03	GBP 1,234,373	Hops Hill No 3 6.198% 21/12/2055	1,572,812	0.02
GBP 358,000	Elstree Funding No 4 6.309% 21/10/2055	454,240	0.01	GBP 1,024,720	Hops Hill No 3 6.898% 21/12/2055	1,308,650	0.02
USD 388,000	EnQuest 11.625% 1/11/2027	380,915	0.01	GBP 938,914	Hops Hill No 3 7.698% 21/12/2055	1,210,521	0.02

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 900,000	Hops Hill No2 7.448% 27/11/2054	1,162,221	0.02	EUR 2,233,000	Mobico 4.875% 26/9/2031	2,391,404	0.04
GBP 264,000	Hops Hill No2 8.048% 27/11/2054	341,668	0.01	GBP 550,990	Mortimer BTL 2021-1 5.921% 23/6/2053	698,501	0.01
GBP 7,443,000	HSBC 1.75% 24/7/2027	8,625,273	0.13	GBP 198,000	Mortimer BTL 2021-1 6.321% 23/6/2053	249,635	0.00
GBP 4,600,000	HSBC 2.256% 13/11/2026	5,520,549	0.08	GBP 111,000	Mortimer BTL 2021-1 6.671% 23/6/2053	139,202	0.00
EUR 4,159,000	HSBC 3.019% 15/6/2027	4,420,211	0.07	GBP 140,000	Mortimer Btl 2023-1 7.189% 22/12/2056	179,288	0.00
EUR 3,064,000	INEOS Finance 6.375% 15/4/2029	3,335,372	0.05	GBP 153,000	Mortimer Btl 2023-1 8.189% 22/12/2056	197,493	0.00
EUR 2,440,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	2,778,129	0.04	GBP 139,000	Mortimer Btl 2023-1 9.239% 22/12/2056	179,579	0.00
EUR 5,290,000	Informa 2.125% 6/10/2025	5,571,424	0.09	GBP 2,743,000	Mortimer Btl 2023-1 11.869% 22/12/2056	3,502,444	0.05
GBP 3,388,000	Informa 3.125% 5/7/2026	4,075,024	0.06	EUR 1,273,000	Motability Operations 0.125% 20/7/2028	1,190,341	0.02
USD 200,000	International Game Technology 4.125% 15/4/2026	192,758	0.00	EUR 2,645,000	Motability Operations 3.5% 17/7/2031	2,843,920	0.04
USD 1,000,000	International Game Technology 6.25% 15/1/2027	1,000,701	0.02	EUR 3,990,000	Motability Operations 3.625% 24/7/2029	4,336,070	0.06
GBP 1,482,000	Iron Mountain UK 3.875% 15/11/2025	1,829,742	0.03	EUR 3,095,000	National Grid 3.245% 30/3/2034	3,124,842	0.05
EUR 500,000	ITV 1.375% 26/9/2026	508,430	0.01	GBP 645,000	National Grid Electricity Distribution South West 5.875% 25/3/2027	833,171	0.01
USD 200,000	Jaguar Land Rover Automotive 4.5% 1/10/2027	186,624	0.00	EUR 500,000	Nationwide Building Society 0.25% 22/7/2025	517,084	0.01
GBP 5,420,000	Jupiter Mortgage NO 1 6.889% 20/7/2055	6,915,424	0.11	EUR 410,000	Nationwide Building Society 1.25% 3/3/2025*	434,018	0.01
GBP 1,710,000	Jupiter Mortgage NO 1 7.439% 20/7/2055	2,184,720	0.03	EUR 3,000,000	Nationwide Building Society 1.5% 8/3/2026	3,173,269	0.05
GBP 1,166,000	Jupiter Mortgage NO 1 8.189% 20/7/2055	1,479,295	0.02	GBP 1,400,000	Nationwide Building Society 5.75% 20/6/2027	1,644,664	0.02
GBP 103,000	Kier 9% 15/2/2029	132,359	0.00	GBP 567,000	Nationwide Building Society 5.875% 20/12/2024	706,172	0.01
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.47% 12/6/2057	470,056	0.01	EUR 3,000,000	NatWest 1.75% 2/3/2026	3,183,064	0.05
GBP 240,010	Lanebrook Mortgage Transaction 2021-1 5.871% 20/7/2058	303,269	0.01	GBP 2,746,000	NatWest 2.875% 19/9/2026	3,337,612	0.05
GBP 173,000	Lanebrook Mortgage Transaction 2021-1 6.171% 20/7/2058	216,861	0.00	GBP 666,000	NatWest 3.125% 28/3/2027	802,641	0.01
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.471% 20/7/2058	197,116	0.00	USD 700,000	NatWest 6% 29/12/2025	682,400	0.01
GBP 102,000	Lanebrook Mortgage Transaction 2021-1 6.871% 20/7/2058	125,450	0.00	EUR 1,880,000	NatWest Markets 3.625% 9/1/2029	2,024,489	0.03
GBP 2,481,000	Lloyds Banking 1.875% 15/1/2026*	3,042,903	0.05	GBP 1,600,000	NatWest Markets 6.375% 8/11/2027	2,092,939	0.03
GBP 1,359,000	Lloyds Banking 2.25% 16/10/2024	1,686,535	0.03	USD 7,697,000	Neptune Energy Bondco 6.625% 15/5/2025	7,667,775	0.12
EUR 2,600,000	Lloyds Banking 4.947% 27/6/2025	2,746,766	0.04	GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.748% 15/3/2029	982,483	0.02
USD 800,000	Lloyds Banking 7.5% 27/6/2024	799,496	0.01	GBP 595,000	Newday Funding Master Issuer - Series 2021-3 6.098% 15/11/2029	755,369	0.01
USD 3,174,000	Lloyds Banking 8% 27/9/2029	3,131,132	0.05	GBP 677,000	Newday Funding Master Issuer - Series 2021-3 6.548% 15/11/2029	859,757	0.01
GBP 299,000	London Cards NO 1 8.948% 15/5/2033	390,061	0.01	GBP 1,112,000	Newday Funding Master Issuer - Series 2022-2 10.198% 15/7/2030	1,457,713	0.02
GBP 363,438	London Wall Mortgage Capital 5.971% 15/5/2051	459,896	0.01	GBP 841,000	Newday Funding Master Issuer - Series 2023-1 7.898% 15/11/2031	1,086,828	0.02
GBP 190,287	London Wall Mortgage Capital 6.021% 15/5/2052	240,993	0.00				
GBP 1,858,000	Market Bidco Finco 5.5% 4/11/2027	2,146,196	0.03				
GBP 1,483,000	Mitchells & Butlers Finance 7.584% 15/6/2036	1,542,330	0.02				
GBP 1,093,000	Mobico 4.25% 26/11/2025	1,268,063	0.02				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 967,000	Newday Funding Master Issuer - Series 2023-1 8.898% 15/11/2031	1,258,674	0.02	EUR 342,000	Rolls-Royce 4.625% 16/2/2026	375,045	0.00
EUR 474,371	Newgate Funding 4.255% 1/12/2050	479,917	0.01	USD 400,000	Rolls-Royce 5.75% 15/10/2027	399,423	0.01
EUR 10,639,000	NGG Finance 1.625% 5/12/2079	11,329,010	0.17	GBP 176,000	Rolls-Royce 5.75% 15/10/2027	225,684	0.00
GBP 1,000,000	NIE Finance 2.5% 27/10/2025	1,207,993	0.02	GBP 535,000	Sage AR Funding No 1 7.37% 17/11/2030	657,363	0.01
EUR 212,583	Paragon Mortgages No 12 4.381% 15/11/2038	220,240	0.00	GBP 666,000	Santander UK 3.625% 14/1/2026	813,472	0.01
GBP 1,828,059	Parkmore Point RMBS 2022-1 6.721% 25/7/2045	2,325,922	0.04	GBP 799,000	Santander UK 6.75% 24/6/2024	1,011,819	0.01
GBP 435,682	Pierpont BTL 2021-1 6.021% 22/12/2053	551,980	0.01	GBP 131,589	Satus 2021-1 6.398% 17/8/2028	167,050	0.00
GBP 702,000	Pierpont BTL 2021-1 6.471% 22/12/2053	885,474	0.01	GBP 453,000	Satus 2021-1 6.798% 17/8/2028	576,535	0.01
GBP 831,030	Pierpont Btl 2023-1 6.321% 21/9/2054	1,059,773	0.02	GBP 122,000	Satus 2021-1 7.098% 17/8/2028	154,954	0.00
GBP 458,000	Pierpont Btl 2023-1 7.121% 21/9/2054	586,540	0.01	GBP 247,000	Satus 2021-1 8.398% 17/8/2028	314,908	0.01
GBP 5,018,000	Pinewood Finance 3.25% 30/9/2025	6,241,164	0.09	USD 3,457,423	SCC Power 4% 17/5/2032	637,895	0.01
GBP 470,000	Pinnacle Bidco 10% 11/10/2028*	627,633	0.01	USD 6,352,529	SCC Power 8% 31/12/2028	2,909,458	0.04
GBP 296,000	PMF 2024-1 6.185% 16/7/2060	375,943	0.01	GBP 900,000	SP Distribution 5.875% 17/7/2026	1,157,859	0.02
GBP 421,000	Polaris 2022-1 6.699% 23/10/2059	528,592	0.01	GBP 2,200,000	SSE 8.375% 20/11/2028	3,178,168	0.05
GBP 307,000	Polaris 2022-1 7.199% 23/10/2059	381,839	0.01	USD 2,000,000	ST Engineering RHQ 1.5% 29/4/2025	1,916,210	0.03
GBP 538,000	Polaris 2022-1 8.599% 23/10/2059	674,977	0.01	EUR 2,200,000	Standard Chartered 0.85% 27/1/2028	2,181,632	0.03
GBP 1,127,521	Polaris 2023-1 6.449% 23/2/2061	1,439,622	0.02	USD 900,000	Standard Chartered 7.089% 30/1/2027	864,735	0.01
GBP 488,000	Polaris 2023-1 7.949% 23/2/2061	637,404	0.01	USD 200,000	Standard Chartered 7.089% 30/1/2027	192,163	0.00
GBP 361,000	Polaris 2023-1 8.849% 23/2/2061	474,747	0.01	GBP 535,000	Stanlington No 2 6.97% 12/6/2045	676,760	0.01
GBP 223,000	Polaris 2023-1 9.549% 23/2/2061	291,767	0.00	GBP 329,000	Stanlington No 2 7.42% 12/6/2045	413,431	0.01
GBP 1,240,866	Polaris 2023-2 6.448% 27/9/2059	1,584,527	0.02	GBP 450,000	Stanlington No 2 8.52% 12/6/2045	566,198	0.01
GBP 469,000	Polaris 2023-2 7.448% 27/9/2059	607,233	0.01	GBP 2,103,000	Stonegate Pub Financing 2019 8% 13/7/2025	2,611,993	0.04
GBP 434,000	Polaris 2023-2 8.398% 27/9/2059	568,531	0.01	EUR 1,128,000	Synthomer 3.875% 1/7/2025*	1,208,311	0.02
GBP 270,000	Polaris 2023-2 9.448% 27/9/2059	353,987	0.01	GBP 806,058	Tesco Property Finance 1 7.623% 13/7/2039	1,156,058	0.02
GBP 102,000	Polaris 2024-1 0% 26/2/2061	130,217	0.00	GBP 1,987,313	Tesco Property Finance 3 5.744% 13/4/2040	2,524,121	0.04
GBP 100,000	Polaris 2024-1 0% 26/2/2061	127,797	0.00	GBP 907,469	Tesco Property Finance 4 5.801% 13/10/2040	1,157,140	0.02
GBP 301,000	Polaris 2024-1 0% 26/2/2061	382,826	0.01	GBP 1,249,000	Thames Water Kemble Finance 4.625% 19/5/2026	573,304	0.01
GBP 115,000	Precise Mortgage Funding 2020-1B 6.649% 16/10/2056	145,859	0.00	EUR 337,000	Thames Water Utilities Finance 0.875% 31/1/2028	307,671	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B 7.149% 16/10/2056	125,872	0.00	GBP 3,245,000	Thames Water Utilities Finance 4% 19/6/2025*	3,964,943	0.06
GBP 1,735,000	Premier Foods Finance 3.5% 15/10/2026	2,099,859	0.03	EUR 2,157,000	Thames Water Utilities Finance 4.375% 18/1/2031	2,167,826	0.03
EUR 1,588,000	Reckitt Benckiser Treasury Services 3.625% 14/9/2028	1,735,399	0.03	GBP 220,469	Together Asset Backed Securitisation 2021-1st1 5.921% 12/7/2063	279,531	0.00
EUR 2,860,000	Reckitt Benckiser Treasury Services 3.875% 14/9/2033	3,164,222	0.05	GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.171% 12/7/2063	197,780	0.00
GBP 1,197,000	Residential Mortgage 32 7.421% 20/6/2070	1,520,705	0.02	GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.471% 12/7/2063	134,387	0.00
EUR 36,257	RMAC No 1 4.2% 12/6/2044	37,880	0.00	GBP 889,470	Together Asset Backed Securitisation 2023-1ST2 6.428% 20/4/2065	1,135,629	0.02
EUR 455,845	RMAC No 1 4.22% 12/6/2044	472,537	0.01				
GBP 246,073	RMAC No 1 5.49% 12/6/2044	303,070	0.01				
EUR 400,000	Rolls-Royce 1.625% 9/5/2028	396,650	0.00				
USD 200,000	Rolls-Royce 3.625% 14/10/2025	194,065	0.00				

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# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 420,000	Together Asset Backed Securitisation 2023-1ST2 7.348% 20/4/2065	545,668	0.01	GBP 187,000	Twin Bridges 2021-2 6.72% 12/9/2055	230,784	0.00
GBP 100,000	Together Asset Backed Securitisation 2023-1ST2 8.348% 20/4/2065	131,646	0.00	GBP 830,000	Twin Bridges 2022-1 6.52% 1/12/2055	1,040,499	0.02
GBP 100,000	Together Asset Backed Securitisation 2023-1ST2 9.598% 20/4/2065	132,551	0.00	GBP 365,000	Twin Bridges 2022-1 6.92% 1/12/2055	449,640	0.01
GBP 479,000	Together Asset Backed Securitisation 2024-2nd1 6.898% 20/8/2055	612,724	0.01	GBP 2,391,000	Twin Bridges 2022-2 7.22% 12/6/2055	3,067,823	0.05
GBP 152,000	Together Asset Backed Securitisation 2024-2nd1 7.698% 20/8/2055	196,401	0.00	GBP 673,866	Twin Bridges 2023-1 6.17% 14/6/2055	856,549	0.01
GBP 193,000	Together Asset Backed Securitisation 2024-2nd1 8.698% 20/8/2055	249,299	0.00	GBP 1,259,000	Twin Bridges 2023-1 6.82% 14/6/2055	1,606,145	0.02
GBP 364,999	Tower Bridge Funding 2021-1 7.071% 21/7/2064	463,189	0.01	GBP 529,000	Twin Bridges 2023-1 7.72% 14/6/2055	682,583	0.01
GBP 252,000	Tower Bridge Funding 2021-1 7.371% 21/7/2064	319,646	0.01	GBP 340,000	Twin Bridges 2023-1 8.72% 14/6/2055	438,626	0.01
GBP 510,878	Tower Bridge Funding 2022-1 5.941% 20/12/2063	647,744	0.01	GBP 168,000	Twin Bridges 2023-2 7.303% 15/5/2056	216,756	0.00
GBP 264,000	Tower Bridge Funding 2022-1 6.471% 20/12/2063	331,783	0.01	GBP 167,000	Twin Bridges 2023-2 9.303% 15/5/2056	218,336	0.00
GBP 312,000	Tower Bridge Funding 2023-1 7.421% 20/10/2064	399,997	0.01	GBP 1,393,395	Unique Pub Finance 5.659% 30/6/2027	1,752,559	0.03
GBP 211,000	Tower Bridge Funding 2023-1 8.371% 20/10/2064	272,599	0.00	GBP 1,315,000	Unique Pub Finance 6.464% 30/3/2032	1,645,012	0.02
GBP 237,000	Tower Bridge Funding 2023-1 9.521% 20/10/2064	305,229	0.01	GBP 90,528	Unique Pub Finance 7.395% 28/3/2024	114,804	0.00
GBP 158,000	Tower Bridge Funding 2023-2 7.421% 20/3/2065	202,072	0.00	GBP 40,628,382	United Kingdom Gilt 0.5% 22/10/2061	15,282,941	0.23
GBP 234,000	Tower Bridge Funding 2023-2 8.421% 20/3/2065	301,190	0.01	GBP 6,932,960	United Kingdom Gilt 3.75% 22/10/2053	7,605,334	0.12
GBP 201,000	Tower Bridge Funding 2023-2 9.521% 20/3/2065	258,941	0.00	USD 1,049,040	Vedanta Resources 13.875% 9/12/2028	945,946	0.01
GBP 144,000	Tower Bridge Funding 2024-1 8.188% 20/1/2066	186,699	0.00	USD 2,640,960	Vedanta Resources Finance II 13.875% 9/12/2028	2,441,171	0.04
GBP 160,000	Tower Bridge Funding 2024-1 9.188% 20/1/2066	207,391	0.00	USD 1,829,520	Vedanta Resources Finance II 13.875% 9/12/2028*	1,691,117	0.03
EUR 3,390,000	TSB Bank 3.319% 5/3/2029	3,692,985	0.06	USD 800,000	Virgin Media Finance 5% 15/7/2030*	694,470	0.01
GBP 500,000	Twin Bridges 2020-1 7.22% 12/12/2054	635,417	0.01	GBP 800,000	Virgin Media Secured Finance 4.25% 15/1/2030	871,959	0.01
GBP 390,000	Twin Bridges 2020-1 7.47% 12/12/2054	495,625	0.01	GBP 400,000	Virgin Media Secured Finance 5.25% 15/5/2029	466,049	0.01
GBP 225,000	Twin Bridges 2020-1 8.22% 12/12/2054	285,904	0.00	USD 700,000	Virgin Media Secured Finance 5.5% 15/5/2029	658,476	0.01
GBP 436,000	Twin Bridges 2021-1 6.82% 12/3/2055	552,332	0.01	EUR 4,284,000	Vmed O2 UK Financing I 3.25% 31/1/2031	4,147,306	0.06
GBP 220,000	Twin Bridges 2021-1 7.32% 12/3/2055	276,115	0.00	GBP 638,000	Vmed O2 UK Financing I 4% 31/1/2029	704,038	0.01
GBP 517,429	Twin Bridges 2021-2 5.88% 12/9/2055	654,308	0.01	USD 1,900,000	Vmed O2 UK Financing I 4.25% 31/1/2031	1,612,107	0.03
GBP 274,000	Twin Bridges 2021-2 6.12% 12/9/2055	344,043	0.01	GBP 1,521,000	Vmed O2 UK Financing I 4.5% 15/7/2031	1,596,904	0.02
GBP 435,000	Twin Bridges 2021-2 6.37% 12/9/2055	544,951	0.01	USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	173,816	0.00
				EUR 975,000	Vodafone 2.625% 27/8/2080	1,010,817	0.02
				EUR 950,000	Vodafone 3% 27/8/2080*	918,275	0.01
				EUR 600,000	Vodafone 4.2% 3/10/2078*	636,616	0.01

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,998,000	Vodafone 4.875% 3/10/2078	3,727,448	0.06	USD 215,257	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	214,604	0.00
USD 1,426,000	Vodafone 6.25% 3/10/2078	1,422,618	0.02	USD 3,127,049	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	3,117,559	0.05
		436,383,095	6.62	USD 11,682,403	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	11,367,044	0.17
	<b>United States</b>			USD 23,786,771	Ajax Mortgage Loan Trust 2021-F 1.875% 25/6/2061	22,639,972	0.34
USD 460,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	426,431	0.01	USD 200,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	190,066	0.00
USD 1,500,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	1,317,097	0.02	USD 1,673,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	1,490,975	0.02
USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	284,183	0.00	USD 170,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	164,014	0.00
USD 6,000,000	245 Park Avenue Trust 2017-245P 0.149% 5/6/2037	32,236	0.00	USD 126,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	117,990	0.00
USD 320,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	281,203	0.00	USD 100,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	98,608	0.00
USD 1,608,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	1,314,510	0.02	USD 275,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	276,669	0.00
USD 1,404,000	280 Park Avenue 2017-280P Mortgage Trust 6.702% 15/9/2034	1,351,043	0.02	USD 2,100,000	Alexander Funding Trust II 7.467% 31/7/2028	2,201,985	0.03
USD 1,070,000	280 Park Avenue 2017-280P Mortgage Trust 7.158% 15/9/2034	1,007,908	0.02	USD 1,283,000	Alexandria Real Estate Equities 2.95% 15/3/2034	1,038,323	0.02
USD 3,975,189	280 Park Avenue 2017-280P Mortgage Trust 7.741% 15/9/2034	3,714,754	0.06	USD 870,000	Alexandria Real Estate Equities 4.5% 30/7/2029	834,460	0.01
USD 3,670,000	AbbVie 2.6% 21/11/2024	3,595,823	0.05	USD 1,009,000	Allegiant Travel 7.25% 15/8/2027	982,996	0.02
USD 15,426,000	AbbVie 3.2% 21/11/2029	14,146,761	0.21	USD 1,450,000	Allied Universal Holdco 7.875% 15/2/2031	1,439,053	0.02
USD 6,766,000	AbbVie 4.95% 15/3/2031	6,780,077	0.10	USD 607,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	604,931	0.01
USD 4,824,000	AbbVie 5.05% 15/3/2034	4,852,601	0.07	USD 150,000	Allison Transmission 3.75% 30/1/2031	129,561	0.00
USD 643,000	AbbVie 5.35% 15/3/2044	649,311	0.01	USD 100,000	Allison Transmission 4.75% 1/10/2027	95,904	0.00
USD 2,118,000	AbbVie 5.4% 15/3/2054	2,151,238	0.03	USD 1,658,000	Ally Financial 4.7% 15/5/2026	1,416,133	0.02
USD 495,715	AccessLex Institute 5.885% 25/5/2036	486,824	0.01	USD 1,191,000	Ally Financial 4.7% 15/5/2028	937,832	0.01
USD 1,956,917	ACE Home Equity Loan Trust Series 2007-HE4 5.695% 25/5/2037	342,112	0.01	USD 3,159,744	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	3,133,123	0.05
USD 102,736	ACE Home Equity Loan Trust Series 2007-HE4 6.035% 25/5/2037	18,094	0.00	USD 1,791,373	Alternative Loan Trust 2005-22T1 5.42% 25/6/2035	1,480,906	0.02
USD 1,190,684	ACE Securities Corp Home Equity Loan Trust Series 0% 15/8/2030	1,049,627	0.01	USD 482,389	Alternative Loan Trust 2005-76 6.081% 25/2/2036	429,253	0.01
USD 350,000	ADT Security 4.125% 1/8/2029	317,091	0.00	USD 2,155,144	Alternative Loan Trust 2005-J4 7.46% 25/7/2035	2,092,650	0.03
USD 2,154,000	Affinity Interactive 6.875% 15/12/2027	1,988,901	0.03	USD 3,296,209	Alternative Loan Trust 2006-11CB 6.5% 25/5/2036	1,610,734	0.02
USD 340,000	Agate Bay Mortgage Trust 2015-1 3.654% 25/1/2045	192,130	0.00	USD 894,797	Alternative Loan Trust 2006-15CB 6.5% 25/6/2036	416,826	0.01
USD 391,000	Agate Bay Mortgage Trust 2015-3 3.503% 25/4/2045	216,805	0.00	USD 1,465,942	Alternative Loan Trust 2006-23CB 5.835% 25/8/2036	296,289	0.00
USD 273,000	Agate Bay Mortgage Trust 2015-4 3.498% 25/6/2045	147,234	0.00	USD 2,685,019	Alternative Loan Trust 2006-J7 6.25% 25/11/2036	1,283,429	0.02
USD 2,750,000	Air Products and Chemicals 4.85% 8/2/2034	2,710,861	0.04				
USD 21,456	Ajax Mortgage Loan Trust 2017-D 0% 25/12/2057	7,400	0.00				

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 498,669	Alternative Loan Trust 2006-J7 6.943% 20/11/2046	373,613	0.01	USD 1,776,000	American Homes 4 Rent 2014-SFR2 Trust 6.231% 17/10/2036	1,768,669	0.03
USD 350,050	Alternative Loan Trust 2006-OA11 5.815% 25/9/2046	294,408	0.00	USD 4,506,652	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	45	0.00
USD 2,560,092	Alternative Loan Trust 2006-OA14 6.811% 25/11/2046	1,984,347	0.03	USD 1,245,000	American Municipal Power 7.834% 15/2/2041	1,522,729	0.02
USD 2,585,849	Alternative Loan Trust 2006-OA16 5.775% 25/10/2046	1,888,782	0.03	EUR 2,650,000	American Tower 0.4% 15/2/2027	2,599,240	0.04
USD 279,962	Alternative Loan Trust 2006-OA8 5.815% 25/7/2046	235,814	0.00	EUR 1,050,000	American Tower 0.45% 15/1/2027	1,035,168	0.02
USD 2,363,674	Alternative Loan Trust 2006-OC10 5.895% 25/11/2036	1,910,447	0.03	EUR 1,500,000	American Tower 0.5% 15/1/2028	1,436,158	0.02
USD 2,503,242	Alternative Loan Trust 2006-OC7 5.935% 25/7/2046	2,106,054	0.03	USD 1,934,000	American Tower 1.5% 31/1/2028	1,681,421	0.03
USD 3,040,068	Alternative Loan Trust 2007-25 6.5% 25/11/2037	1,412,400	0.02	EUR 1,900,000	American Tower 1.95% 22/5/2026	1,973,086	0.03
USD 4,348,287	Alternative Loan Trust 2007-3T1 6% 25/4/2037	2,039,491	0.03	EUR 2,950,000	American Tower 4.125% 16/5/2027	3,216,713	0.05
USD 2,502,725	Alternative Loan Trust 2007-9T1 6% 25/5/2037	1,208,715	0.02	USD 1,629,000	American Tower 5.25% 15/7/2028	1,626,037	0.03
USD 1,754	Alternative Loan Trust 2007-OA3 5.795% 25/4/2047	175	0.00	USD 1,302,000	American University/The 3.672% 1/4/2049	1,053,381	0.02
USD 151,246	Alternative Loan Trust 2007-OA8 5.795% 25/6/2047	112,302	0.00	USD 25,000	AmeriGas Partners / AmeriGas Finance 5.5% 20/5/2025	24,539	0.00
USD 166,236	Alternative Loan Trust 2007-OH2 5.915% 25/8/2047	148,783	0.00	USD 1,400,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	1,419,226	0.02
USD 1,489,000	Alteryx 8.75% 15/3/2028	1,511,579	0.02	USD 1,934,000	Amgen 1.65% 15/8/2028	1,686,274	0.03
USD 649,911	Ambac Assurance 5.1% 7/6/2172	896,878	0.01	USD 3,143,000	Amgen 2.3% 25/2/2031	2,637,360	0.04
USD 1,950,000	AMC Networks 4.25% 15/2/2029	1,264,423	0.02	USD 1,180,000	Amgen 2.45% 21/2/2030*	1,026,086	0.02
USD 568,000	AMC Networks 4.75% 1/8/2025	542,109	0.01	USD 967,000	Amgen 3% 22/2/2029*	888,019	0.01
USD 50,000	American Airlines 7.25% 15/2/2028*	50,495	0.00	USD 6,108,000	Amgen 4.05% 18/8/2029*	5,847,409	0.09
USD 50,000	American Airlines 8.5% 15/5/2029	52,474	0.00	USD 5,029,000	Amgen 5.15% 2/3/2028	5,045,561	0.08
USD 225,000	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	223,036	0.00	GBP 7,109,000	Amgen 5.5% 7/12/2026	9,126,107	0.14
USD 275,000	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	268,942	0.00	USD 1,850,000	Amgen 5.507% 2/3/2026	1,849,174	0.03
USD 375,000	American Axle & Manufacturing 5% 1/10/2029	325,179	0.01	USD 2,012,000	Amkor Technology 6.625% 15/9/2027	2,022,734	0.03
USD 450,000	American Axle & Manufacturing 6.875% 1/7/2028	434,958	0.01	USD 175,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	167,006	0.00
USD 1,210,000	American Express 2.5% 30/7/2024	1,194,648	0.02	USD 75,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	73,480	0.00
USD 1,451,000	American Express 3% 30/10/2024	1,428,152	0.02	USD 550,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	548,565	0.01
USD 3,500,000	American Express 5.282% 27/7/2029	3,522,677	0.05	USD 4,275,000	Aon North America 5.45% 1/3/2034	4,286,909	0.07
USD 676,334	American Home Mortgage Assets Trust 2006-3 6.021% 25/10/2046	448,849	0.01	USD 7,068,931	APS Resecuritization Trust 2016-1 3.025% 31/7/2057	2,448,769	0.04
USD 1,465,676	American Home Mortgage Assets Trust 2006-4 5.645% 25/10/2046	775,267	0.01	USD 236,409	APS Resecuritization Trust 2016-3 8.285% 27/9/2046	236,909	0.00
USD 553,020	American Home Mortgage Assets Trust 2007-1 5.781% 25/2/2047	206,425	0.00	USD 400,000	Aramark Services 5% 1/2/2028	384,134	0.01
USD 3,724,634	American Home Mortgage Investment Trust 2007-1 5.625% 25/5/2047	2,120,826	0.03	USD 275,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	268,407	0.01
				EUR 1,593,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	1,505,954	0.02
				USD 9,610,000	AREIT 2022-CRE7 7.562% 17/6/2039	9,569,611	0.15
				USD 2,757,406	Argent Mortgage Loan Trust 2005-W1 5.915% 25/5/2035	2,106,707	0.03

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,202,267	Argent Trust 2006-M1 5.735% 25/7/2036	1,350,145	0.02	USD 5,860,000	Bamll Commercial Mortgage Trust 2016-SS1 0.561% 15/12/2035	44,381	0.00
USD 155,000	Arsenal AIC Parent 8% 1/10/2030	161,554	0.00	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.365% 15/11/2033	95,480	0.00
USD 100,000	Asbury Automotive 4.5% 1/3/2028	93,264	0.00	USD 3,166,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.765% 15/11/2033	3,013,350	0.05
USD 125,000	Asbury Automotive 4.625% 15/11/2029	114,043	0.00	USD 3,525,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.865% 15/11/2032	3,145,920	0.05
USD 700,000	Asbury Automotive 5% 15/2/2032	621,674	0.01	USD 1,680,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.365% 15/11/2032	1,489,438	0.02
USD 1,000,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	929,079	0.02	USD 454,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.765% 15/9/2034	452,702	0.01
USD 125,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	126,943	0.00	USD 160,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.965% 15/9/2034	159,067	0.00
USD 2,128,000	Ashford Hospitality Trust 2018-ASHF 7.59% 15/4/2035	2,060,944	0.03	USD 3,109,841	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	3,080,034	0.05
USD 3,158,000	Ashford Hospitality Trust 2018-ASHF 8.59% 15/4/2035	3,075,683	0.05	USD 328,171	Banc of America Commercial Mortgage Trust 2015-UBS7 4.343% 15/9/2048	304,951	0.01
USD 419,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	380,885	0.01	USD 193,258	Banc of America Funding 2006-A Trust 4.862% 20/2/2036	167,198	0.00
USD 1,102,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	991,657	0.02	USD 12,324,627	Banc of America Funding 2014-R2 Trust 0% 26/11/2036	3,953,507	0.06
USD 3,486,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	3,468,387	0.05	EUR 480,000	Banff Merger Sub 8.375% 1/9/2026	522,390	0.01
EUR 2,700,000	AT&T 2.875% 2/3/2025	2,861,668	0.04	EUR 2,800,000	Bank of America 0.694% 22/3/2031	2,520,021	0.04
GBP 8,083,000	AT&T 2.9% 4/12/2026	9,655,702	0.15	USD 330,000	Bank of America 1.658% 11/3/2027	306,512	0.01
EUR 1,710,000	AT&T 4.3% 18/11/2034	1,902,822	0.03	EUR 2,000,000	Bank of America 1.776% 4/5/2027	2,075,369	0.03
GBP 3,550,000	AT&T 5.5% 15/3/2027	4,528,847	0.07	USD 725,000	Bank of America 1.922% 24/10/2031	585,747	0.01
USD 2,737,972	Atrium Hotel Portfolio Trust 2017-ATRM 7.565% 15/12/2036	2,496,579	0.04	EUR 4,062,000	Bank of America 1.949% 27/10/2026	4,274,979	0.07
USD 290,000	AvalonBay Communities 3.35% 15/5/2027	275,205	0.00	USD 4,836,000	Bank of America 2.496% 13/2/2031	4,129,678	0.06
EUR 1,100,000	Avantor Funding 2.625% 1/11/2025	1,166,819	0.02	USD 2,400,000	Bank of America 2.551% 4/2/2028	2,224,528	0.03
USD 100,000	Avantor Funding 3.875% 1/11/2029	89,718	0.00	USD 725,000	Bank of America 2.592% 29/4/2031	620,175	0.01
USD 500,000	Avantor Funding 4.625% 15/7/2028	471,506	0.01	USD 1,819,000	Bank of America 3.705% 24/4/2028	1,734,435	0.03
USD 125,000	Avient 5.75% 15/5/2025	124,289	0.00	USD 750,000	Bank of America 3.824% 20/1/2028	721,541	0.01
USD 700,000	Avient 7.125% 1/8/2030	715,079	0.01	USD 987,000	Bank of America 3.97% 5/3/2029	940,031	0.01
USD 400,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	363,232	0.01	USD 987,000	Bank of America 3.974% 7/2/2030	928,923	0.01
USD 100,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	91,180	0.00	USD 4,079,000	Bank of America 4.376% 27/4/2028	3,977,924	0.06
USD 750,000	Avis Budget Car Rental / Avis Budget Finance 5.75% 15/7/2027	718,520	0.01	USD 6,861,000	Bank of America 5.202% 25/4/2029	6,834,651	0.10
USD 150,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	145,295	0.00				
USD 3,555,000	Azul Secured Finance 11.93% 28/8/2028	3,622,705	0.06				
USD 50,000	Ball 2.875% 15/8/2030	42,361	0.00				
USD 75,000	Ball 4.875% 15/3/2026	74,207	0.00				
USD 150,000	Ball 5.25% 1/7/2025	150,041	0.00				
USD 75,000	Ball 6% 15/6/2029	75,326	0.00				
USD 2,200,000	Ball 6.875% 15/3/2028	2,255,599	0.04				
USD 1,067,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	989,922	0.02				



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,453,000	Bank of America 5.468% 23/1/2035*	2,448,242	0.04	USD 799,418	Bayview Commercial Asset Trust 2007-6 6.935% 25/12/2037	688,408	0.01
USD 3,000,000	Bank of America 5.819% 15/9/2029	3,061,042	0.05	USD 1,408,387	Bayview Commercial Asset Trust 2008-2 7.935% 25/4/2038	1,377,252	0.02
USD 9,780,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.584% 15/2/2050	152,788	0.00	USD 4,364,249	Bayview Financial Revolving Asset Trust 2004-B 6.443% 28/5/2039	3,488,737	0.05
USD 4,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.241% 15/2/2050	126,089	0.00	USD 1,150,485	Bayview Financial Revolving Asset Trust 2004-B 6.743% 28/5/2039	590,084	0.01
USD 5,561,000	Bank of New York Mellon 3.85% 26/4/2029	5,338,833	0.08	USD 3,583,867	Bayview Financial Revolving Asset Trust 2005-A 6.443% 28/2/2040	3,257,220	0.05
USD 1,427,000	Bank of New York Mellon 4.947% 26/4/2027	1,420,375	0.02	USD 267,173	Bayview Financial Revolving Asset Trust 2005-E 6.443% 28/12/2040	265,276	0.00
USD 1,500,000	Bank of New York Mellon 6.474% 25/10/2034	1,629,078	0.03	USD 840,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	592,243	0.01
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	309,814	0.01	USD 937,000	BBCMS 2018-TALL Mortgage Trust 6.237% 15/3/2037	892,770	0.01
USD 2,301,860	BankAmerica Manufactured Housing Contract Trust 7.303% 10/12/2025	382,004	0.01	USD 1,000,000	BBCMS 2018-TALL Mortgage Trust 6.486% 15/3/2037	922,058	0.01
USD 650,000	Bath & Body Works 6.625% 1/10/2030	654,501	0.01	USD 11,710,000	BBCMS Trust 2015-SRCH 0.195% 10/8/2035	77,168	0.00
USD 375,000	Bath & Body Works 7.5% 15/6/2029	386,719	0.01	USD 17,829,268	BBCMS Trust 2015-SRCH 0.882% 10/8/2035	415,832	0.01
USD 1,670,000	Bay Area Toll Authority 6.918% 1/4/2040	1,900,222	0.03	USD 946,964	BCAP 2011-RR5-I Trust 3.377% 28/5/2036	902,768	0.01
USD 7,944,000	Bayer US Finance 6.5% 21/11/2033	7,978,165	0.12	USD 1,755,863	BCAP Trust 2007-AA4 4.346% 25/6/2047	757,344	0.01
USD 1,302,000	Bayer US Finance 6.875% 21/11/2053	1,304,459	0.02	USD 1,574,112	BCMSC Trust 2000-A 7.575% 15/6/2030	175,693	0.00
USD 795,449	Bayview Commercial Asset Trust 2005-3 5.915% 25/11/2035	744,171	0.01	USD 1,461,381	BCMSC Trust 2000-A 7.83% 15/6/2030	168,624	0.00
USD 1,389,617	Bayview Commercial Asset Trust 2005-4 5.885% 25/1/2036	1,287,491	0.02	USD 1,053,961	BCMSC Trust 2000-A 8.29% 15/6/2030	128,785	0.00
USD 34,892	Bayview Commercial Asset Trust 2005-4 6.02% 25/1/2036	32,633	0.00	USD 5,579,947	BDS 2022-FL12 7.452% 19/8/2038	5,544,411	0.08
USD 92,214	Bayview Commercial Asset Trust 2005-4 6.11% 25/1/2036	86,255	0.00	USD 376,355	Bear Stearns ALT-A Trust 2006-6 5.755% 25/11/2036	298,138	0.01
USD 132,424	Bayview Commercial Asset Trust 2006-1 5.975% 25/4/2036	127,267	0.00	USD 1,486,300	Bear Stearns ALT-A Trust 2007-1 5.755% 25/1/2047	1,192,908	0.02
USD 368,221	Bayview Commercial Asset Trust 2006-1 6.035% 25/4/2036	336,787	0.01	USD 46,554	Bear Stearns ARM Trust 2004-5 3.684% 25/7/2034	41,064	0.00
USD 91,613	Bayview Commercial Asset Trust 2006-1 6.065% 25/4/2036	82,940	0.00	USD 16,449	Bear Stearns Asset Backed I Trust 2004-HE7 7.16% 25/8/2034	15,861	0.00
USD 484,326	Bayview Commercial Asset Trust 2006-1 6.215% 25/4/2036	438,553	0.01	USD 1,638,554	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	1,387,245	0.02
USD 235,842	Bayview Commercial Asset Trust 2006-2 5.855% 25/7/2036	221,729	0.00	USD 1,711,756	Bear Stearns Asset Backed I Trust 2005-HE8 7.385% 25/8/2035	1,623,458	0.03
USD 380,367	Bayview Commercial Asset Trust 2006-3 5.81% 25/10/2036	361,336	0.01	USD 1,996,455	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	1,443,320	0.02
USD 2,121,428	Bayview Commercial Asset Trust 2006-4 5.78% 25/12/2036	1,985,650	0.03	USD 1,352,497	Bear Stearns Asset Backed I Trust 2006-HE1 4.911% 25/12/2035	2,025,551	0.03
USD 1,512,331	Bayview Commercial Asset Trust 2007-1 5.84% 25/3/2037	1,406,389	0.02	USD 1,164,882	Bear Stearns Asset Backed I Trust 2006-HE7 5.775% 25/9/2036	1,149,090	0.02
USD 2,407,953	Bayview Commercial Asset Trust 2007-2 5.84% 25/7/2037	2,198,562	0.03				
USD 3,779,568	Bayview Commercial Asset Trust 2007-4 6.11% 25/9/2037	3,491,831	0.05				

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 720,000	Bear Stearns Asset Backed I Trust 2006-HE8 5.955% 25/10/2036	651,116	0.01	EUR 1,770,000	Booking 4% 1/3/2044	1,901,657	0.03
USD 397,306	Bear Stearns Asset Backed I Trust 2007-HE2 5.575% 25/3/2037	364,344	0.01	EUR 5,044,000	Boxer Parent 6.5% 2/10/2025	5,441,184	0.08
USD 643,593	Bear Stearns Asset Backed I Trust 2007-HE2 5.575% 25/3/2037	594,028	0.01	USD 325,000	Boyd Gaming 4.75% 1/12/2027	312,974	0.01
USD 923,588	Bear Stearns Asset Backed I Trust 2007-HE2 5.755% 25/3/2037	851,911	0.01	USD 100,000	Boyd Gaming 4.75% 15/6/2031	90,988	0.00
USD 271,797	Bear Stearns Asset Backed I Trust 2007-HE3 5.685% 25/4/2037	421,564	0.01	USD 1,011,000	BP Capital Markets America 3.588% 14/4/2027	972,306	0.02
USD 5,037,557	Bear Stearns Asset Backed I Trust 2007-HE3 5.785% 25/4/2037	5,222,744	0.08	USD 2,447,000	Bristol-Myers Squibb 5.2% 22/2/2034	2,467,974	0.04
USD 181,232	Bear Stearns Mortgage Funding Trust 2006-SL1 5.715% 25/8/2036	176,823	0.00	USD 1,686,000	Bristol-Myers Squibb 5.55% 22/2/2054	1,710,912	0.03
USD 225,440	Bear Stearns Mortgage Funding Trust 2007-AR2 5.775% 25/3/2037	210,743	0.00	USD 1,465,000	Broadcom 2.45% 15/2/2031	1,225,317	0.02
USD 409,365	Bear Stearns Mortgage Funding Trust 2007-AR3 5.575% 25/3/2037	364,065	0.01	USD 2,176,000	Broadcom 3.419% 15/4/2033	1,860,108	0.03
USD 272,381	Bear Stearns Mortgage Funding Trust 2007-AR4 5.645% 25/6/2037	252,460	0.00	USD 1,364,000	Broadcom 4% 15/4/2029	1,294,649	0.02
USD 2,279,000	Beazer Homes USA 7.25% 15/10/2029	2,285,466	0.04	USD 4,072,000	Broadcom 4.15% 15/11/2030	3,817,037	0.06
EUR 1,000,000	Becton Dickinson 0.034% 13/8/2025	1,027,606	0.02	USD 154,000	Buckeye Partners 3.95% 1/12/2026	144,895	0.00
USD 2,931,000	Becton Dickinson 2.823% 20/5/2030	2,575,966	0.04	USD 910,000	Buckeye Partners 4.125% 1/3/2025	893,544	0.01
USD 580,000	Becton Dickinson 3.7% 6/6/2027	556,441	0.01	USD 1,451,000	Buckeye Partners 4.35% 15/10/2024	1,430,476	0.02
USD 1,354,000	Becton Dickinson 3.734% 15/12/2024	1,334,378	0.02	USD 250,000	Buckeye Partners 4.5% 1/3/2028	232,371	0.00
USD 1,257,000	Becton Dickinson 4.693% 13/2/2028	1,239,791	0.02	USD 825,000	Builders FirstSource 6.375% 15/6/2032	825,849	0.01
USD 2,792,000	Becton Dickinson 5.11% 8/2/2034	2,755,413	0.04	USD 1,034,492	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	979,919	0.02
EUR 500,000	Belden 3.375% 15/7/2027	524,633	0.01	USD 2,504,935	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,189,527	0.03
EUR 764,000	Belden 3.875% 15/3/2028	808,063	0.01	USD 8,160,051	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	6,955,000	0.11
USD 1,935,000	Belton Independent School District 4% 15/2/2047	1,904,988	0.03	USD 548,000	BXP Trust 2017-CC 3.552% 13/8/2037	411,837	0.01
USD 4,848,409	BHMS 2018-ATLS 6.865% 15/7/2035	4,835,748	0.07	USD 2,085,000	BXP Trust 2017-CC 3.552% 13/8/2037	1,636,441	0.03
USD 4,024,386	BHMS 2018-ATLS 7.515% 15/7/2035	3,937,004	0.06	USD 445,000	BXP Trust 2017-GM 3.425% 13/6/2039	400,925	0.01
USD 1,035,000	Big River Steel / BRS Finance 6.625% 31/1/2029*	1,041,606	0.02	USD 914,000	BXP Trust 2017-GM 3.425% 13/6/2039	748,109	0.01
USD 675,000	Block 2.75% 1/6/2026	628,791	0.01	USD 150,000	Caesars Entertainment 4.625% 15/10/2029	137,048	0.00
USD 300,000	Block 3.5% 1/6/2031	256,210	0.00	USD 150,000	Caesars Entertainment 6.5% 15/2/2032	151,131	0.00
USD 449,000	Blue Racer Midstream / Blue Racer Finance 7.625% 15/12/2025	453,159	0.01	USD 200,000	Caesars Entertainment 7% 15/2/2030	204,884	0.00
USD 1,658,000	Boeing 5.805% 1/5/2050	1,599,665	0.03	USD 1,563,000	Caesars Entertainment 8.125% 1/7/2027	1,604,087	0.02
EUR 1,100,000	Booking 4% 15/11/2026	1,207,441	0.02	USD 411,000	California Resources 7.125% 1/2/2026	412,480	0.01
				USD 1,505,000	California State Public Works Board 8.361% 1/10/2034	1,823,528	0.03
				USD 1,855,000	Callon Petroleum 7.5% 15/6/2030*	1,956,131	0.03
				USD 25,000	Calpine 3.75% 1/3/2031	21,412	0.00
				USD 100,000	Calpine 4.5% 15/2/2028	94,000	0.00
				USD 250,000	Calpine 4.625% 1/2/2029	229,954	0.00
				USD 275,000	Calpine 5% 1/2/2031	245,582	0.00
				USD 1,256,000	Calpine 5.125% 15/3/2028*	1,194,642	0.02
				USD 350,000	Calpine 5.25% 1/6/2026	345,165	0.01

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,665,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028	2,647,373	0.04	USD 175,000	Charles River Laboratories International 3.75% 15/3/2029	158,101	0.00
USD 1,185,000	CAMB Commercial Mortgage Trust 2019-LIFE 7.765% 15/12/2037	1,177,486	0.02	USD 275,000	Charles River Laboratories International 4% 15/3/2031	242,550	0.00
USD 1,039,000	Capital One Financial 3.95% 1/9/2026	911,966	0.01	USD 5,412,000	Charles Schwab 4% 1/6/2026	4,994,191	0.08
EUR 3,480,000	Carrier Global 4.375% 29/5/2025	3,794,502	0.06	USD 1,567,000	Charles Schwab 6.136% 24/8/2034	1,628,003	0.03
EUR 1,040,000	Carrier Global 4.5% 29/11/2032	1,182,905	0.02	USD 1,765,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	1,489,921	0.02
USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 6.065% 25/1/2036	395,266	0.01	USD 1,725,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	1,620,355	0.02
USD 820,925	Carrington Mortgage Loan Trust Series 2006-NC3 5.585% 25/8/2036	782,087	0.01	USD 1,451,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	1,390,172	0.02
USD 266,011	Carrington Mortgage Loan Trust Series 2006-NC4 5.595% 25/10/2036	258,105	0.00	USD 4,325,000	Charter Communications Operating / Charter Communications Operating Capital 6.15% 10/11/2026	4,364,264	0.07
USD 2,293,183	Carrington Mortgage Loan Trust Series 2007-FRE1 5.695% 25/2/2037	2,150,585	0.03	USD 9,191,029	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	3,828,198	0.06
EUR 1,768,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,849,483	0.03	EUR 359,000	Chemours 4% 15/5/2026*	358,462	0.01
USD 1,400,000	Catalent Pharma Solutions 5% 15/7/2027	1,379,237	0.02	USD 524,000	Chemours 4.625% 15/11/2029	437,745	0.01
USD 1,525,000	CCO / CCO Capital 4.25% 1/2/2031	1,228,988	0.02	USD 25,000	Chemours 5.375% 15/5/2027	23,176	0.00
USD 1,400,000	CCO / CCO Capital 4.5% 15/8/2030	1,164,254	0.02	USD 1,150,000	Chemours 5.75% 15/11/2028	1,022,136	0.02
USD 325,000	CCO / CCO Capital 4.5% 1/5/2032	257,340	0.00	USD 845,000	Chesapeake Energy 5.5% 1/2/2026	837,072	0.01
USD 850,000	CCO / CCO Capital 4.5% 1/6/2033	655,413	0.01	USD 200,000	Chesapeake Energy 6.75% 15/4/2029	200,971	0.00
USD 1,400,000	CCO / CCO Capital 4.75% 1/3/2030	1,192,191	0.02	USD 2,023,998	CHL Mortgage Pass-Through Trust 2006-OA4 6.041% 25/4/2046	615,001	0.01
USD 800,000	CCO / CCO Capital 5% 1/2/2028	738,626	0.01	USD 302,258	CHL Mortgage Pass-Through Trust 2006-OA5 5.835% 25/4/2046	278,161	0.00
USD 1,775,000	CCO / CCO Capital 5.125% 1/5/2027	1,679,033	0.03	USD 5,262,423	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	1,897,779	0.03
USD 1,875,000	CCO / CCO Capital 5.375% 1/6/2029	1,694,496	0.03	USD 141,000	Churchill Downs 4.75% 15/1/2028	133,252	0.00
USD 911,072	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	777,990	0.01	USD 104,000	Churchill Downs 5.5% 1/4/2027	102,075	0.00
USD 484,000	CenterPoint Energy Houston Electric 5.2% 1/10/2028	488,985	0.01	USD 997,000	Churchill Downs 5.75% 1/4/2030*	958,750	0.01
USD 192,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	191,003	0.00	USD 1,225,000	Churchill Downs 6.75% 1/5/2031	1,227,487	0.02
USD 1,391,000	Century Communities 6.75% 1/6/2027	1,393,729	0.02	USD 10,645,000	Cisco Systems 4.95% 26/2/2031	10,676,319	0.16
USD 5,011,134	CFCRE Commercial Mortgage Trust 2016-C3 1.7% 10/1/2048	133,793	0.00	USD 9,525,000	Cisco Systems 5.05% 26/2/2034	9,603,179	0.15
USD 5,019,440	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	67,832	0.00	USD 1,046,000	Cisco Systems 5.3% 26/2/2054	1,065,609	0.02
USD 1,654,446	CFCRE Commercial Mortgage Trust 2016-C4 4.838% 10/5/2058	1,513,311	0.02	USD 2,828,000	CIT Mortgage Loan Trust 2007-1 7.185% 25/10/2037	2,577,904	0.04
USD 1,414,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	1,277,757	0.02	USD 3,750,000	Citibank 5.803% 29/9/2028	3,874,189	0.06
USD 533,000	Champions Financing 8.75% 15/2/2029	543,461	0.01	USD 906,022	Citicorp Mortgage Trust Series 2007-9 6.25% 25/12/2037	789,279	0.01
				USD 1,003,895	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	774,287	0.01
				EUR 2,200,000	Citigroup 1.5% 24/7/2026	2,309,115	0.04
				GBP 1,042,000	Citigroup 1.75% 23/10/2026	1,206,945	0.02
				USD 5,561,000	Citigroup 2.572% 3/6/2031	4,716,550	0.07

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,561,000	Citigroup 2.666% 29/1/2031	4,779,048	0.07	USD 2,410,000	Colorado Health Facilities Authority 4% 15/11/2046	2,332,033	0.03
USD 6,722,000	Citigroup 3.07% 24/2/2028	6,301,878	0.10	EUR 1,400,000	Comcast 0% 14/9/2026	1,389,891	0.02
USD 1,870,000	Citigroup 3.29% 17/3/2026	1,826,708	0.03	USD 1,900,000	Comcast 3.3% 1/4/2027	1,813,843	0.03
USD 637,000	Citigroup 3.875% 18/2/2026	597,671	0.01	USD 1,375,000	Comcast 4.15% 15/10/2028	1,335,188	0.02
USD 363,000	Citigroup 3.98% 20/3/2030	340,823	0.01	USD 100,000	COMM 2013-300P Mortgage Trust 4.394% 10/8/2030	80,219	0.00
USD 2,300,000	Citigroup 4.075% 23/4/2029	2,196,825	0.03	USD 1,223,468	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	1,143,840	0.02
USD 303,000	Citigroup 4.15% 15/11/2026	274,012	0.00	USD 2,602,649	COMM 2015-CCRE24 Mortgage Trust 4.348% 10/8/2048	2,479,859	0.04
USD 3,001,000	Citigroup 5.174% 13/2/2030	2,973,344	0.05	USD 3,741,079	COMM 2015-CCRE25 Mortgage Trust 0.788% 10/8/2048	32,223	0.00
USD 1,508,373	Citigroup Commercial Mortgage Trust 2014-GC19 5.02% 11/3/2047	1,493,760	0.02	USD 990,864	COMM 2015-CCRE25 Mortgage Trust 4.516% 10/8/2048	945,469	0.01
USD 3,474,967	Citigroup Mortgage Loan Trust 2007-AHL2 5.635% 25/5/2037	2,313,840	0.04	USD 818,224	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	766,173	0.01
USD 2,160,218	Citigroup Mortgage Loan Trust 2007-AHL3 5.605% 25/7/2045	1,454,290	0.02	USD 1,273,548	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	1,228,846	0.02
USD 1,903,903	Citigroup Mortgage Loan Trust 2007-AMC1 5.755% 25/12/2036	1,045,671	0.02	USD 107,665,554	COMM 2016-667M Mortgage Trust 0.039% 10/10/2036	194,282	0.00
USD 2,699,366	Citigroup Mortgage Loan Trust 2007-WFHE2 6.14% 25/3/2037	2,481,372	0.04	USD 1,100,000	COMM 2016-667M Mortgage Trust 3.179% 10/10/2036	874,623	0.01
USD 597,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	554,690	0.01	USD 2,814,725	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	162,305	0.00
USD 230,171	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	198,429	0.00	USD 4,937,000	Commercial Metals 4.125% 15/1/2030	4,517,113	0.07
USD 2,770,000	City of Charlotte Airport Revenue 3% 1/7/2046	2,235,240	0.03	USD 1,796,000	Commercial Metals 4.375% 15/3/2032	1,601,284	0.02
USD 1,020,000	City of Riverside Electric Revenue 7.605% 1/10/2040	1,228,039	0.02	USD 410,000	Commonwealth Financing Authority 4.144% 1/6/2038	376,866	0.01
USD 2,915,000	City of Salt Lake City Airport Revenue 5% 1/7/2046	3,053,597	0.05	USD 285,000	Commonwealth of Massachusetts 2.9% 1/9/2049	199,272	0.00
USD 1,400,000	Civitas Resources 5% 15/10/2026*	1,358,611	0.02	USD 225,000	Commonwealth of Massachusetts 5.456% 1/12/2039	232,098	0.00
USD 3,743,000	Civitas Resources 8.375% 1/7/2028	3,920,051	0.06	USD 416,000	CommScope 6% 1/3/2026	376,977	0.01
EUR 1,600,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,730,538	0.03	USD 1,668,000	CommScope Technologies 6% 15/6/2025*	1,302,675	0.02
USD 500,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026*	499,243	0.01	USD 300,000	Comstock Resources 5.875% 15/1/2030	262,017	0.00
USD 800,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	809,971	0.01	USD 1,125,000	Comstock Resources 6.75% 1/3/2029	1,036,492	0.02
USD 75,000	Clean Harbors 4.875% 15/7/2027	72,466	0.00	USD 351,622	Conseco Finance 6.63% 1/6/2030	336,202	0.01
USD 75,000	Clean Harbors 6.375% 1/2/2031	74,613	0.00	USD 156,060	Conseco Finance 6.83% 1/4/2030	147,063	0.00
USD 199,000	Clear Channel Outdoor 5.125% 15/8/2027	186,848	0.00	USD 289,621	Conseco Finance 7.21% 15/1/2029	284,905	0.00
USD 1,950,000	Clear Channel Outdoor 9% 15/9/2028	2,037,643	0.03	USD 749,200	Conseco Finance 7.5% 1/3/2030	243,797	0.00
USD 75,000	Cleveland-Cliffs 5.875% 1/6/2027	74,287	0.00	USD 517,122	Conseco Finance 7.53% 15/3/2028	502,319	0.01
USD 850,000	Cleveland-Cliffs 6.75% 15/4/2030	847,870	0.01	USD 698,478	Conseco Finance 7.86% 1/3/2030	237,294	0.00
USD 7,742,000	Cloud Software 6.5% 31/3/2029	7,201,224	0.11	USD 1,714,533	Conseco Finance Securitizations 7.96% 1/5/2031	452,652	0.01
USD 606,000	Cloud Software 9% 30/9/2029	565,046	0.01	USD 1,152,332	Conseco Finance Securitizations 8.06% 1/9/2029	217,261	0.00
USD 917,000	Clydesdale Acquisition 8.75% 15/4/2030	874,564	0.01				
USD 400,000	CNX Resources 6% 15/1/2029	386,082	0.01				
USD 1,467,000	CNX Resources 7.25% 1/3/2032	1,466,595	0.02				
USD 175,000	CNX Resources 7.375% 15/1/2031	176,881	0.00				

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



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,120,674	Conseco Finance Securitizations 8.2% 1/5/2031	848,239	0.01	USD 3,354,000	CSC 5.5% 15/4/2027*	3,013,988	0.05
USD 1,423,902	Conseco Finance Securitizations 8.31% 1/5/2032	273,564	0.00	USD 1,500,000	CSC 6.5% 1/2/2029	1,305,614	0.02
USD 951,000	Consumers Energy 4.6% 30/5/2029	937,038	0.01	USD 750,000	CSC 11.25% 15/5/2028	773,906	0.01
USD 4,302,000	Consumers Energy 4.9% 15/2/2029	4,292,715	0.07	USD 1,394,000	CSC 11.75% 31/1/2029	1,456,742	0.02
USD 820,000	Contra Costa Community College District 6.504% 1/8/2034	896,914	0.01	USD 112,828,960	CSMC 2014-USA OA 0.04% 15/9/2037	113,303	0.00
USD 150,000	Coty 5% 15/4/2026	146,947	0.00	USD 670,000	CSMC 2017-TIME 3.646% 13/11/2039	588,447	0.01
USD 800,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	810,188	0.01	USD 430,444	CSMC Series 2014-4R 3.064% 27/2/2036	403,858	0.01
USD 4,642,407	Countrywide Asset-Backed Certificates 5.87% 25/11/2036	4,261,162	0.07	USD 1,126,578	CSMC Series 2015-4R 2.29% 27/10/2036	838,363	0.01
USD 1,377,056	Countrywide Asset-Backed Certificates 5.95% 25/5/2037	1,041,919	0.02	USD 740,000	CSMC Trust 2017-PFHP 6.315% 15/12/2030	698,375	0.01
USD 820,000	County of Broward Airport System Revenue 2.914% 1/10/2032	700,074	0.01	USD 2,723,000	CVS Health 1.3% 21/8/2027	2,395,842	0.04
USD 2,020,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	1,764,056	0.03	USD 2,200,000	CVS Health 1.75% 21/8/2030	1,789,102	0.03
USD 1,350,000	Covanta 4.875% 1/12/2029*	1,184,480	0.02	USD 788,000	CVS Health 3.625% 1/4/2027	756,540	0.01
USD 550,000	CQP Holdco / BIP-V Chinook Holdco 7.5% 15/12/2033	563,175	0.01	USD 3,436,423	CWABS Asset-Backed Certificates Trust 2005-16 4.489% 25/4/2036	2,962,466	0.05
USD 1,570	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	1,549	0.00	USD 2,822,981	CWABS Asset-Backed Certificates Trust 2005-17 6.547% 25/5/2036	2,206,884	0.03
USD 7,261,613	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	2,849,129	0.04	USD 1,005	CWABS Asset-Backed Certificates Trust 2006-11 5.755% 25/9/2046	1,005	0.00
USD 269,458	Credit-Based Asset Servicing and Securitization 3.054% 25/12/2036	222,835	0.00	USD 5,983,140	CWABS Asset-Backed Certificates Trust 2006-18 5.885% 25/3/2037	4,605,822	0.07
USD 1,317,700	Credit-Based Asset Servicing and Securitization 5.775% 25/7/2037	855,469	0.01	USD 1,237,030	CWABS Asset-Backed Certificates Trust 2006-22 5.665% 25/5/2047	990,363	0.02
USD 3,229,776	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	174,901	0.00	USD 171,372	CWABS Revolving Home Equity Loan Trust Series 2004-U 5.702% 15/3/2034	169,258	0.00
USD 432,827	Credit-Based Asset Servicing and Securitization 6.75% 25/10/2036	421,964	0.01	USD 114,143	CWHEQ Home Equity Loan Trust Series 2006-S3 5.536% 25/1/2029	203,606	0.00
USD 25,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	23,971	0.00	USD 55,149	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	66,171	0.00
USD 175,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	171,266	0.00	USD 16,687	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.622% 15/5/2035	16,642	0.00
USD 3,296,000	Crown Castle 2.9% 15/3/2027	3,074,228	0.05	USD 90,737	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 5.612% 15/5/2035	90,347	0.00
USD 100,000	CrownRock / CrownRock Finance 5% 1/5/2029	98,307	0.00	USD 502,360	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 5.612% 15/5/2036	489,667	0.01
USD 879,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	874,115	0.01	USD 261,956	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 5.582% 15/11/2036	257,884	0.00
USD 18,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.174% 15/11/2050	167,931	0.00	USD 406,202	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.572% 15/1/2037	377,896	0.01
USD 2,412,117	CSAIL 2018-CX12 Commercial Mortgage Trust 4.72% 15/8/2051	2,105,726	0.03	USD 695,000	DAE Funding 1.55% 1/8/2024	682,347	0.01
USD 1,575,000	CSC 4.5% 15/11/2031	1,170,438	0.02	USD 673,000	DAE Funding 2.625% 20/3/2025	649,092	0.01

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 827,000	Daimler Truck Finance North America 5.375% 18/1/2034	825,826	0.01	USD 4,405,000	Elevance Health 2.55% 15/3/2031	3,742,410	0.06
USD 630,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	478,863	0.01	USD 692,000	Elevance Health 3.65% 1/12/2027	662,138	0.01
USD 402,000	Dana 4.25% 1/9/2030	346,135	0.01	USD 589,000	Eli Lilly 5% 9/2/2054	582,022	0.01
USD 25,000	Dana 5.625% 15/6/2028	24,213	0.00	USD 1,010,000	Elmwood CLO 15 6.658% 22/4/2035	1,010,808	0.02
USD 650,000	Darling Ingredients 5.25% 15/4/2027	637,784	0.01	USD 2,500,000	Elmwood CLO 15 8.988% 22/4/2035	2,520,897	0.04
USD 50,000	Darling Ingredients 6% 15/6/2030	49,278	0.00	EUR 396,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030 <sup>*</sup>	452,832	0.01
USD 3,535,048	DBGS 2018-BIOD Mortgage Trust 6.914% 15/5/2035	3,502,115	0.05	EUR 1,732,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,979,110	0.03
USD 3,102,005	DBGS 2018-BIOD Mortgage Trust 7.614% 15/5/2035	3,028,545	0.05	USD 550,000	Encompass Health 4.5% 1/2/2028	520,781	0.01
USD 4,245,160	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	113,628	0.00	USD 125,000	Encompass Health 4.625% 1/4/2031	113,148	0.00
USD 6,713,341	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	5,780,619	0.09	EUR 1,725,000	Encore Capital 4.875% 15/10/2025	1,866,363	0.03
USD 2,369,265	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	1,989,192	0.03	GBP 600,000	Encore Capital 5.375% 15/2/2026	727,298	0.01
USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	926,998	0.01	USD 1,225,000	Energizer 4.375% 31/3/2029	1,082,214	0.02
USD 1,385,000	Dell International / EMC 6.02% 15/6/2026	1,403,386	0.02	USD 100,000	Energizer 4.75% 15/6/2028	91,359	0.00
USD 50,000	Delta Air Lines 4.375% 19/4/2028	48,053	0.00	USD 250,000	Energy Transfer 5.625% 1/5/2027	247,479	0.00
USD 1,000,000	Delta Air Lines 7.375% 15/1/2026	1,031,000	0.02	USD 125,000	Energy Transfer 7.375% 1/2/2031	130,610	0.00
USD 4,253,508	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.775% 25/8/2047	3,781,327	0.06	USD 1,385,000	Energy Transfer 8% 15/5/2054	1,438,426	0.02
USD 146,359	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.364% 25/7/2036	121,238	0.00	USD 150,000	EnLink Midstream 5.375% 1/6/2029	145,538	0.00
USD 229,289	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.51% 25/7/2036	189,911	0.00	USD 600,000	EnLink Midstream 6.5% 1/9/2030	614,635	0.01
USD 1,550,000	Directv Financing 8.875% 1/2/2030	1,559,629	0.02	USD 150,000	EnLink Midstream Partners 4.15% 1/6/2025	146,469	0.00
USD 1,100,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	1,038,331	0.02	USD 25,000	EnLink Midstream Partners 4.85% 15/7/2026	24,404	0.00
USD 3,790,000	Discover Bank 2.45% 12/9/2024	3,725,485	0.06	USD 200,000	Entegris 4.375% 15/4/2028	186,344	0.00
USD 913,000	Discover Financial Services 5.5% 30/10/2027	774,793	0.01	USD 1,225,000	Entegris 4.75% 15/4/2029	1,157,156	0.02
USD 3,998,000	DISH DBS 5.875% 15/11/2024	3,754,242	0.06	USD 725,000	Enterprise Products Operating 3.125% 31/7/2029	664,545	0.01
USD 1,605,000	DISH Network 0% 15/12/2025	1,171,748	0.02	USD 125,000	EQM Midstream Partners 4.5% 15/1/2029	116,928	0.00
USD 1,026,000	Dresdner Funding Trust I 8.151% 30/6/2031	1,134,125	0.02	USD 100,000	EQM Midstream Partners 6% 1/7/2025	99,939	0.00
USD 475,000	DT Midstream 4.125% 15/6/2029 <sup>*</sup>	433,410	0.01	USD 900,000	EQM Midstream Partners 6.375% 1/4/2029	903,582	0.01
USD 75,000	DT Midstream 4.375% 15/6/2031	67,481	0.00	USD 175,000	EQM Midstream Partners 6.5% 1/7/2027	176,801	0.00
USD 175,000	Edgewell Personal Care 4.125% 1/4/2029	157,349	0.00	USD 1,212,000	EQM Midstream Partners 7.5% 1/6/2027	1,241,183	0.02
USD 725,000	Edison International 6.95% 15/11/2029	774,886	0.01	USD 1,150,000	EQM Midstream Partners 7.5% 1/6/2030	1,222,972	0.02
USD 3,560,000	Edison International 7.875% 15/6/2054	3,633,728	0.05	USD 1,451,000	Equinix 1.25% 15/7/2025	1,371,229	0.02
				USD 1,954,000	Equinix 3.2% 18/11/2029	1,760,013	0.03
				USD 4,405,000	EquipmentShare.com 9% 15/5/2028	4,519,701	0.07
				USD 784,000	ERAC USA Finance 5% 15/2/2029	780,436	0.01
				USD 1,081,000	Exelon 2.75% 15/3/2027	1,005,015	0.02

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 580,000	Exelon 5.15% 15/3/2028	579,032	0.01	USD 770,050	First Franklin Mortgage Loan Trust 2006-FF13 5.755% 25/10/2036	496,213	0.01
USD 697,000	Exelon 5.15% 15/3/2029	696,311	0.01	USD 4,936,924	First Franklin Mortgage Loan Trust Series 2007-FF2 5.715% 25/3/2037	2,658,623	0.04
USD 400,000	Fair Isaac 4% 15/6/2028	371,738	0.01	USD 1,600,000	First Horizon Bank 5.75% 1/5/2030	1,496,368	0.02
USD 100,000	Fair Isaac 5.25% 15/5/2026	98,202	0.00	USD 100,000	FirstEnergy 2.25% 1/9/2030	82,326	0.00
USD 8,305,837	Fannie Mae Interest Strip 3% 25/10/2049	1,376,967	0.02	USD 500,000	FirstEnergy 4.15% 15/7/2027	474,706	0.01
USD 19,515,154	Fannie Mae Interest Strip 3% 25/3/2050	3,346,408	0.05	GBP 800,000	Fiserv 2.25% 1/7/2025	972,976	0.02
USD 19,639,235	Fannie Mae Interest Strip 3% 25/7/2052	3,354,178	0.05	USD 2,695,000	Fiserv 5.15% 15/3/2027	2,700,066	0.04
USD 566,924	Fannie Mae Pool 4% 1/4/2048	532,825	0.01	USD 5,961,063	Five Point Operating / Five Point Capital 10.5% 15/1/2028	6,098,147	0.09
USD 651,124	Fannie Mae Pool 4% 1/5/2048	609,578	0.01	USD 2,980,262	Flagstar Mortgage Trust 2018-6RR 4.995% 25/10/2048	2,611,081	0.04
USD 475,423	Fannie Mae Pool 4% 1/6/2048	444,713	0.01	USD 2,103,000	Florida Power & Light 4.4% 15/5/2028	2,073,430	0.03
USD 471,641	Fannie Mae Pool 4% 1/7/2048	443,229	0.01	USD 962,000	Ford Motor 3.25% 12/2/2032*	791,078	0.01
USD 1,361,152	Fannie Mae Pool 4% 1/10/2048	1,272,565	0.02	USD 2,579,000	Ford Motor 6.1% 19/8/2032*	2,572,984	0.04
USD 12,474,135	Fannie Mae Pool 4% 1/9/2049	11,594,610	0.18	USD 1,225,000	Ford Motor Credit 2.7% 10/8/2026	1,137,996	0.02
USD 3,481,504	Fannie Mae Pool 4% 1/2/2050	3,233,449	0.05	USD 3,810,000	Ford Motor Credit 2.9% 16/2/2028*	3,423,812	0.05
USD 222,581	Fannie Mae Pool 4% 1/4/2050	207,552	0.00	USD 3,000,000	Ford Motor Credit 4.271% 9/1/2027	2,876,475	0.04
USD 1,343,042	Fannie Mae Pool 4% 1/4/2050	1,251,152	0.02	USD 2,500,000	Ford Motor Credit 5.125% 16/6/2025	2,475,205	0.04
USD 5,099,512	Fannie Mae Pool 4% 1/5/2050	4,757,155	0.07	EUR 2,540,000	Ford Motor Credit 5.125% 20/2/2029*	2,849,342	0.04
USD 1,473,331	Fannie Mae Pool 4% 1/6/2050	1,370,344	0.02	USD 1,379,000	Ford Motor Credit 5.584% 18/3/2024	1,378,864	0.02
USD 314,245	Fannie Mae Pool 4% 1/11/2050	292,382	0.00	EUR 618,000	Ford Motor Credit 6.125% 15/5/2028*	716,652	0.01
USD 32,074,311	Fannie Mae Pool 4% 1/1/2051	29,834,162	0.45	USD 531,000	Ford Motor Credit 6.798% 7/11/2028	551,232	0.01
USD 36,372,561	Fannie Mae Pool 4% 1/3/2051	33,930,692	0.52	GBP 4,193,000	Ford Motor Credit 6.86% 5/6/2026	5,448,225	0.08
USD 4,472,401	Fannie Mae Pool 4% 1/4/2051	4,156,316	0.06	USD 2,780,000	Ford Motor Credit 7.122% 7/11/2033*	2,968,782	0.05
USD 9,635,881	Fannie Mae Pool 4% 1/4/2052	8,976,818	0.14	USD 4,681,000	Forestar 5% 1/3/2028	4,413,906	0.07
USD 15,380,934	Fannie Mae Pool 6% 1/11/2053	15,534,801	0.24	USD 17,848,778	Freddie Mac Multifamily Structured Pass Through Certificates 0.802% 25/5/2029	547,443	0.01
USD 12,463,204	Fannie Mae Pool 6.5% 1/12/2053	12,715,008	0.19	USD 29,137,872	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	1,187,475	0.02
USD 1,864,778	Fannie Mae Pool 6.5% 1/12/2053	1,899,567	0.03	USD 6,662,624	Freddie Mac Multifamily Structured Pass Through Certificates 1.021% 25/10/2030	343,908	0.01
USD 3,495,861	Fannie Mae REMICS 3% 25/12/2050	575,841	0.01	USD 3,269,028	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	172,713	0.00
USD 2,773,958	Fannie Mae REMICS 4% 25/5/2050	587,755	0.01	USD 12,456,615	Freddie Mac Pool 4% 1/3/2050	11,732,852	0.18
USD 4,746,923	Fannie Mae REMICS 4% 25/8/2051	923,585	0.01	USD 7,330,023	Freddie Mac Pool 4% 1/5/2050	6,814,733	0.10
USD 150,000	Ferrellgas / Ferrellgas Finance 5.375% 1/4/2026	148,572	0.00	USD 2,671,860	Freddie Mac Pool 6% 1/11/2053	2,686,371	0.04
USD 375,000	Ferrellgas / Ferrellgas Finance 5.875% 1/4/2029	356,490	0.01	USD 10,487,343	Freddie Mac Pool 6.5% 1/11/2053	10,689,602	0.16
EUR 1,000,000	Fidelity National Information Services 0.625% 3/12/2025	1,028,973	0.02	USD 8,779,630	Freddie Mac Pool 7% 1/12/2053	9,024,963	0.14
USD 1,215,000	Fidelity National Information Services 1.15% 1/3/2026	1,123,923	0.02				
EUR 3,293,000	Fidelity National Information Services 1.5% 21/5/2027	3,331,798	0.05				
USD 583,000	Fiesta Purchaser 7.875% 1/3/2031	601,610	0.01				
USD 780,000	Fifth Third Bancorp 5.631% 29/1/2032*	774,740	0.01				
USD 773,477	First Franklin Mortgage Loan Trust 2004-FFH3 6.485% 25/10/2034	712,542	0.01				
USD 1,313,125	First Franklin Mortgage Loan Trust 2006-FF13 5.675% 25/10/2036	864,420	0.01				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,605,463	Freddie Mac REMICS 3% 25/11/2049	742,735	0.01	USD 75,000	Gen Digital 7.125% 30/9/2030	76,634	0.00
USD 2,634,922	Freddie Mac REMICS 3% 25/6/2051	433,158	0.01	EUR 1,700,000	General Mills 0.125% 15/11/2025	1,736,212	0.03
USD 3,459,952	Freddie Mac REMICS 3% 25/11/2051	541,986	0.01	USD 3,414,000	General Mills 2.25% 14/10/2031	2,806,365	0.04
USD 11,718,334	Freddie Mac REMICS 3% 25/2/2052	1,821,356	0.03	USD 2,732,000	General Mills 4.2% 17/4/2028*	2,655,234	0.04
USD 4,459,318	Freddie Mac REMICS 3.5% 25/3/2051	841,822	0.01	USD 1,196,000	General Mills 5.5% 17/10/2028	1,219,494	0.02
USD 7,366,901	Freddie Mac REMICS 3.5% 25/6/2051	1,423,269	0.02	USD 3,385,000	General Motors Financial 2.35% 26/2/2027	3,105,335	0.05
USD 3,527,272	Freddie Mac REMICS 3.5% 25/10/2051	638,124	0.01	EUR 1,300,000	General Motors Financial 4.5% 22/11/2027	1,441,056	0.02
USD 7,392,271	Freddie Mac REMICS 4% 25/12/2050	1,492,319	0.02	GBP 1,300,000	General Motors Financial 5.15% 15/8/2026	1,633,704	0.03
USD 400,500	Freddie Mac STACR Debt Notes 2015-HQ2 13.386% 25/5/2025	424,922	0.01	USD 1,450,000	General Motors Financial 5.4% 6/4/2026	1,451,868	0.02
USD 4,502,601	Freddie Mac STACR REMIC Trust 2022-DNA1 8.722% 25/1/2042	4,587,163	0.07	USD 812,000	General Motors Financial 5.7% 30/9/2030	762,057	0.01
USD 46,884,143	Freddie Mac Strips 3% 15/10/2052	7,803,533	0.12	USD 448,000	General Motors Financial 5.75% 30/9/2027	415,172	0.01
USD 125,000	Freedom Mortgage 6.625% 15/1/2027	119,233	0.00	USD 745,000	General Motors Financial 5.75% 8/2/2031	744,635	0.01
USD 50,000	Freedom Mortgage 7.625% 1/5/2026	49,604	0.00	USD 677,000	Georgia-Pacific 0.95% 15/5/2026	619,479	0.01
USD 100,000	Freedom Mortgage 9.25% 1/2/2029	101,536	0.00	USD 1,886,000	Gilead Sciences 1.65% 1/10/2030*	1,541,889	0.02
USD 700,000	Freedom Mortgage 12% 1/10/2028	758,440	0.01	USD 1,692,000	Gilead Sciences 3.65% 1/3/2026	1,644,250	0.03
USD 1,000,000	Freedom Mortgage 12.25% 1/10/2030	1,101,059	0.02	USD 1,439,000	Global Payments 1.5% 1/3/2031	1,467,344	0.02
USD 756,746	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	676,087	0.01	EUR 3,295,000	Global Payments 4.875% 17/3/2031	3,682,362	0.06
USD 4,808,759	FREMF 2018-KW05 Trust 3.786% 25/4/2028	4,139,422	0.06	USD 1,050,000	GLP Capital / GLP Financing II 4% 15/1/2031	926,569	0.01
USD 80,281,698	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	289,199	0.00	USD 425,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	378,582	0.01
USD 2,568,769	Fremont Home Loan Trust 2006-3 5.715% 25/2/2037	1,953,080	0.03	USD 50,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	48,299	0.00
USD 1,125,000	Frontier Communications 5% 1/5/2028	1,041,812	0.02	EUR 1,100,000	Goldman Sachs 0.75% 23/3/2032	939,128	0.01
USD 2,998,000	Frontier Communications 5.875% 15/10/2027	2,900,414	0.04	EUR 3,000,000	Goldman Sachs 0.875% 9/5/2029	2,802,206	0.04
USD 3,255,000	Frontier Communications 8.625% 15/3/2031	3,288,979	0.05	EUR 950,000	Goldman Sachs 1.25% 7/2/2029*	914,998	0.01
USD 6,596,000	Frontier Communications 8.75% 15/5/2030	6,714,820	0.10	USD 1,653,000	Goldman Sachs 1.431% 9/3/2027	1,528,267	0.02
USD 5,124,000	Frontier Florida 6.86% 1/2/2028	4,936,718	0.08	USD 4,836,000	Goldman Sachs 1.542% 10/9/2027	4,404,737	0.07
USD 1,088,000	Frontier North 6.73% 15/2/2028	1,041,352	0.02	USD 1,460,000	Goldman Sachs 1.948% 21/10/2027	1,337,241	0.02
USD 15,235,798	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	15,308,269	0.23	USD 500,000	Goldman Sachs 3% 15/3/2024	499,540	0.01
USD 563,000	Full House Resorts 8.25% 15/2/2028*	528,412	0.01	USD 4,481,000	Goldman Sachs 3.615% 15/3/2028	4,277,198	0.07
USD 1,711,137	GAM Resecuritization Trust 2018-B 6.5% 27/8/2051	1,611,293	0.02	USD 1,894,000	Goldman Sachs 3.65% 10/8/2026	1,717,872	0.03
USD 2,089,000	Gen Digital 6.75% 30/9/2027	2,100,441	0.03	USD 1,812,000	Goldman Sachs 3.8% 10/5/2026	1,657,726	0.03
				USD 5,750,000	Goldman Sachs 4.223% 1/5/2029*	5,515,978	0.08
				USD 1,724,000	Goldman Sachs 6.484% 24/10/2029	1,809,029	0.03
				USD 4,000,000	Goldman Sachs 6.561% 24/10/2034*	4,327,853	0.07
				GBP 680,000	Goldman Sachs 7.25% 10/4/2028	921,711	0.01

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



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,336,201	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	3,402,874	0.05	USD 2,033,000	Grand Canyon University 5.125% 1/10/2028	1,833,868	0.03
USD 1,247,960	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	998,578	0.02	EUR 316,000	Graphic Packaging International 2.625% 1/2/2029	319,367	0.01
USD 300,000	Goodyear Tire & Rubber 4.875% 15/3/2027	287,928	0.00	USD 150,000	Graphic Packaging International 3.5% 15/3/2028	137,478	0.00
USD 1,275,000	Goodyear Tire & Rubber 5% 15/7/2029	1,173,266	0.02	USD 1,025,000	Gray Television 4.75% 15/10/2030	647,854	0.01
USD 100,000	Goodyear Tire & Rubber 5.25% 15/7/2031	90,380	0.00	USD 75,000	Gray Television 5.375% 15/11/2031	47,350	0.00
USD 25,000	Goodyear Tire & Rubber 5.625% 30/4/2033	22,410	0.00	USD 100,000	Gray Television 5.875% 15/7/2026	94,449	0.00
USD 4,227,700	GoTo 5.5% 1/5/2028	3,651,676	0.06	USD 1,150,000	Gray Television 7% 15/5/2027	1,029,199	0.02
USD 3,847,700	GoTo 5.5% 1/5/2028	2,289,381	0.03	USD 73,737	Greenpoint Manufactured Housing 8.29% 15/12/2029	73,618	0.00
USD 2,261,951	Government National Mortgage Association 0.52% 16/9/2053	32,011	0.00	USD 726,970	GreenPoint Mortgage Funding Trust 2006-AR2 7.081% 25/3/2036	633,717	0.01
USD 441,816	Government National Mortgage Association 0.616% 16/10/2056	11,149	0.00	USD 25,000,000	GS Mortgage II Series 2005-ROCK 0.207% 3/5/2032	64,655	0.00
USD 499,558	Government National Mortgage Association 0.657% 16/8/2057	13,187	0.00	USD 2,371,752	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	2,325,421	0.04
USD 236,648	Government National Mortgage Association 0.744% 16/2/2050	3,923	0.00	USD 110,000	GS Mortgage Trust 2014-GC20 4.529% 10/4/2047	107,614	0.00
USD 2,694,499	Government National Mortgage Association 0.77% 16/12/2057	96,841	0.00	USD 730,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	616,210	0.01
USD 4,632,466	Government National Mortgage Association 2.5% 20/10/2050	642,142	0.01	USD 1,407,229	GS Mortgage Trust 2015-GC32 4.4% 10/7/2048	1,316,054	0.02
USD 2,619,724	Government National Mortgage Association 2.5% 20/10/2050	347,968	0.01	USD 440,000	GS Mortgage Trust 2017-375H 3.475% 10/9/2037	398,374	0.01
USD 2,661,733	Government National Mortgage Association 2.5% 20/10/2050	355,561	0.01	USD 2,005,754	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	1,419,071	0.02
USD 918,421	Government National Mortgage Association 2.5% 20/11/2050	139,395	0.00	USD 9,150,429	GSAA Home Equity Trust 2006-5 5.795% 25/3/2036	2,817,195	0.04
USD 3,234,164	Government National Mortgage Association 2.5% 20/12/2050	427,085	0.01	USD 414,059	GSAA Home Equity Trust 2007-2 5.917% 25/3/2037	79,361	0.00
USD 1,467,873	Government National Mortgage Association 3% 20/8/2050	234,022	0.00	USD 826,396	GSAMP Trust 2007-H1 5.835% 25/1/2047	420,028	0.01
USD 1,428,441	Government National Mortgage Association 3% 20/4/2051	227,791	0.00	USD 1,934,336	GSAMP Trust 2007-HSBC1 8.81% 25/2/2047	1,848,822	0.03
USD 14,598,896	Government National Mortgage Association 3% 20/5/2051	2,326,181	0.04	USD 702,859	GSMPs Mortgage Loan Trust 2005-RP1 5.785% 25/1/2035	609,747	0.01
USD 1,464,790	Government National Mortgage Association 3% 20/5/2051	233,100	0.00	USD 2,596,035	GSMPs Mortgage Loan Trust 2005-RP2 5.785% 25/3/2035	2,356,662	0.04
USD 875,397	Government National Mortgage Association 3% 20/5/2051	139,394	0.00	USD 666,625	GSMPs Mortgage Loan Trust 2006-RP1 5.785% 25/1/2036	534,794	0.01
USD 2,477,251	Government National Mortgage Association 3% 20/6/2051	395,117	0.01	USD 1,595,655	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	551,115	0.01
USD 25,060,920	Government National Mortgage Association 3% 20/8/2051	3,964,674	0.06	USD 320,080	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	440,388	0.01
USD 4,601,152	Government National Mortgage Association 3% 20/8/2051	733,226	0.01	USD 3,622,591	GSR Mortgage Loan Trust 2007-OA2 3.102% 25/6/2047	2,220,753	0.03
USD 1,999,285	Government National Mortgage Association 3% 20/12/2051	273,815	0.00	USD 1,613,000	GXO Logistics 2.65% 15/7/2031	1,311,019	0.02
USD 2,524,332	Government National Mortgage Association 3.5% 20/10/2051	405,172	0.01	USD 775,000	H&E Equipment Services 3.875% 15/12/2028	698,655	0.01
USD 2,454,993	Government National Mortgage Association 4% 20/12/2051	423,984	0.01	USD 450,000	Hanesbrands 4.875% 15/5/2026	434,586	0.01
USD 3,026,000	Gran Tierra Energy 9.5% 15/10/2029	2,811,078	0.04	USD 1,100,000	Hanesbrands 9% 15/2/2031	1,097,830	0.02
				USD 6,460,788	HarborView Mortgage Loan Trust 2006-12 5.844% 19/12/2036	5,201,974	0.08

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 331,690	HarborView Mortgage Loan Trust 2007-4 5.684% 19/7/2047	302,699	0.01	USD 250,277	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.538% 25/7/2034	240,613	0.00
USD 2,710,000	Hays Consolidated Independent School District 4% 15/2/2047	2,722,226	0.04	USD 1,973,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	1,856,898	0.03
USD 1,284,000	HCA 3.125% 15/3/2027	1,208,324	0.02	USD 2,050,000	Howard Hughes 5.375% 1/8/2028*	1,928,865	0.03
USD 646,000	HCA 3.625% 15/3/2032	564,769	0.01	USD 1,899,000	HSBC USA 5.294% 4/3/2027	1,900,648	0.03
USD 4,546,000	HCA 4.5% 15/2/2027	4,444,542	0.07	USD 1,916,000	Huntington Bancshares 5.709% 2/2/2035	1,896,443	0.03
USD 750,000	HCA 5.2% 1/6/2028	749,444	0.01	USD 421,871	Impac Secured Assets Trust 2006-3 5.775% 25/11/2036	374,176	0.01
USD 2,176,000	HCA 5.375% 1/2/2025	2,169,732	0.03	USD 1,210,000	IMT Trust 2017-APTS 3.478% 15/6/2034	1,197,226	0.02
USD 2,648,000	HCA 5.45% 1/4/2031	2,639,196	0.04	USD 5,435,650	IMT Trust 2017-APTS 3.497% 15/6/2034	5,351,141	0.08
USD 5,390,000	HCA 5.6% 1/4/2034	5,374,117	0.08	USD 2,569,820	IMT Trust 2017-APTS 3.497% 15/6/2034	2,537,981	0.04
USD 1,650,000	HCA 5.625% 1/9/2028	1,663,518	0.03	USD 1,900,000	IMT Trust 2017-APTS 3.497% 15/6/2034	1,865,027	0.03
USD 1,500,000	HCA 5.875% 15/2/2026	1,506,651	0.02	USD 370,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	350,239	0.01
USD 1,978,000	HCA 5.875% 1/2/2029	2,014,925	0.03	USD 800,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	751,484	0.01
USD 2,185,000	HCA 6.1% 1/4/2064	2,157,975	0.03	USD 2,192,974	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 0% 25/7/2047	1,416	0.00
USD 967,000	Healthpeak 1.35% 1/2/2027	870,335	0.01	USD 406,967	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.675% 25/7/2036	393,451	0.01
USD 1,250,000	Hertz 4.625% 1/12/2026	1,098,438	0.02	USD 833,298	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.605% 25/1/2037	738,638	0.01
USD 775,000	Hertz 5% 1/12/2029	589,645	0.01	USD 3,234,032	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.615% 25/1/2037	2,800,414	0.04
USD 25,000	Hess Midstream Operations 4.25% 15/2/2030	22,662	0.00	USD 3,797,753	IndyMac INDX Mortgage Loan Trust 2007-AR19 3.755% 25/9/2037	2,507,009	0.04
USD 150,000	Hess Midstream Operations 5.125% 15/6/2028	144,173	0.00	USD 425,517	IndyMac INDX Mortgage Loan Trust 2007-FLX5 5.675% 25/8/2037	375,455	0.01
USD 175,000	Hess Midstream Operations 5.625% 15/2/2026	172,585	0.00	USD 1,451,000	Intercontinental Exchange 3.1% 15/9/2027	1,361,292	0.02
USD 175,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	169,363	0.00	USD 1,100,000	IQVIA 5% 15/10/2026	1,073,086	0.02
USD 1,050,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	1,125,973	0.02	USD 400,000	IQVIA 5% 15/5/2027	389,134	0.01
USD 50,000	Hilton Domestic Operating 3.625% 15/2/2032	42,685	0.00	USD 1,525,000	Iron Mountain 4.5% 15/2/2031	1,353,702	0.02
USD 225,000	Hilton Domestic Operating 4% 1/5/2031	199,972	0.00	USD 1,275,000	Iron Mountain 7% 15/2/2029	1,296,053	0.02
USD 150,000	Hilton Domestic Operating 5.75% 1/5/2028	150,018	0.00	USD 175,000	Iron Mountain Information Management Services 5% 15/7/2032	156,644	0.00
USD 100,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 4.875% 1/7/2031	88,160	0.00	USD 211,780	Irwin Home Equity Loan Trust 2006-3 6.53% 25/9/2037	209,995	0.00
USD 1,100,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	1,019,735	0.02	USD 64,428	Irwin Home Equity Loan Trust 2006-P1 5.715% 25/12/2036	62,175	0.00
USD 1,625,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	1,587,037	0.02	USD 9,580,552	IXIS Real Estate Capital Trust 2007-HE1 5.665% 25/5/2037	2,293,069	0.04
USD 425,000	Hologic 3.25% 15/2/2029	378,910	0.01	USD 3,688,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.854% 6/9/2038	3,335,756	0.05
USD 1,150,930	Home Equity Asset Trust 2006-3 6.035% 25/7/2036	1,050,197	0.02				
USD 1,363,646	Home Equity Asset Trust 2007-1 5.735% 25/5/2037	1,070,946	0.02				
USD 6,075,991	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 5.605% 25/4/2037	4,238,499	0.06				
USD 6,363,954	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 5.675% 25/4/2037	4,176,456	0.06				

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,407,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	1,296,982	0.02	USD 4,459,000	JPMorgan Chase 3.702% 6/5/2030	4,163,991	0.06
USD 4,283,359	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.575% 15/6/2035	3,961,649	0.06	USD 1,100,000	JPMorgan Chase 4.005% 23/4/2029	1,052,024	0.02
USD 1,045,000	JobsOhio Beverage System 3.985% 1/1/2029	1,024,885	0.02	USD 5,561,000	JPMorgan Chase 4.323% 26/4/2028	5,433,291	0.08
USD 255,000	Johnson & Son 3.35% 30/9/2024	251,408	0.00	USD 4,007,000	JPMorgan Chase 4.851% 25/7/2028	3,968,481	0.06
USD 173,167	JP Morgan Alternative Loan Trust 2007-A2 4.788% 25/5/2037	151,728	0.00	USD 3,966,000	JPMorgan Chase 5.336% 23/1/2035*	3,954,328	0.06
USD 1,495,514	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.723% 15/1/2049	1,327,500	0.02	USD 4,160,000	JPMorgan Chase 6.07% 22/10/2027	4,243,247	0.06
USD 10,620,000	JP Morgan Chase Commercial Mortgage Trust 2016-JP3 0.75% 15/8/2049	163,004	0.00	USD 2,507,000	JPMorgan Chase 6.087% 23/10/2029	2,596,358	0.04
USD 201,881	JP Morgan Madison Avenue Trust Series 2014-1 9.686% 25/11/2024	207,560	0.00	USD 4,250,000	JPMorgan Chase 6.254% 23/10/2034	4,518,717	0.07
USD 558,261	JP Morgan Mortgage Acquisition Trust 2006-CW1 5.84% 25/5/2036	540,637	0.01	USD 4,426,000	JPMorgan Chase 6.527% 2/2/2037	3,986,974	0.06
USD 4,185,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.563% 25/11/2036	4,051,465	0.06	USD 281,000	JPMorgan Chase 6.569% 15/5/2047	247,589	0.00
USD 949,353	JPMBB Commercial Mortgage Trust 2014-C22 0.771% 15/9/2047	836	0.00	USD 4,014,000	Keurig Dr Pepper 3.95% 15/4/2029	3,834,402	0.06
USD 782,575	JPMBB Commercial Mortgage Trust 2014-C23 0.576% 15/9/2047	746	0.00	USD 4,545,000	KeyCorp 6.401% 6/3/2035	4,572,708	0.07
USD 7,006,000	JPMBB Commercial Mortgage Trust 2015-C27 0.5% 15/2/2048	34,054	0.00	USD 4,218,460	KeyCorp Student Loan Trust 2004-A 6.831% 28/7/2042	3,932,067	0.06
USD 1,108,234	JPMBB Commercial Mortgage Trust 2015-C29 0.542% 15/5/2048	5,228	0.00	USD 4,278,082	KeyCorp Student Loan Trust 2005-A 6.913% 27/12/2038	4,085,106	0.06
USD 1,253,000	JPMBB Commercial Mortgage Trust 2015-C33 4.136% 15/12/2048	1,105,485	0.02	USD 1,700,000	Kohl's 4.625% 1/5/2031	1,345,023	0.02
USD 598,000	JPMBB Commercial Mortgage Trust 2016-C1 4.202% 17/3/2049	510,817	0.01	USD 1,112,000	Kraft Heinz Foods 3.75% 1/4/2030	1,039,620	0.02
USD 4,150,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	68,140	0.00	GBP 400,000	Kraft Heinz Foods 4.125% 1/7/2027	494,645	0.01
USD 301,756	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	277,233	0.00	EUR 239,000	Kronos International 3.75% 15/9/2025*	256,964	0.00
USD 2,000,000	JPMorgan Chase 0.768% 9/8/2025	1,955,057	0.03	EUR 1,920,000	Kronos International 9.5% 15/3/2029	2,208,254	0.03
GBP 3,635,000	JPMorgan Chase 0.991% 28/4/2026	4,384,325	0.07	USD 1,774,280	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.148% 15/2/2036	64,725	0.00
EUR 2,500,000	JPMorgan Chase 1.09% 11/3/2027	2,568,848	0.04	USD 300,000	Lamar Media 3.75% 15/2/2028	279,786	0.00
EUR 2,900,000	JPMorgan Chase 1.638% 18/5/2028	2,945,557	0.05	USD 75,000	Lamar Media 4% 15/2/2030	66,996	0.00
EUR 3,000,000	JPMorgan Chase 1.963% 23/3/2030	2,983,953	0.05	USD 150,000	Lamar Media 4.875% 15/1/2029	142,251	0.00
USD 1,200,000	JPMorgan Chase 2.069% 1/6/2029*	1,058,630	0.02	USD 150,000	Lamb Weston 4.375% 31/1/2032	133,865	0.00
USD 303,000	JPMorgan Chase 3.65% 1/6/2026	282,150	0.00	USD 200,000	Lamb Weston 4.875% 15/5/2028	193,482	0.00
				USD 325,000	Las Vegas Sands 2.9% 25/6/2025	310,586	0.01
				USD 175,000	Las Vegas Sands 3.5% 18/8/2026	164,829	0.00
				USD 50,000	Las Vegas Sands 3.9% 8/8/2029	45,392	0.00
				USD 149,601	Lehman ABS Manufactured Housing Contract Trust 2002-A 0% 15/6/2033	138,672	0.00
				USD 247,570	Lehman ABS Mortgage Loan Trust 2007-1 5.525% 25/6/2037	161,910	0.00
				USD 648,212	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.885% 25/9/2036	572,367	0.01

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,294,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 7.435% 25/10/2037	5,464,587	0.08	USD 52,322	Madison Avenue Manufactured Housing Contract Trust 2002-A 8.685% 25/3/2032	52,374	0.00
USD 840,535	Lehman XS Trust Series 2007-16N 7.335% 25/9/2047	1,098,002	0.02	USD 724,000	Marriott International 4.875% 15/5/2029	715,422	0.01
USD 414,554	Lehman XS Trust Series 2007-20N 7.735% 25/12/2037	394,194	0.01	USD 846,000	Marriott International 5.3% 15/5/2034	834,437	0.01
USD 260,000	Level 3 Financing 3.4% 1/3/2027	266,500	0.00	USD 155,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	155,000	0.00
USD 2,127,000	Level 3 Financing 4.625% 15/9/2027	1,329,375	0.02	USD 3,405,000	Massachusetts School Building Authority 2.866% 15/10/2031	3,011,672	0.05
USD 399,000	Level 3 Financing 10.5% 15/5/2030	412,466	0.01	USD 2,460,000	Massachusetts School Building Authority 2.966% 15/10/2032	2,154,802	0.03
USD 2,794,000	LGI Homes 8.75% 15/12/2028	2,913,906	0.04	USD 1,355,820	Mastr Asset Backed Trust 2007-HE1 5.715% 25/5/2037	1,068,205	0.02
EUR 2,892,000	Liberty Mutual 3.625% 23/5/2059	3,129,297	0.05	USD 292,000	MASTR Resecuritization Trust 2008-3 6.199% 25/8/2037	115,334	0.00
USD 125,000	Light & Wonder International 7% 15/5/2028	125,641	0.00	USD 216,763	Mastr Specialized Loan Trust 5.955% 25/6/2046	207,747	0.00
USD 1,000,000	Light & Wonder International 7.5% 1/9/2031	1,040,502	0.02	USD 138,000	Matador Resources 5.875% 15/9/2026	136,728	0.00
USD 6,424,000	Lions Gate Capital 5.5% 15/4/2029	4,819,940	0.07	USD 75,000	Match II 3.625% 1/10/2031	63,158	0.00
USD 475,000	Lithia Motors 3.875% 1/6/2029	425,267	0.01	USD 450,000	Match II 4.625% 1/6/2028	420,077	0.01
USD 625,000	Lithia Motors 4.375% 15/1/2031	553,883	0.01	USD 6,777,000	Mauser Packaging Solutions 7.875% 15/8/2026*	6,862,228	0.10
USD 50,000	Live Nation Entertainment 3.75% 15/1/2028	45,748	0.00	EUR 1,460,000	McDonald's 3.625% 28/11/2027	1,588,089	0.02
USD 625,000	Live Nation Entertainment 4.75% 15/10/2027	594,297	0.01	USD 8,186,000	Medline Borrower 3.875% 1/4/2029	7,313,136	0.11
USD 300,000	Live Nation Entertainment 6.5% 15/5/2027	302,473	0.01	USD 275,000	Medline Borrower 5.25% 1/10/2029	254,556	0.00
USD 7,862,252	Loanpal Solar Loan 2.47% 20/12/2047	6,071,824	0.09	USD 842,682	Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 5.855% 25/4/2037	775,090	0.01
USD 2,570,692	Long Beach Mortgage Loan Trust 2006-5 5.735% 25/6/2036	1,208,071	0.02	USD 4,155,725	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.915% 25/5/2037	2,908,881	0.04
USD 701,540	Long Beach Mortgage Loan Trust 2006-6 5.735% 25/7/2036	271,874	0.00	USD 3,858,345	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.935% 25/10/2037	3,527,373	0.05
USD 5,619,386	Long Beach Mortgage Loan Trust 2006-7 5.755% 25/8/2036	2,256,637	0.03	USD 782,465	Merrill Lynch Mortgage Investors Trust Series 2006-RM3 5.615% 25/6/2037	171,293	0.00
USD 1,790,000	Louisiana Public Facilities Authority 3% 15/5/2047	1,361,519	0.02	USD 1,250,000	Metropolitan Life Global Funding I 4.85% 8/1/2029	1,235,000	0.02
USD 2,234,000	Lowe's 1.7% 15/10/2030	1,817,643	0.03	USD 25,000	MGM Resorts International 4.625% 1/9/2026	24,221	0.00
USD 3,143,000	Lowe's 2.625% 1/4/2031	2,677,583	0.04	USD 850,000	MGM Resorts International 4.75% 15/10/2028*	797,327	0.01
USD 1,983,000	Lowe's 3.1% 3/5/2027	1,876,946	0.03	USD 450,000	MGM Resorts International 5.5% 15/4/2027	441,158	0.01
USD 2,177,000	Lowe's 3.35% 1/4/2027	2,076,692	0.03	USD 32,000	MGM Resorts International 5.75% 15/6/2025	31,950	0.00
USD 913,000	Lowe's 4.5% 15/4/2030	889,135	0.01	USD 150,000	Mid-America Apartments 3.95% 15/3/2029	143,421	0.00
USD 781,000	Lowe's 4.8% 1/4/2026	776,714	0.01	USD 529,000	MidAmerican Energy 5.3% 1/2/2055	517,393	0.01
USD 750,000	Lowe's 6.5% 15/3/2029	804,814	0.01	USD 1,360,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,248,258	0.02
USD 150,670	LSTAR Commercial Mortgage Trust 2015-3 3.133% 20/4/2048	147,469	0.00				
USD 1,819,248	LSTAR Commercial Mortgage Trust 2017-5 0.826% 10/3/2050	28,025	0.00				
USD 1,825,000	Lyford Consolidated Independent School District 4% 15/8/2047	1,791,455	0.03				
USD 650,000	Macy's Retail 5.875% 1/4/2029	626,132	0.01				
USD 350,000	Macy's Retail 5.875% 15/3/2030	329,366	0.01				
USD 25,000	Macy's Retail 6.125% 15/3/2032	23,361	0.00				
USD 3,876,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	3,283,486	0.05				
USD 3,413,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	2,527,065	0.04				

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



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 175,000	Molina Healthcare 3.875% 15/11/2030	153,413	0.00	USD 4,937,305	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.305% 15/10/2048	95,163	0.00
USD 25,000	Molina Healthcare 3.875% 15/5/2032	21,452	0.00	USD 350,687	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	276,681	0.00
USD 425,000	Molina Healthcare 4.375% 15/6/2028	396,402	0.01	USD 948,000	Morgan Stanley Capital I Trust 2017-ASHF 12.515% 15/11/2034	868,161	0.01
EUR 1,102,000	Moody's 0.95% 25/2/2030	1,026,711	0.02	USD 2,419,058	Morgan Stanley Capital I Trust 2017-H1 2.145% 15/6/2050	138,404	0.00
EUR 3,400,000	Morgan Stanley 0.406% 29/10/2027	3,376,225	0.05	USD 2,664,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	1,666,124	0.03
EUR 1,500,000	Morgan Stanley 0.495% 26/10/2029	1,394,593	0.02	USD 215,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	190,255	0.00
EUR 4,836,000	Morgan Stanley 1.102% 29/4/2033	4,223,750	0.06	USD 667,000	Morgan Stanley Capital I Trust 2018-SUN 6.523% 15/7/2035	664,412	0.01
USD 2,098,000	Morgan Stanley 1.512% 20/7/2027*	1,919,658	0.03	USD 1,173,000	Morgan Stanley Capital I Trust 2018-SUN 6.823% 15/7/2035	1,168,428	0.02
USD 996,000	Morgan Stanley 1.593% 4/5/2027	918,743	0.01	USD 23,000	Morgan Stanley Capital I Trust 2018-SUN 8.173% 15/7/2035	22,365	0.00
USD 6,817,000	Morgan Stanley 2.475% 21/1/2028	6,315,256	0.10	USD 668,188	Morgan Stanley Home Equity Loan Trust 2006-3 5.755% 25/4/2036	475,385	0.01
USD 4,110,000	Morgan Stanley 2.699% 22/1/2031	3,562,754	0.05	USD 1,371,255	Morgan Stanley Resecuritization Trust 2013-R7 5.77% 26/12/2046	1,241,264	0.02
EUR 10,155,000	Morgan Stanley 2.95% 7/5/2032	10,344,463	0.16	USD 630,775	Morgan Stanley Residential Mortgage Loan Trust 2014-1 6.946% 25/6/2044	623,836	0.01
USD 1,161,000	Morgan Stanley 3.622% 1/4/2031	1,056,824	0.02	USD 1,642,476	Mortgage Loan Resecuritization Trust 5.783% 16/4/2036	1,573,776	0.02
USD 3,135,000	Morgan Stanley 3.772% 24/1/2029	2,971,722	0.05	USD 1,291,283	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	1,184,177	0.02
USD 7,920,000	Morgan Stanley 4.21% 20/4/2028	7,671,075	0.12	USD 3,295,869	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	3,061,833	0.05
USD 2,402,000	Morgan Stanley 5.05% 28/1/2027	2,395,009	0.04	USD 564,737	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	477,078	0.01
USD 3,000,000	Morgan Stanley 5.123% 1/2/2029	2,983,547	0.05	USD 4,050,006	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	3,759,494	0.06
USD 2,091,000	Morgan Stanley 5.164% 20/4/2029	2,081,789	0.03	USD 732,439	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	691,748	0.01
USD 365,000	Morgan Stanley 5.173% 16/1/2030	363,084	0.01	USD 1,485,000	Motorola Solutions 4.6% 23/5/2029	1,445,633	0.02
USD 3,175,000	Morgan Stanley 5.466% 18/1/2035*	3,176,488	0.05	USD 302,485	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 0% 28/11/2035	202,478	0.00
USD 5,580,000	Morgan Stanley 6.407% 1/11/2029*	5,831,943	0.09	USD 125,000	Murphy Oil 5.875% 1/12/2027	124,093	0.00
USD 4,000,000	Morgan Stanley 6.627% 1/11/2034	4,344,074	0.07	USD 250,000	Murphy Oil USA 3.75% 15/2/2031	214,639	0.00
USD 2,172,560	Morgan Stanley ABS Capital I Trust 2005-HE5 6.305% 25/9/2035	1,757,395	0.03	USD 1,317,187	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	1,131,775	0.02
USD 214,625	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.235% 25/2/2047	197,715	0.00	USD 302,426	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	267,792	0.00
USD 1,500,000	Morgan Stanley Bank 4.952% 14/1/2028	1,493,799	0.02	USD 2,744,000	Nasdaq 5.35% 28/6/2028	2,773,652	0.04
USD 3,534,557	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.182% 15/12/2047	42,790	0.00	EUR 783,000	National Grid North America 1.054% 20/1/2031	705,980	0.01
USD 10,175,463	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.182% 15/12/2047	82,530	0.00	EUR 1,820,000	National Grid North America 4.151% 12/9/2027	1,995,588	0.03
USD 3,239,241	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.27% 15/3/2048	9,057	0.00	EUR 850,000	National Grid North America 4.668% 12/9/2033	965,504	0.01
USD 1,450,752	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.323% 15/5/2048	1,357,068	0.02				
USD 209,922	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.517% 15/10/2048	184,958	0.00				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,567,000	Nationstar Home Equity Loan Trust 2007-B 5.845% 25/4/2037	1,454,329	0.02	USD 838,000	Nexstar Media 5.625% 15/7/2027*	796,116	0.01
USD 1,219,000	Nationstar Mortgage 5.125% 15/12/2030*	1,089,891	0.02	USD 1,451,000	NextEra Energy Capital 1.9% 15/6/2028	1,272,683	0.02
USD 1,329,000	Nationstar Mortgage 5.5% 15/8/2028	1,256,843	0.02	USD 1,040,000	NextEra Energy Capital 4.625% 15/7/2027	1,024,157	0.02
USD 576,000	Nationstar Mortgage 5.75% 15/11/2031†	528,554	0.01	USD 800,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	812,132	0.01
USD 1,432,000	Nationstar Mortgage 6% 15/1/2027	1,408,250	0.02	USD 2,000,000	Nissan Motor Acceptance 2.75% 9/3/2028	1,762,323	0.03
USD 909,000	Nationstar Mortgage 7.125% 1/2/2032	897,136	0.01	USD 162,856	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	157,174	0.00
USD 107,204	Natixis Commercial Mortgage Trust 2018-FL1 8.5% 15/6/2035	99,111	0.00	USD 568,252	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	541,216	0.01
USD 2,782,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	2,610,408	0.04	USD 422,970	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 7.134% 25/5/2036	78,754	0.00
USD 2,074,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	1,880,490	0.03	USD 61,891	Nomura Asset Acceptance Alternative Loan Trust Series 2006-S5 5.835% 25/10/2036	71,149	0.00
USD 1,100,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	935,349	0.01	USD 1,256,689	Nomura Asset Acceptance Alternative Loan Trust Series 2007-2 6.275% 25/6/2037	1,002,086	0.02
USD 2,010,000	Navient Private Education Refi Loan Trust 2020-H 2.95% 15/4/2069	1,601,418	0.02	USD 1,125,000	Nordstrom 4.25% 1/8/2031*	953,341	0.01
USD 1,145,000	NCR Atleos 9.5% 1/4/2029*	1,211,931	0.02	USD 409,000	Northern Oil & Gas 8.75% 15/6/2031	427,030	0.01
USD 513,000	Neogen Food Safety 8.625% 20/7/2030	544,439	0.01	USD 4,251,000	Northern States Power 2.9% 1/3/2050	2,809,873	0.04
EUR 2,200,000	Netflix 3.625% 15/5/2027	2,386,531	0.04	USD 1,108,000	Northern States Power 5.4% 15/3/2054	1,104,489	0.02
USD 677,000	Netflix 4.875% 15/4/2028	676,359	0.01	USD 125,000	Novelis 3.25% 15/11/2026	116,120	0.00
USD 1,934,000	Netflix 5.875% 15/11/2028	2,005,522	0.03	USD 600,000	Novelis 3.875% 15/8/2031	506,800	0.01
USD 2,764,822	New Century Home Equity Loan Trust Series 2005-B 6.155% 25/10/2035	2,657,893	0.04	USD 100,000	Novelis 4.75% 30/1/2030	91,351	0.00
USD 2,580,584	New Century Home Equity Loan Trust Series 2005-C 6.11% 25/12/2035	2,085,764	0.03	USD 775,000	NRG Energy 3.375% 15/2/2029	677,924	0.01
USD 618,020	New Home 8.25% 15/10/2027	583,244	0.01	USD 875,000	NRG Energy 3.625% 15/2/2031	735,511	0.01
USD 1,115,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	838,765	0.01	USD 25,000	NRG Energy 3.875% 15/2/2032	20,947	0.00
USD 1,110,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	1,121,136	0.02	USD 100,000	NuStar Logistics 5.625% 28/4/2027	98,631	0.00
USD 1,465,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,470,415	0.02	USD 125,000	NuStar Logistics 5.75% 1/10/2025	123,859	0.00
USD 420,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	439,656	0.01	USD 300,000	NuStar Logistics 6% 1/6/2026	296,819	0.01
GBP 775,000	New York Life Global Funding 4.35% 16/9/2025	970,201	0.02	USD 424,439	Oakwood Mortgage Investors 5.26% 15/1/2019***	177,253	0.00
USD 1,430,000	New York State Urban Development 4% 15/3/2038	1,472,245	0.02	USD 352,955	Oakwood Mortgage Investors 6.93% 15/9/2031	180,402	0.00
USD 225,000	Newell Brands 5.2% 1/4/2026	217,950	0.00	USD 768,788	Oakwood Mortgage Investors 7.475% 15/8/2027	608,134	0.01
USD 1,275,000	Newell Brands 6.375% 15/9/2027	1,238,151	0.02	USD 75,000	Olin 5% 1/2/2030	70,020	0.00
USD 275,000	Newell Brands 6.625% 15/9/2029	263,436	0.00	USD 375,000	Olin 5.125% 15/9/2027	362,504	0.01
USD 375,000	News 3.875% 15/5/2029	339,239	0.01	USD 100,000	Olin 5.625% 1/8/2029	97,610	0.00
USD 50,000	News 5.125% 15/2/2032	46,312	0.00	USD 27,143,566	Olympic Tower 2017-OT Mortgage Trust 0.379% 10/5/2039	294,512	0.00
USD 775,000	Nexstar Media 4.75% 1/11/2028	688,710	0.01				

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

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,132,801	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	1,392,830	0.02	USD 350,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	300,812	0.00
USD 706,000	Olympus Water US 7.125% 1/10/2027	703,118	0.01	USD 379,520	Origen Manufactured Housing Contract Trust 2001-A 7.82% 15/3/2032	366,951	0.01
EUR 2,743,000	Olympus Water US 9.625% 15/11/2028	3,206,564	0.05	USD 419,635	Origen Manufactured Housing Contract Trust 2007-B 6.632% 15/10/2037	409,897	0.01
USD 5,750,000	Olympus Water US 9.75% 15/11/2028	6,110,450	0.09	USD 1,225,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,091,755	0.02
USD 1,533,000	Oncor Electric Delivery 4.3% 15/5/2028	1,497,057	0.02	USD 138,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	121,958	0.00
USD 2,263,000	Oncor Electric Delivery 5.75% 15/3/2029	2,344,912	0.04	USD 82,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	78,579	0.00
USD 7,291,318	One Market Plaza Trust 2017-1MKT 0.09% 10/2/2032	18,921	0.00	USD 1,258,925	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	1,105,105	0.02
USD 1,889,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,763,011	0.03	USD 2,695,000	Pacific Gas and Electric 5.55% 15/5/2029	2,704,811	0.04
USD 3,700,000	OneMain Financial Issuance Trust 2019-2 4.05% 14/10/2036	3,230,561	0.05	USD 2,537,000	Pacific Gas and Electric 6.95% 15/3/2034	2,749,878	0.04
USD 1,270,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	1,127,212	0.02	USD 175,000	Pactiv Evergreen Group Issuer / Pactiv Evergreen Issuer 4.375% 15/10/2028	162,398	0.00
USD 3,110,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	2,747,325	0.04	USD 525,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	487,482	0.01
USD 350,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	299,479	0.01	USD 250,000	Palomino Funding Trust I 7.233% 17/5/2028	260,725	0.00
USD 3,661,000	OneMain Financial Issuance Trust 2021-1 6.085% 16/6/2036	3,624,406	0.06	USD 315,000	Paramount Global 4.9% 15/8/2044	221,416	0.00
USD 2,350,000	ONEOK 5.8% 1/11/2030	2,409,635	0.04	USD 1,025,000	Paramount Global 4.95% 19/5/2050*	730,201	0.01
USD 1,175,000	Open Text 4.125% 15/2/2030	1,037,716	0.02	USD 4,104,000	Paramount Global 5.25% 1/4/2044	3,037,595	0.05
USD 125,000	Open Text 4.125% 1/12/2031	107,348	0.00	USD 3,362,000	Paramount Global 6.375% 30/3/2062	2,921,780	0.04
USD 1,934,336	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.17% 25/11/2035	1,565,151	0.02	USD 2,881,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	2,655,533	0.04
USD 1,885,978	Option One Mortgage Loan Trust 2007-CP1 5.645% 25/3/2037	1,521,699	0.02	USD 2,587,000	Parker-Hannifin 3.65% 15/6/2024	2,571,295	0.04
USD 4,277,127	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	3,471,835	0.05	USD 1,100,000	PBF / PBF Finance 7.875% 15/9/2030	1,126,505	0.02
USD 4,603,277	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	3,814,880	0.06	USD 75,000	PDC Energy 5.75% 15/5/2026	74,934	0.00
USD 1,734,479	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	1,507,960	0.02	USD 25,000	PennyMac Financial Services 5.375% 15/10/2025	24,614	0.00
USD 967,000	Oracle 2.3% 25/3/2028	868,223	0.01	USD 25,000	PennyMac Financial Services 5.75% 15/9/2031	23,026	0.00
USD 1,451,000	Oracle 2.875% 25/3/2031	1,253,874	0.02	USD 2,470,000	PennyMac Financial Services 7.875% 15/12/2029	2,533,378	0.04
USD 1,354,000	Oracle 2.95% 1/4/2030	1,196,267	0.02	USD 1,978,000	Penske Truck Leasing / PTL Finance 5.55% 1/5/2028	1,992,063	0.03
USD 1,654,000	Oracle 3.25% 15/11/2027	1,552,061	0.02	USD 850,000	Performance Food 4.25% 1/8/2029	773,713	0.01
USD 2,000,000	Oracle 6.15% 9/11/2029	2,098,091	0.03	USD 453,000	Periama 5.95% 19/4/2026	446,930	0.01
USD 706,634	Oregon School Boards Association 4.759% 30/6/2028	700,987	0.01	USD 10,007,000	Permian Resources Operating 5.375% 15/1/2026	9,854,251	0.15
USD 1,845,000	Oregon School Boards Association 5.55% 30/6/2028	1,866,933	0.03	USD 655,000	Permian Resources Operating 5.875% 1/7/2029*	640,234	0.01
EUR 1,800,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,814,509	0.03				
USD 1,200,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,100,161	0.02				

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,400,000	Permian Resources Operating 6.875% 1/4/2027	1,397,546	0.02	USD 704,191	RAMP Series 2004-RS7 Trust 4.7% 25/7/2034	547,983	0.01
USD 720,000	Permian Resources Operating 7% 15/1/2032	740,152	0.01	USD 2,742,000	Rand Parent 8.5% 15/2/2030*	2,672,777	0.04
USD 367,000	Permian Resources Operating 7.75% 15/2/2026	371,729	0.01	USD 150,000	Range Resources 4.875% 15/5/2025	147,937	0.00
USD 2,141,000	Permian Resources Operating 8% 15/4/2027	2,211,640	0.03	USD 375,000	Range Resources 8.25% 15/1/2029	389,488	0.01
USD 1,098,000	Pfizer 2.625% 1/4/2030*	972,461	0.01	USD 2,653,781	RASC Series 2006-EMX9 Trust 5.915% 25/11/2036	2,129,206	0.03
USD 450,000	PG&E 5% 1/7/2028	429,501	0.01	USD 16,641,409	Ready Capital Mortgage Financing 2022-FL10 7.873% 25/10/2039	16,761,335	0.26
USD 75,000	PG&E 5.25% 1/7/2030	70,570	0.00	USD 3,239,569	Ready Capital Mortgage Financing 2022-FL9 7.788% 25/6/2037	3,246,798	0.05
USD 400,000	Pilgrim's Pride 3.5% 1/3/2032	333,140	0.01	EUR 1,300,000	Realty Income 5.125% 6/7/2034*	1,508,232	0.02
USD 275,000	Pilgrim's Pride 4.25% 15/4/2031	246,083	0.00	USD 56,574	Reperforming Loan REMIC Trust 2005-R3 5.835% 25/9/2035	47,427	0.00
USD 2,836,000	Pilgrim's Pride 6.25% 1/7/2033	2,867,071	0.04	USD 1,451,000	Republic Services 2.5% 15/8/2024	1,430,816	0.02
USD 6,790,000	Pitney Bowes 6.875% 15/3/2027*	6,102,467	0.09	USD 725,000	Republic Services 3.375% 15/11/2027	688,615	0.01
USD 1,500,000	PNC Bank 3.25% 22/1/2028	1,397,012	0.02	USD 2,031,000	Republic Services 3.95% 15/5/2028	1,957,741	0.03
USD 576,000	PNC Financial Services 3.4% 15/9/2026	488,621	0.01	USD 2,205,000	Republic Services 4.875% 1/4/2029	2,198,624	0.03
USD 775,000	PNC Financial Services 5.3% 21/1/2028	774,561	0.01	USD 883,769	Residential Asset Securitization Trust 2005-A5 5.5% 25/5/2035	548,680	0.01
USD 550,000	PNC Financial Services 5.582% 12/6/2029	553,799	0.01	USD 800,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	722,876	0.01
USD 1,140,000	PNC Financial Services 5.676% 22/1/2035*	1,144,317	0.02	USD 1,000,000	Resorts World Las Vegas / RWLV Capital 4.625% 6/4/2031	856,795	0.01
USD 1,934,000	PNC Financial Services 6.615% 20/10/2027	1,990,856	0.03	USD 2,236,159	RFMSI Series 2006-SA2 Trust 5.395% 25/8/2036	1,550,474	0.02
USD 1,400,000	Post 4.5% 15/9/2031	1,247,847	0.02	USD 225,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	208,734	0.00
USD 325,000	Post 4.625% 15/4/2030	296,110	0.00	USD 220,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	210,297	0.00
USD 125,000	Post 5.625% 15/1/2028	122,768	0.00	USD 75,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	76,981	0.00
USD 585,000	Post 6.25% 15/2/2032	588,823	0.01	USD 3,225,000	RingCentral 8.5% 15/8/2030	3,316,219	0.05
USD 1,825,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029*	1,310,852	0.02	USD 3,287,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,027,738	0.05
USD 200,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	141,737	0.00	USD 1,712,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029*	1,518,789	0.02
USD 142,316	Prime Mortgage Trust 2006-DR1 5.5% 25/5/2035	128,642	0.00	USD 762,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	653,064	0.01
USD 50,000	Prime Security Services Borrower / Prime Finance 3.375% 31/8/2027	45,940	0.00	USD 50,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	41,552	0.00
USD 150,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	149,019	0.00	USD 125,000	Rockies Express Pipeline 3.6% 15/5/2025	121,036	0.00
USD 750,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028*	743,064	0.01	USD 350,000	Rockies Express Pipeline 4.95% 15/7/2029	327,386	0.01
USD 1,572,000	Progressive 2.5% 15/3/2027	1,464,842	0.02	USD 1,035,000	Rutgers The State University of New Jersey 3.27% 1/5/2043	825,672	0.01
USD 1,792,000	Prologis 4.875% 15/6/2028	1,791,657	0.03	USD 2,637,000	Sabre GLBL 8.625% 1/6/2027	2,333,757	0.04
USD 2,618,869	PRPM 2020-4 5.61% 25/10/2025	2,615,132	0.04				
USD 532,000	Public Service Electric and Gas 4.65% 15/3/2033	515,736	0.01				
USD 3,290,000	Public Service Electric and Gas 5.2% 1/3/2034	3,282,894	0.05				
USD 536,370	RALI Series 2007-QH9 Trust 6.37% 25/11/2037	428,016	0.01				
USD 286,556	RALI Series 2007-QO2 Trust 5.585% 25/2/2047	99,167	0.00				

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



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 451,000	Sabre GLBL 9.25% 15/4/2025	423,322	0.01	USD 150,000	Service International 4.625% 15/12/2027	143,896	0.00
USD 1,931,000	Sabre GLBL 11.25% 15/12/2027	1,818,761	0.03	USD 250,000	Service Properties Trust 3.95% 15/1/2028	212,532	0.00
USD 1,852,000	Sally / Sally Capital 6.75% 1/3/2032	1,856,032	0.03	USD 1,775,000	Service Properties Trust 4.375% 15/2/2030	1,373,196	0.02
USD 1,817,000	San Diego Gas & Electric 4.95% 15/8/2028	1,817,151	0.03	USD 829,000	Service Properties Trust 4.5% 15/3/2025	812,712	0.01
USD 1,740,000	Sanger Independent School District 4% 15/8/2047	1,705,452	0.03	USD 175,000	Service Properties Trust 4.95% 15/2/2027	161,521	0.00
USD 572,000	Sasol Financing USA 4.375% 18/9/2026	534,920	0.01	USD 907,000	Service Properties Trust 5.5% 15/12/2027	856,972	0.01
USD 3,562,000	Sasol Financing USA 5.875% 27/3/2024	3,561,501	0.05	USD 2,260,000	Service Properties Trust 7.5% 15/9/2025	2,287,439	0.04
USD 1,354,000	Sasol Financing USA 6.5% 27/9/2028*	1,273,335	0.02	USD 2,130,000	Service Properties Trust 8.625% 15/11/2031	2,254,688	0.03
USD 962,000	Sasol Financing USA 8.75% 3/5/2029*	965,343	0.02	USD 6,150,200	Sesac Finance 5.216% 25/7/2049	5,996,378	0.09
USD 950,000	SBA Communications 3.125% 1/2/2029	841,430	0.01	USD 1,238,804	SG Mortgage Trust 2006-FRE2 5.755% 25/7/2036	270,560	0.00
USD 875,000	SBA Communications 3.875% 15/2/2027	825,542	0.01	USD 650,000	Sherwin-Williams 3.45% 1/8/2025	633,729	0.01
EUR 478,000	SCIL IV / SCIL USA 4.375% 1/11/2026	515,582	0.01	USD 453,000	SierraCol Energy Andina 6% 15/6/2028	392,978	0.01
EUR 1,346,000	SCIL IV / SCIL USA 9.5% 15/7/2028	1,591,799	0.02	USD 250,000	Sirius XM Radio 3.875% 1/9/2031	206,884	0.00
USD 700,000	Scotts Miracle-Gro 4.375% 1/2/2032	586,040	0.01	USD 1,400,000	Sirius XM Radio 4% 15/7/2028	1,262,246	0.02
USD 200,000	Scotts Miracle-Gro 4.5% 15/10/2029	177,980	0.00	USD 800,000	Sirius XM Radio 4.125% 1/7/2030	689,722	0.01
USD 100,000	Sealed Air 4% 1/12/2027	92,932	0.00	USD 1,157,000	Sirius XM Radio 5% 1/8/2027*	1,104,090	0.02
USD 150,000	Sealed Air 5.5% 15/9/2025	149,424	0.00	USD 510,000	Sirius XM Radio 5.5% 1/7/2029*	481,628	0.01
USD 25,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	24,948	0.00	USD 1,029,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028*	1,056,202	0.02
USD 400,000	Sealed Air Corp/Sealed Air US 7.25% 15/2/2031	413,286	0.01	USD 50,000	Six Flags Entertainment 5.5% 15/4/2027	48,977	0.00
USD 3,498,108	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	414,947	0.01	USD 1,125,000	Six Flags Entertainment 7.25% 15/5/2031*	1,132,002	0.02
USD 4,435,731	Seasoned Credit Risk Transfer Trust Series 2017-3 0.85% 25/7/2056	500,897	0.01	USD 685,000	SK Battery America 4.875% 23/1/2027*	678,476	0.01
USD 469,258	Seasoned Credit Risk Transfer Trust Series 2018-1 3.799% 25/5/2057	202,832	0.00	USD 5,234,148	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	5,631,004	0.09
USD 170,000	Securitized Asset Backed Receivables Trust 2006-OP1 6.44% 25/10/2035	127,153	0.00	USD 175,000	SM Energy 6.75% 15/9/2026	174,116	0.00
USD 533,790	Securitized Asset Backed Receivables Trust 2007-BR1 5.655% 25/2/2037	231,126	0.00	USD 1,385,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	1,188,247	0.02
USD 5,689,792	Securitized Asset Backed Receivables Trust 2007-BR1 5.975% 25/2/2037	2,463,523	0.04	USD 5,047,452	SMB Private Education Loan Trust 2015-B 3.5% 17/12/2040	4,903,745	0.07
USD 4,316,000	Select Medical 6.25% 15/8/2026	4,308,348	0.07	USD 1,303,078	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	1,264,236	0.02
USD 400,000	Sensata Technologies 3.75% 15/2/2031	343,204	0.01	USD 1,700,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	1,456,673	0.02
USD 250,000	Service International 3.375% 15/8/2030	214,082	0.00	USD 3,302,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	2,680,466	0.04
USD 275,000	Service International 4% 15/5/2031	240,939	0.00	USD 1,190,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	941,970	0.01
				USD 3,485,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	2,818,080	0.04

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,591,271	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	4,799,520	0.07	USD 625,000	Starwood Property Trust 3.625% 15/7/2026	582,381	0.01
USD 1,131,951	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	979,694	0.02	USD 200,000	Starwood Property Trust 4.375% 15/1/2027	187,425	0.00
USD 777,641	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	683,961	0.01	USD 1,115,000	State of California 7.3% 1/10/2039	1,301,977	0.02
USD 813,000	Sofi Professional Loan Program 2018-A 3.61% 25/2/2042	737,151	0.01	USD 610,000	State of California 7.35% 1/11/2039	717,475	0.01
USD 337,000	Sofi Professional Loan Program 2018-B Trust 3.83% 25/8/2047	307,323	0.01	USD 475,000	State of California 7.5% 1/4/2034	559,144	0.01
USD 148,000	Sofi Professional Loan Program 2018-D Trust 4.14% 25/2/2048	133,822	0.00	USD 1,255,000	State of California 7.55% 1/4/2039	1,525,622	0.02
USD 1,021,000	Solventum 5.45% 25/2/2027	1,024,254	0.02	USD 1,640,000	State of Georgia 4% 1/7/2040	1,722,020	0.03
USD 16,917,000	Solventum 5.45% 13/3/2031	16,805,387	0.26	USD 1,640,000	State of Georgia 4% 1/7/2041	1,713,847	0.03
USD 12,855,000	Solventum 5.6% 23/3/2034	12,819,062	0.19	USD 1,825,000	State of Minnesota 4% 1/9/2038	1,901,121	0.03
USD 7,117,000	Solventum 5.9% 30/4/2054	7,030,384	0.11	USD 2,980,000	State of New York 2.8% 15/2/2032	2,609,727	0.04
USD 27,730	Soundview Home Loan Trust 2004-WMC1 6.23% 25/1/2035	23,738	0.00	USD 925,000	State of Ohio 5% 1/3/2039	1,036,478	0.02
USD 762,991	Soundview Home Loan Trust 2005-OPT3 6.455% 25/11/2035	546,368	0.01	USD 1,035,000	State of Oregon 5.892% 1/6/2027	1,053,013	0.02
EUR 9,466,000	Southern 1.875% 15/9/2081	8,924,201	0.14	USD 2,000,000	State Street 5.684% 21/11/2029	2,044,929	0.03
USD 2,162,000	Southern California Edison 2.75% 1/2/2032	1,822,511	0.03	USD 8,974,000	State Street 6.646% 15/6/2047	7,576,280	0.12
USD 600,000	Southern California Edison 2.85% 1/8/2029	538,420	0.01	USD 2,902,000	Steel Dynamics 3.25% 15/10/2050	1,917,376	0.03
USD 1,838,000	Southern California Edison 4.7% 1/6/2027	1,819,647	0.03	USD 2,964,000	Steel Dynamics 3.45% 15/4/2030	2,701,179	0.04
USD 2,000,000	Southern California Edison 5.2% 1/6/2034	1,962,731	0.03	USD 287,000	Stem 0.5% 1/12/2028	141,654	0.00
USD 967,000	Southern California Edison 5.3% 1/3/2028	977,391	0.01	USD 834,000	STL 8.75% 15/2/2029	854,064	0.01
EUR 1,300,000	Southern Power 1.85% 20/6/2026*	1,353,874	0.02	USD 705,217	Structured Adjustable Rate Mortgage Loan Trust 3.861% 25/4/2036	414,884	0.01
USD 425,000	Southwestern Energy 4.75% 1/2/2032	386,628	0.01	USD 508,708	Structured Asset Mortgage Investments II Trust 2006-AR2 5.895% 25/2/2036	427,048	0.01
USD 125,000	Southwestern Energy 5.375% 1/2/2029	121,079	0.00	USD 267,847	Structured Asset Mortgage Investments II Trust 2006-AR5 5.855% 25/5/2046	184,427	0.00
USD 50,000	Southwestern Energy 5.375% 15/3/2030	47,835	0.00	USD 3,681,788	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	2,076,278	0.03
USD 700,000	Spectrum Brands 3.875% 15/3/2031 <sup>†</sup>	670,362	0.01	USD 2,314,554	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	1,242,100	0.02
USD 1,765,000	Spirit AeroSystems 9.375% 30/11/2029	1,908,715	0.03	EUR 2,200,000	Stryker 3.375% 11/12/2028	2,370,217	0.04
USD 5,079,000	Spirit AeroSystems 9.75% 15/11/2030	5,447,255	0.08	USD 735,000	Sumter Landing Community Development District 4.172% 1/10/2047	644,460	0.01
USD 928,125	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	922,097	0.01	USD 1,894,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	1,722,930	0.03
USD 318,750	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 5.152% 20/3/2028	317,462	0.00	USD 1,170,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	1,158,986	0.02
USD 200,000	Standard Industries 3.375% 15/1/2031	166,125	0.00	USD 200,000	Sunoco / Sunoco Finance 7% 15/9/2028	204,801	0.00
USD 400,000	Standard Industries 4.375% 15/7/2030	356,993	0.01	USD 800,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	758,928	0.01
USD 100,000	Standard Industries 4.75% 15/1/2028	94,721	0.00	USD 25,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	24,583	0.00
USD 425,000	Standard Industries 5% 15/2/2027	409,570	0.01				

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

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	93,083	0.00	USD 2,715,000	Tobacco Settlement Financing 6.706% 1/6/2046	2,310,294	0.03
USD 150,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	137,992	0.00	USD 537,000	Toyota Motor Credit 3.05% 22/3/2027	510,112	0.01
USD 175,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	174,486	0.00	USD 200,000	Travel + Leisure 4.5% 1/12/2029	183,139	0.00
USD 446,000	Talos Production 9.375% 1/2/2031	460,712	0.01	USD 50,000	Travel + Leisure 6% 1/4/2027	49,734	0.00
USD 670,000	Tapestry 7.35% 27/11/2028	702,685	0.01	USD 175,000	Travel + Leisure 6.625% 31/7/2026	176,034	0.00
USD 75,000	Taylor Morrison Communities 5.75% 15/1/2028	73,552	0.00	USD 1,421,000	Tri Pointe Homes 5.25% 1/6/2027	1,387,045	0.02
USD 1,761,000	Taylor Morrison Communities 5.875% 15/6/2027	1,749,817	0.03	USD 850,000	Tricon American Homes 2018-SFR1 Trust 4.564% 17/5/2037	829,631	0.01
USD 1,285,000	TEGNA 4.625% 15/3/2028	1,164,531	0.02	USD 580,000	Tricon American Homes 2018-SFR1 Trust 4.96% 17/5/2037	567,533	0.01
USD 50,000	TEGNA 4.75% 15/3/2026	48,308	0.00	USD 2,200,000	Truist Financial 1.887% 7/6/2029	1,895,206	0.03
USD 175,000	TEGNA 5% 15/9/2029	154,102	0.00	USD 404,000	Truist Financial 5.1% 1/3/2030	368,000	0.01
USD 225,000	Tempur Sealy International 3.875% 15/10/2031	187,219	0.00	USD 818,000	Truist Financial 5.435% 24/1/2030	810,476	0.01
USD 500,000	Tempur Sealy International 4% 15/4/2029	445,737	0.01	USD 5,262,000	Truist Financial 5.711% 24/1/2035	5,221,453	0.08
USD 6,249,000	Tenet Healthcare 4.25% 1/6/2029	5,749,155	0.09	USD 1,499,000	Truist Financial 5.867% 8/6/2034	1,502,217	0.02
USD 1,901,000	Tenet Healthcare 4.375% 15/1/2030	1,740,889	0.03	USD 5,054,000	Truist Financial 7.161% 30/10/2029*	5,367,728	0.08
USD 275,000	Tenet Healthcare 4.625% 15/6/2028	261,212	0.00	USD 1,403,000	Uber Technologies 0.875% 1/12/2028	1,755,074	0.03
USD 500,000	Tenet Healthcare 4.875% 1/1/2026	499,748	0.01	USD 668,313	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	599,626	0.01
USD 1,791,000	Tenet Healthcare 6.125% 15/6/2030*	1,774,563	0.03	EUR 1,381,000	UGI International 2.5% 1/12/2029*	1,334,762	0.02
USD 200,000	Tenet Healthcare 6.75% 15/5/2031	201,500	0.00	USD 225,000	United Airlines 4.375% 15/4/2026	216,560	0.00
USD 2,055,000	Tenneco 8% 17/11/2028	1,866,113	0.03	USD 1,350,000	United Airlines 4.625% 15/4/2029	1,243,816	0.02
USD 225,000	Tennessee Housing Development Agency 3.85% 1/7/2043	214,804	0.00	USD 200,000	United Rentals North America 3.75% 15/1/2032	173,156	0.00
USD 185,000	Tennessee Housing Development Agency 3.95% 1/1/2049	169,474	0.00	USD 325,000	United Rentals North America 4.875% 15/1/2028	313,963	0.00
USD 1,645,000	Texas A&M University 2.836% 15/5/2027	1,560,591	0.02	USD 700,000	United Rentals North America 5.25% 15/1/2030	677,164	0.01
USD 1,920,000	Texas Instruments 5.05% 18/5/2063	1,845,854	0.03	USD 328,000	United Rentals North America 5.5% 15/5/2027	326,372	0.00
USD 2,180,000	Texas Instruments 5.15% 8/2/2054	2,161,989	0.03	USD 1,378,000	United States Treasury Bill 0% 9/5/2024	1,364,137	0.02
USD 849,545	Thornburg Mortgage Trust 2006-3 3.547% 25/6/2046	535,185	0.01	USD 12,592,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	14,113,551	0.21
USD 24,527	Thornburg Mortgage Trust 2007-3 6.99% 25/6/2047	23,951	0.00	USD 3,311,800	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	3,545,749	0.05
USD 967,000	T-Mobile USA 2.05% 15/2/2028	862,746	0.01	USD 7,811,100	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	7,997,446	0.12
USD 1,693,000	T-Mobile USA 2.4% 15/3/2029	1,492,909	0.02	USD 17,644,100	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032*	16,862,982	0.26
USD 1,451,000	T-Mobile USA 2.875% 15/2/2031	1,245,602	0.02	USD 32,084,000	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027*	32,934,057	0.50
USD 5,237,000	T-Mobile USA 3.375% 15/4/2029	4,798,263	0.07	USD 44,953,100	United States Treasury Note/Bond 1.125% 15/2/2031*	36,699,992	0.56
USD 1,088,000	T-Mobile USA 3.5% 15/4/2031	972,815	0.01				
USD 1,644,000	T-Mobile USA 3.75% 15/4/2027*	1,577,688	0.02				
USD 4,149,000	T-Mobile USA 3.875% 15/4/2030	3,856,974	0.06				
USD 370,000	T-Mobile USA 4.75% 1/2/2028	363,716	0.01				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14,976,100	United States Treasury Note/Bond 1.125% 15/5/2040*	9,260,612	0.14	USD 1,142,125	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/11/2025	1,084,681	0.02
USD 13,836,900	United States Treasury Note/Bond 1.375% 15/11/2031*	11,242,752	0.17	USD 2,675,000	US Bancorp 2.215% 27/1/2028	2,453,863	0.04
USD 8,307,500	United States Treasury Note/Bond 1.625% 15/11/2050	4,669,724	0.07	USD 329,000	US Bancorp 5.3% 15/4/2027	303,118	0.01
USD 19,497,900	United States Treasury Note/Bond 1.75% 15/8/2041*	12,998,854	0.20	USD 593,000	US Bancorp 5.384% 23/1/2030*	590,239	0.01
USD 18,594,200	United States Treasury Note/Bond 1.875% 15/2/2041*	12,834,356	0.19	USD 1,926,000	US Bancorp 5.678% 23/1/2035*	1,924,988	0.03
USD 7,143,200	United States Treasury Note/Bond 1.875% 15/2/2051	4,279,502	0.07	USD 1,499,000	US Bancorp 5.836% 12/6/2034	1,514,800	0.02
USD 9,713,500	United States Treasury Note/Bond 2.25% 15/8/2049*	6,438,229	0.10	USD 25,000	US Foods 4.625% 1/6/2030	22,932	0.00
USD 30,851,200	United States Treasury Note/Bond 2.375% 15/5/2029*	28,152,925	0.43	USD 225,000	US Foods 6.875% 15/9/2028	228,734	0.00
USD 13,468,800	United States Treasury Note/Bond 2.375% 15/2/2042*	9,912,984	0.15	USD 800,000	US Foods 7.25% 15/1/2032	826,650	0.01
USD 14,276,700	United States Treasury Note/Bond 2.375% 15/11/2049*	9,724,329	0.15	USD 150,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	149,689	0.00
USD 10,039,000	United States Treasury Note/Bond 2.75% 15/8/2032*	8,970,003	0.14	USD 375,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	373,036	0.01
USD 295,092,400	United States Treasury Note/Bond 2.875% 15/5/2032*	266,989,458	4.05	USD 656,540	Velocity Commercial Capital Loan Trust 2017-2 4.24% 25/11/2047	570,731	0.01
USD 256,204,500	United States Treasury Note/Bond 2.875% 15/5/2052*	193,019,065	2.93	USD 109,684	Velocity Commercial Capital Loan Trust 2017-2 5% 25/11/2047	92,058	0.00
USD 549,100	United States Treasury Note/Bond 3% 15/8/2048	426,389	0.01	USD 103,627	Velocity Commercial Capital Loan Trust 2018-1 4.26% 25/4/2048	90,783	0.00
USD 10,449,600	United States Treasury Note/Bond 3% 15/8/2052*	8,081,704	0.12	USD 75,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	62,953	0.00
USD 33,629,700	United States Treasury Note/Bond 3.25% 15/5/2042*	28,321,200	0.43	USD 1,100,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	1,099,787	0.02
USD 3,010,000	United States Treasury Note/Bond 3.375% 15/5/2033	2,810,411	0.04	USD 590,000	Venture Global LNG 8.125% 1/6/2028	599,720	0.01
USD 3,110,000	United States Treasury Note/Bond 4% 15/2/2034	3,052,417	0.05	GBP 666,000	Verizon Communications 1.125% 3/11/2028	717,643	0.01
USD 14,949,800	United States Treasury Note/Bond 4% 15/11/2052*	14,004,342	0.21	EUR 372,000	Verizon Communications 1.125% 19/9/2035	303,999	0.00
USD 4,701,000	United States Treasury Note/Bond 4.125% 15/2/2054	4,613,958	0.07	USD 2,723,000	Verizon Communications 1.68% 30/10/2030	2,196,951	0.03
USD 100,000	United Wholesale Mortgage 5.5% 15/11/2025	98,492	0.00	USD 2,515,000	Verizon Communications 2.1% 22/3/2028	2,243,885	0.03
USD 725,000	United Wholesale Mortgage 5.5% 15/4/2029	679,172	0.01	USD 2,176,000	Verizon Communications 3.15% 22/3/2030	1,953,563	0.03
USD 25,000	United Wholesale Mortgage 5.75% 15/6/2027	24,390	0.00	USD 967,000	Verizon Communications 3.875% 8/2/2029	918,659	0.01
USD 5,948,000	UnitedHealth 4.25% 15/1/2029	5,802,014	0.09	USD 740,000	Verizon Communications 4.016% 3/12/2029	702,866	0.01
USD 2,820,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	2,928,570	0.04	GBP 164,000	Verizon Communications 4.073% 18/6/2024	206,893	0.00
USD 1,060,000	University of California 5.77% 15/5/2043	1,126,887	0.02	USD 664,000	Verizon Communications 4.125% 16/3/2027	646,015	0.01
USD 1,200,000	Univision Communications 4.5% 1/5/2029	1,051,449	0.02	USD 1,736,000	Viasat 5.625% 15/4/2027	1,633,391	0.02
USD 125,000	Univision Communications 6.625% 1/6/2027	121,220	0.00	USD 1,209,000	VICI Properties 4.95% 15/2/2030	1,149,846	0.02
USD 50,000	Univision Communications 7.375% 30/6/2030	48,324	0.00	USD 3,506,000	VICI Properties / VICI Note 3.5% 15/2/2025	3,392,511	0.05
USD 2,977,000	Univision Communications 8% 15/8/2028	2,977,801	0.05	USD 99,000	VICI Properties / VICI Note 3.75% 15/2/2027	93,067	0.00
				USD 822,000	VICI Properties / VICI Note 3.875% 15/2/2029	748,368	0.01
				USD 967,000	VICI Properties / VICI Note 4.125% 15/8/2030	864,922	0.01

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



# Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 165,000	VICI Properties / VICI Note 4.25% 1/12/2026	157,955	0.00	USD 1,841,603	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 6.331% 25/4/2047	1,517,023	0.02
USD 133,000	VICI Properties / VICI Note 4.5% 1/9/2026	128,265	0.00	USD 3,464,318	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 5.795% 25/9/2036	964,825	0.02
USD 1,579,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,467,794	0.02	USD 4,050,440	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.054% 25/10/2036	3,007,931	0.05
USD 2,108,000	VICI Properties / VICI Note 5.625% 1/5/2024	2,108,431	0.03	USD 2,418,000	Waste Management 1.15% 15/3/2028	2,098,988	0.03
USD 974,000	VICI Properties / VICI Note 5.75% 1/2/2027	969,296	0.02	USD 484,000	Waste Management 4.875% 15/2/2029	484,919	0.01
USD 1,980,000	Vistra Operations 5% 31/7/2027	1,896,781	0.03	USD 891,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	828,111	0.01
USD 2,433,000	Vistra Operations 7.75% 15/10/2031	2,519,447	0.04	GBP 1,600,000	Wells Fargo 2% 28/7/2025	1,935,576	0.03
USD 2,064,000	VMware 1% 15/8/2024	2,019,947	0.03	EUR 2,500,000	Wells Fargo 2% 27/4/2026	2,611,409	0.04
USD 12,980,672	Voyager OPTONE Delaware Trust 3.017% 25/2/2038	3,050,361	0.05	USD 1,451,000	Wells Fargo 2.572% 11/2/2031	1,239,846	0.02
USD 25,000	Walgreens Boots Alliance 3.2% 15/4/2030	21,656	0.00	USD 6,790,000	Wells Fargo 2.879% 30/10/2030	5,959,683	0.09
USD 125,000	Walgreens Boots Alliance 3.45% 1/6/2026	119,199	0.00	GBP 2,300,000	Wells Fargo 3.473% 26/4/2028	2,743,098	0.04
USD 3,900,366	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 6.081% 25/2/2046	3,355,583	0.05	USD 1,000,000	Wells Fargo 3.526% 24/3/2028	949,471	0.01
USD 499,873	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 6.071% 25/6/2046	427,320	0.01	USD 4,008,000	Wells Fargo 3.9% 15/3/2026	3,764,803	0.06
USD 1,481,133	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.831% 25/6/2047	1,179,066	0.02	USD 1,697,000	Wells Fargo 4.808% 25/7/2028	1,669,644	0.03
USD 1,916,000	Warnermedia 6.412% 15/3/2026	1,915,978	0.03	USD 4,274,000	Wells Fargo 5.499% 23/1/2035	4,250,421	0.06
USD 3,630,000	Washington Health Care Facilities Authority 4% 1/10/2045	3,546,232	0.05	USD 4,280,000	Wells Fargo 5.557% 25/7/2034	4,276,181	0.07
USD 693,758	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	479,113	0.01	USD 4,102,000	Wells Fargo 5.574% 25/7/2029*	4,133,111	0.06
USD 283,646	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	214,041	0.00	USD 8,399,000	Wells Fargo 6.303% 23/10/2029	8,735,007	0.13
USD 555,193	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	412,560	0.01	USD 553,716	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	527,991	0.01
USD 2,210,713	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	1,959,892	0.03	USD 2,547,096	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.245% 15/8/2049	63,701	0.00
USD 180,838	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6.85% 25/5/2036	151,675	0.00	USD 433,745	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.944% 15/1/2059	414,523	0.01
USD 791,094	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	656,598	0.01	USD 802,749	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	713,556	0.01
USD 3,838,773	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.279% 25/10/2036	1,202,116	0.02	USD 796,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	695,186	0.01
				USD 910,105	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	816,840	0.01
				USD 1,620,000	Welltower 2.05% 15/1/2029	1,405,719	0.02
				USD 3,496,000	Welltower 2.75% 15/1/2032	2,914,726	0.04
				USD 200,000	Welltower 2.8% 1/6/2031	170,331	0.00
				USD 925,000	Welltower 4.125% 15/3/2029	880,940	0.01
				USD 3,385,000	Welltower 4.25% 15/4/2028	3,276,908	0.05
				USD 275,000	Western Digital 4.75% 15/2/2026	268,269	0.00
				USD 479,888	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	435,092	0.01
				USD 1,250,000	Williams 4.9% 15/3/2029	1,236,168	0.02

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





# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	7,610,250	EUR	12,586,292	BNP Paribas	20/3/2024	(43,274)
AUD	730,931	USD	1,116,328	HSBC Bank	20/3/2024	(1,978)
AUD	10,731,781	USD	16,360,894	JP Morgan	20/3/2024	(48,248)
AUD	900,000	USD	1,383,928	Deutsche Bank	20/3/2024	3,693
AUD	3,952,228	USD	6,009,000	Citigroup	20/3/2024	(28,399)
AUD	600,000	USD	908,243	Royal Bank of Canada	20/3/2024	(6,925)
AUD	400,000	USD	612,066	Goldman Sachs	20/3/2024	(326)
AUD	152,130	USD	232,500	HSBC Bank	21/3/2024	(305)
AUD	5,902,333	NZD	5,530,000	Barclays	20/3/2024	5,845
AUD	3,446,342	CHF	6,037,000	BNP Paribas	20/3/2024	13,663
AUD	918,500	EUR	1,517,348	HSBC Bank	22/3/2024	(6,365)
AUD	2,004,829	USD	3,071,500	Morgan Stanley	22/3/2024	968
AUD	1,233,167	USD	1,880,000	Bank of America	20/3/2024	(5,542)
AUD	250,000	USD	381,788	State Street	20/3/2024	(695)
BRL	232,060	USD	1,145,562	BNY Mellon	2/4/2024	(2,422)
BRL	4,533,500	USD	22,540,199	Goldman Sachs	20/3/2024	(8,790)
BRL	8,700,718	USD	43,343,388	Citigroup	20/3/2024	15
BRL	4,883,683	USD	24,283,625	JP Morgan	20/3/2024	(8,999)
BRL	8,050,000	USD	39,639,810	Morgan Stanley	4/3/2024	(79,014)
BRL	1,980,000	USD	9,801,000	Citigroup	4/3/2024	(9,162)
BRL	657,665	USD	3,261,000	Citigroup	14/3/2024	(2,631)
BRL	10,813,916	USD	53,832,876	Morgan Stanley	20/3/2024	(7,527)
BRL	5,965,670	EUR	32,157,703	Citigroup	20/3/2024	(21,271)
BRL	2,634,000	USD	13,046,202	UBS	4/3/2024	(10,600)
BRL	8,739,000	USD	43,576,761	Deutsche Bank	2/4/2024	(3,665)
CAD	20,953,672	USD	27,970,019	JP Morgan	20/3/2024	(301,336)
CAD	2,400,000	USD	3,219,749	HSBC Bank	20/3/2024	(22,621)
CAD	2,898,688	USD	3,870,000	Bank of America	20/3/2024	(41,180)
CAD	3,750,000	USD	5,021,433	Royal Bank of Canada	20/3/2024	(42,304)
CAD	4,509,000	USD	6,085,877	BNP Paribas	20/3/2024	(15,347)
CAD	1,500,000	USD	2,016,605	Morgan Stanley	20/3/2024	(10,991)
CAD	4,059,000	USD	5,483,018	Goldman Sachs	20/3/2024	(10,482)
CAD	2,550,000	USD	3,442,177	Toronto-Dominion	20/3/2024	(8,387)
CAD	250,000	USD	337,634	UBS	20/3/2024	(700)
CHF	6,594,786	USD	5,775,219	UBS	20/3/2024	(11,672)
CHF	3,650,000	USD	3,157,475	Deutsche Bank	20/3/2024	(50,828)
CHF	1,600,000	USD	1,355,088	Barclays	20/3/2024	(55,350)
CHF	4,450,000	USD	3,848,189	Toronto-Dominion	20/3/2024	(63,489)
CHF	6,500,000	USD	5,632,926	BNP Paribas	20/3/2024	(79,085)
CHF	5,030,724	USD	4,313,304	JP Morgan	20/3/2024	(114,035)
CHF	1,803,773	EUR	1,690,000	UBS	20/3/2024	(31,842)
CHF	2,750,000	USD	2,368,180	Royal Bank of Canada	20/3/2024	(50,537)
CHF	1,000,000	USD	866,441	HSBC Bank	20/3/2024	(12,353)
CHF	1,550,000	USD	1,339,179	Morgan Stanley	20/3/2024	(23,484)
CHF	650,000	USD	563,356	Goldman Sachs	20/3/2024	(7,837)
CHF	6,037,000	AUD	3,444,428	BNP Paribas	20/3/2024	(15,844)
CLP	2,042,529	USD	1,807,025,000	Goldman Sachs	14/3/2024	(178,488)
CLP	1,331,001	USD	1,221,404,000	Citigroup	14/3/2024	(71,060)
CLP	1,559,000	USD	1,509,651,414	BNP Paribas	22/3/2024	(2,413)
CNH	1,049,696	EUR	8,167,160	Standard Chartered Bank	20/3/2024	(4,826)
CNH	3,298,483	USD	23,670,000	Deutsche Bank	20/3/2024	(9,702)
CNH	14,588,854	USD	105,164,000	BNY Mellon	20/3/2024	22,949
CNY	6,499,000	USD	45,428,010	Morgan Stanley	27/1/2025	(21,429)
COP	6,645,764	USD	28,729,637,000	Morgan Stanley	15/8/2024	464,568
COP	3,391,615	USD	14,885,798,000	BNP Paribas	17/5/2024	346,610
COP	3,535,651	USD	15,059,219,560	Barclays	15/8/2024	191,374
COP	8,955,322	USD	38,723,707,440	BNP Paribas	15/8/2024	628,454
COP	495,593	USD	1,963,666,313	Goldman Sachs	20/3/2024	2,244
COP	10,783,427	USD	42,695,247,553	BNY Mellon	20/3/2024	40,850
COP	1,097,326	USD	4,338,523,990	BNY Mellon	14/3/2024	3,768
COP	18,851,113	USD	78,417,937,000	BNP Paribas	23/10/2024	370,836

# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
COP	2,502,000	GBP	12,396,159,000	Citigroup	22/3/2024	(29,422)
COP	9,336,552	USD	38,728,019,000	HSBC Bank	24/2/2025	1,138
COP	2,634,000	USD	10,404,300,000	Citigroup	22/3/2024	2,800
CZK	2,833,887	USD	66,393,235	BNP Paribas	4/3/2024	10,956
CZK	371,437	USD	8,392,291	UBS	4/3/2024	(11,840)
CZK	378,408	EUR	9,400,000	Bank of America	20/3/2024	(8,127)
CZK	756,735	EUR	19,030,000	BNP Paribas	20/3/2024	(6,311)
CZK	375,382	EUR	9,400,000	HSBC Bank	20/3/2024	(4,841)
CZK	379,367	EUR	9,630,000	UBS	20/3/2024	685
CZK	379,012	EUR	9,620,000	JP Morgan	20/3/2024	643
DKK	222,248	USD	1,527,000	Morgan Stanley	20/3/2024	201
EUR	38,315,079	USD	35,385,142	Barclays	20/3/2024	100,589
EUR	8,794,644	GBP	10,200,000	BNP Paribas	20/3/2024	(72,587)
EUR	34,302,726	USD	31,500,000	Société Générale	20/3/2024	(104,939)
EUR	5,497,275,000	JPY	34,586,096	UBS	21/3/2024	668,267
EUR	118,988,446	SEK	10,617,808	JP Morgan	20/3/2024	(11,885)
EUR	938,000,000	JPY	6,131,200	Deutsche Bank	21/3/2024	363,490
EUR	2,484,675,000	JPY	15,981,402	Bank of America	21/3/2024	681,031
EUR	34,025,168	SEK	3,041,084	Citigroup	20/3/2024	1,904
EUR	6,998,788	NOK	614,000	Barclays	14/3/2024	4,721
EUR	1,909,144	USD	1,758,918	Deutsche Bank	20/3/2024	415
EUR	1,057,419	GBP	1,218,000	BNP Paribas	14/3/2024	(18,113)
EUR	84,703,825	SEK	7,643,978	BNP Paribas	20/3/2024	84,385
EUR	1,250,000	USD	1,153,398	Goldman Sachs	20/3/2024	2,179
EUR	53,174,601	USD	49,041,676	JP Morgan	20/3/2024	67,203
EUR	830,000	AUD	511,686	Barclays	20/3/2024	13,525
EUR	495,500,000	HUF	1,277,485	JP Morgan	20/3/2024	20,994
EUR	10,600,000	THB	280,009	Barclays	20/3/2024	8,046
EUR	48,071,731	USD	44,217,180	Morgan Stanley	20/3/2024	(67,612)
EUR	1,554,727	USD	1,415,560	BNY Mellon	14/3/2024	(18,314)
EUR	1,690,000	CHF	1,826,421	HSBC Bank	20/3/2024	56,429
EUR	9,400,000	CZK	380,490	Deutsche Bank	20/3/2024	10,387
EUR	1,574,381	USD	1,451,242	Royal Bank of Canada	20/3/2024	1,151
EUR	48,135,603	USD	44,585,313	BNP Paribas	20/3/2024	268,180
EUR	1,311,579	USD	1,201,928	Morgan Stanley	14/3/2024	(7,036)
EUR	9,400,000	CZK	379,765	HSBC Bank	20/3/2024	9,600
EUR	744,500,000	HUF	1,926,876	Morgan Stanley	20/3/2024	39,606
EUR	739,500,000	HUF	1,907,308	Deutsche Bank	20/3/2024	32,146
EUR	3,751,409	AUD	2,294,845	Citigroup	20/3/2024	41,745
EUR	1,650,000	PLN	373,991	HSBC Bank	20/3/2024	(8,599)
EUR	5,030,000	PLN	1,150,948	Deutsche Bank	20/3/2024	(14,442)
EUR	106,500,000	THB	2,748,321	JP Morgan	20/3/2024	10,291
EUR	21,378,433	AUD	12,911,419	JP Morgan	20/3/2024	57,260
EUR	1,200,000	USD	1,100,373	HSBC Bank	20/3/2024	(5,386)
EUR	1,550,888	USD	1,424,844	Nomura	22/4/2024	(1,837)
EUR	2,678,718	USD	2,449,407	JP Morgan	22/4/2024	(15,791)
EUR	9,774,514	USD	9,010,000	Citigroup	20/3/2024	7,138
EUR	147,000,000	HUF	375,284	Nomura	20/3/2024	2,203
EUR	21,530,000	THB	561,666	HSBC Bank	20/3/2024	8,666
EUR	600,000	USD	554,530	UBS	20/3/2024	2,022
EUR	950,000	USD	876,385	BNY Mellon	20/3/2024	1,442
EUR	21,520,000	THB	563,410	UBS	20/3/2024	10,839
EUR	3,340,000	PLN	768,646	Barclays	20/3/2024	(4,815)
EUR	8,135,490	BRL	1,499,519	Goldman Sachs	20/3/2024	(5,171)
EUR	739,500,000	HUF	1,904,073	Goldman Sachs	20/3/2024	28,632
EUR	8,014,608	BRL	1,486,306	Morgan Stanley	20/3/2024	4,750
EUR	9,400,000	CZK	376,310	Goldman Sachs	20/3/2024	5,848
EUR	234,442,003	HUF	608,000	UBS	14/3/2024	13,296
EUR	5,030,000	PLN	1,159,251	Morgan Stanley	20/3/2024	(5,428)
EUR	8,167,370	CNH	1,049,696	BNP Paribas	20/3/2024	4,797
EUR	25,672,747	BRL	4,774,705	Citigroup	20/3/2024	30,093

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	1,304,593	USD	1,209,000	Citigroup	14/3/2024	7,626
EUR	1,441,000,000	JPY	9,062,129	Goldman Sachs	21/3/2024	170,916
EUR	1,210,000,000	JPY	7,544,441	HSBC Bank	21/3/2024	72,969
EUR	9,975,566	AUD	6,034,000	Morgan Stanley	20/3/2024	36,812
EUR	4,186,778	GBP	4,888,000	UBS	22/3/2024	759
EUR	45,366,839	MXN	2,456,000	Morgan Stanley	22/3/2024	15,337
EUR	22,363,210	PLN	5,144,000	Morgan Stanley	22/3/2024	(34,365)
EUR	1,000,000	USD	924,336	Toronto-Dominion	20/3/2024	3,501
EUR	392,700,000	JPY	2,427,770	Barclays	21/3/2024	1,160
EUR	100,097	USD	92,471	JP Morgan	14/3/2024	268
EUR	50,108,620	SEK	4,486,000	Morgan Stanley	20/3/2024	10,857
EUR	3,300,000	PLN	763,775	UBS	20/3/2024	(51)
EUR	3,300,000	PLN	767,292	Nomura	20/3/2024	3,767
GBP	10,200,000	EUR	8,807,659	Citigroup	20/3/2024	89,083
GBP	2,550,000	USD	2,017,054	Goldman Sachs	20/3/2024	6,375
GBP	19,223,051	USD	15,214,973	BNP Paribas	20/3/2024	60,104
GBP	5,750,000	USD	4,513,140	JP Morgan	20/3/2024	(30,139)
GBP	350,000	USD	275,929	Toronto-Dominion	20/3/2024	(292)
GBP	31,958,862	USD	25,269,455	Barclays	20/3/2024	67,143
GBP	1,300,000	USD	1,026,912	HSBC Bank	20/3/2024	1,488
GBP	6,633,897	USD	5,232,772	Morgan Stanley	20/3/2024	(1,987)
GBP	850,000	USD	677,097	Royal Bank of Canada	20/3/2024	8,139
GBP	3,373,438	USD	2,680,000	BNP Paribas	22/3/2024	23,185
HKD	476,933	USD	3,731,000	Toronto-Dominion	20/3/2024	(51)
HUF	1,311,733	USD	467,305,000	Citigroup	14/3/2024	(22,863)
HUF	492,009	EUR	190,000,000	Nomura	20/3/2024	(10,391)
HUF	3,593,704	USD	1,286,808,955	Nomura	14/3/2024	(44,567)
HUF	2,825,704	EUR	1,098,500,000	JP Morgan	20/3/2024	(39,572)
HUF	262,216	EUR	102,000,000	Société Générale	20/3/2024	(3,499)
HUF	2,274,652	EUR	880,500,000	BNP Paribas	20/3/2024	(42,267)
HUF	379,677	EUR	146,000,000	Goldman Sachs	20/3/2024	(9,729)
HUF	1,130,776	EUR	441,500,000	Citigroup	20/3/2024	(10,577)
HUF	761,372	EUR	297,500,000	Morgan Stanley	20/3/2024	(6,487)
HUF	612,000	EUR	238,416,840	UBS	14/3/2024	(6,674)
HUF	389,139	EUR	150,500,000	Barclays	20/3/2024	(7,597)
HUF	752,890	EUR	294,500,000	Deutsche Bank	20/3/2024	(5,549)
HUF	1,825,000	EUR	713,710,817	JP Morgan	22/3/2024	(14,393)
HUF	2,733,000	USD	991,094,874	Deutsche Bank	22/3/2024	(1,427)
IDR	2,670,740	USD	41,535,722,500	Citigroup	14/3/2024	(28,657)
IDR	3,748,575	USD	58,343,191,818	Citigroup	20/3/2024	(38,189)
IDR	2,967,127	USD	46,575,000,000	Goldman Sachs	21/3/2024	(5,249)
IDR	6,218,147	USD	97,282,909,815	Morgan Stanley	20/3/2024	(31,356)
IDR	882,732	USD	13,765,328,224	Deutsche Bank	14/3/2024	(7,121)
IDR	5,246,000	USD	82,084,162,000	Citigroup	22/3/2024	(26,136)
IDR	2,001,000	USD	31,349,352,843	RBS	22/3/2024	(7,444)
INR	2,840,794	USD	237,533,000	JP Morgan	14/3/2024	22,804
INR	6,218,147	USD	516,479,290	Morgan Stanley	20/3/2024	6,829
INR	4,186,000	USD	347,887,995	Citigroup	22/3/2024	6,661
INR	411,089	USD	34,100,000	BNP Paribas	20/3/2024	(91)
JPY	13,873,839	USD	1,987,898,475	Barclays	21/3/2024	(536,936)
JPY	42,358,506	EUR	6,627,000,000	Barclays	21/3/2024	(1,527,306)
JPY	5,533,961	USD	793,000,000	Société Générale	21/3/2024	(213,687)
JPY	29,175,772	USD	4,261,985,000	HSBC Bank	21/3/2024	(581,918)
JPY	22,917,603	USD	3,256,188,959	Deutsche Bank	21/3/2024	(1,071,680)
JPY	7,428,644	EUR	1,151,837,352	Goldman Sachs	21/3/2024	(337,465)
JPY	16,649,499	USD	2,374,872,687	Goldman Sachs	21/3/2024	(716,368)
JPY	16,429,800	USD	2,393,102,763	JP Morgan	21/3/2024	(374,362)
JPY	459,332	EUR	71,805,566	BNP Paribas	21/3/2024	(16,945)
JPY	8,645,000	USD	1,217,494,413	Citigroup	21/3/2024	(476,773)
JPY	4,244,845	USD	610,543,095	BNP Paribas	21/3/2024	(148,682)
JPY	3,800,000	USD	555,400,328	Toronto-Dominion	21/3/2024	(73,794)

# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	5,200,000	USD	764,278,655	UBS	21/3/2024	(72,419)
JPY	750,000	USD	109,920,425	Royal Bank of Canada	21/3/2024	(12,539)
JPY	17,625,005	EUR	2,800,700,000	UBS	21/3/2024	(345,245)
JPY	4,946,505	EUR	788,950,000	JP Morgan	21/3/2024	(77,263)
JPY	19,587,438	USD	2,881,000,000	Morgan Stanley	21/3/2024	(258,674)
JPY	4,541,000	NZD	414,062,139	Morgan Stanley	21/3/2024	4,277
JPY	4,541,000	NZD	414,128,846	JP Morgan	21/3/2024	4,725
JPY	5,777,000	USD	864,241,857	Morgan Stanley	22/3/2024	22,180
JPY	668,000	USD	100,027,322	UBS	22/3/2024	3,197
JPY	4,095,752	EUR	666,260,000	Bank of America	21/3/2024	23,258
KRW	2,703,124	USD	3,470,000,000	Citibank	20/6/2024	(86,419)
KRW	3,999,760	USD	5,227,228,000	Citigroup	14/3/2024	(74,336)
KRW	459,738	USD	600,975,490	Morgan Stanley	20/3/2024	(8,437)
KRW	2,006,000	USD	2,668,621,920	Deutsche Bank	22/3/2024	(2,018)
MXN	302,517	USD	5,368,983	Deutsche Bank	20/3/2024	11,348
MXN	10,994,358	USD	189,297,734	Morgan Stanley	20/3/2024	71,795
MXN	1,326,800	USD	22,744,000	Goldman Sachs	14/3/2024	4,107
MXN	12,273,000	USD	210,304,534	Goldman Sachs	22/3/2024	17,134
MXN	10,069,509	USD	172,730,000	JP Morgan	20/3/2024	28,111
MYR	4,854,205	USD	22,579,334	Barclays	14/3/2024	(94,991)
MYR	1,122,438	USD	5,340,000	Barclays	21/3/2024	3,307
MYR	5,098,000	USD	24,377,616	Barclays	22/3/2024	41,265
MYR	1,326,870	USD	6,350,000	Goldman Sachs	21/3/2024	11,798
NOK	3,092,346	USD	33,542,000	RBS	20/3/2024	79,374
NOK	562,619	EUR	6,624,198	Barclays	14/3/2024	15,631
NOK	5,707,860	SEK	6,000,000	Bank of America	20/3/2024	13,831
NOK	51,381	EUR	605,069	Citigroup	14/3/2024	1,438
NOK	3,594,449	USD	37,600,351	JP Morgan	20/3/2024	(38,973)
NOK	5,556,522	SEK	5,740,000	UBS	20/3/2024	3,922
NOK	2,164,666	USD	23,010,363	Deutsche Bank	20/3/2024	11,186
NOK	1,218,000	EUR	13,709,321	BNP Paribas	14/3/2024	(25,842)
NOK	1,950,000	USD	20,189,555	Goldman Sachs	20/3/2024	(40,882)
NOK	2,900,000	USD	30,520,086	Toronto-Dominion	20/3/2024	(14,032)
NOK	600,000	USD	6,286,215	Morgan Stanley	20/3/2024	(5,578)
NOK	100,000	USD	1,038,991	UBS	20/3/2024	(1,753)
NOK	9,762,376	SEK	9,870,000	Morgan Stanley	20/3/2024	(13,415)
NOK	350,000	USD	3,657,277	Royal Bank of Canada	20/3/2024	(4,169)
NOK	17,761,505	SEK	17,970,000	JP Morgan	20/3/2024	(23,206)
NOK	250,000	USD	2,625,121	Bank of America	20/3/2024	(1,769)
NOK	2,842,032	SEK	2,880,000	BNP Paribas	20/3/2024	(3,278)
NOK	5,901,629	SEK	5,960,000	Barclays	20/3/2024	(8,742)
NOK	2,937,378	SEK	2,980,000	Goldman Sachs	20/3/2024	(3,068)
NOK	650,000	USD	6,873,301	BNP Paribas	20/3/2024	(64)
NOK	1,835,000	EUR	20,845,954	RBS	22/3/2024	(21,032)
NZD	12,317,142	USD	19,977,623	JP Morgan	20/3/2024	(114,622)
NZD	5,004,654	USD	8,167,682	Goldman Sachs	20/3/2024	(15,757)
NZD	900,000	USD	1,455,371	BNP Paribas	20/3/2024	(11,046)
NZD	5,000,000	USD	8,119,617	Toronto-Dominion	20/3/2024	(40,462)
NZD	600,000	USD	956,906	UBS	20/3/2024	(15,513)
NZD	3,760,000	AUD	4,030,318	Barclays	20/3/2024	6,507
NZD	1,350,000	AUD	1,458,221	Standard Chartered Bank	20/3/2024	9,156
NZD	840,000	AUD	904,188	JP Morgan	20/3/2024	3,773
NZD	560,000	AUD	601,391	Morgan Stanley	20/3/2024	1,660
NZD	1,450,000	USD	2,396,315	Deutsche Bank	20/3/2024	13,692
NZD	900,000	USD	1,470,413	Royal Bank of Canada	20/3/2024	(1,857)
NZD	2,350,000	USD	3,852,630	HSBC Bank	20/3/2024	3,222
NZD	1,620,395	USD	2,650,000	HSBC Bank	20/6/2024	(1,927)
NZD	800,000	USD	1,314,030	Morgan Stanley	20/3/2024	2,622
NZD	870,000	AUD	925,115	Royal Bank of Canada	20/3/2024	(3,034)
NZD	413,049,360	JPY	4,541,000	BNP Paribas	21/3/2024	2,518
NZD	413,047,089	JPY	4,541,000	JP Morgan	21/3/2024	2,533

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NZD	3,050,000	AUD	3,243,623	Goldman Sachs	20/3/2024	(10,390)
NZD	3,050,000	USD	4,999,666	Barclays	20/3/2024	3,843
PEN	1,311,514	USD	4,989,000	Citigroup	14/3/2024	7,921
PEN	656,000	USD	2,533,144	Goldman Sachs	22/3/2024	13,917
PEN	1,331,000	USD	5,114,634	Deutsche Bank	22/3/2024	21,620
PEN	676,731	USD	2,600,000	Deutsche Bank	14/3/2024	10,888
PLN	755,763	EUR	3,300,000	JP Morgan	20/3/2024	8,750
PLN	378,787	EUR	1,650,000	Morgan Stanley	20/3/2024	3,391
PLN	6,861,826	USD	27,660,482	UBS	14/3/2024	89,388
PLN	379,357	EUR	1,650,000	HSBC Bank	20/3/2024	2,773
PLN	966,746	EUR	4,200,000	Goldman Sachs	20/3/2024	5,853
PLN	979,157	EUR	4,250,000	State Street	20/3/2024	4,943
PLN	10,234,000	USD	41,269,045	UBS	22/3/2024	135,995
PLN	2,631,000	USD	10,463,224	BNP Paribas	22/3/2024	(1,824)
PLN	1,316,205	USD	5,234,000	BNP Paribas	14/3/2024	(875)
PLN	763,789	EUR	3,300,000	Deutsche Bank	20/3/2024	36
PLN	765,404	EUR	3,300,000	Barclays	20/3/2024	(1,717)
RON	1,289,823	USD	5,965,000	Deutsche Bank	14/3/2024	11,586
SEK	4,563,638	USD	47,175,719	BNP Paribas	20/3/2024	11,283
SEK	3,000,000	NOK	2,909,682	Deutsche Bank	20/3/2024	(1,509)
SEK	13,000,000	NOK	12,759,677	UBS	20/3/2024	8,110
SEK	7,782,703	USD	80,816,386	JP Morgan	20/3/2024	54,562
SEK	2,924,429	USD	30,024,050	Barclays	20/3/2024	(12,812)
SEK	6,082,056	EUR	67,967,706	JP Morgan	20/3/2024	(11,699)
SEK	17,762,881	EUR	198,314,072	BNP Paribas	20/3/2024	(52,425)
SEK	1,142,125	USD	11,875,387	Morgan Stanley	20/3/2024	9,504
SEK	3,800,000	USD	39,123,056	Toronto-Dominion	20/3/2024	(5,995)
SEK	32,110,000	NOK	31,872,167	JP Morgan	20/3/2024	54,532
SEK	9,420,000	NOK	9,328,183	Standard Chartered Bank	20/3/2024	13,860
SEK	3,450,000	USD	35,877,505	Deutsche Bank	20/3/2024	29,263
SEK	4,250,000	USD	44,127,620	Goldman Sachs	20/3/2024	29,327
SEK	2,400,000	USD	25,110,574	UBS	20/3/2024	35,128
SEK	5,890,000	NOK	5,843,987	Morgan Stanley	20/3/2024	9,771
SEK	2,920,000	NOK	2,898,107	Goldman Sachs	20/3/2024	4,933
SEK	2,988,158	USD	31,265,000	HSBC Bank	20/3/2024	43,802
SEK	5,210,000	NOK	5,169,783	Royal Bank of Canada	20/3/2024	8,690
SEK	1,943,933	EUR	21,735,207	Morgan Stanley	20/3/2024	(2,622)
SGD	699,501	USD	938,000	BNP Paribas	21/3/2024	(629)
SGD	1,316,947	USD	1,764,000	Toronto-Dominion	20/6/2024	2,777
THB	6,076,141	EUR	229,419,894	Citigroup	20/3/2024	(191,280)
THB	676,919	EUR	25,700,000	JP Morgan	20/3/2024	(17,366)
THB	1,005,929	EUR	38,550,000	HSBC Bank	20/3/2024	(15,792)
THB	8,233,410	USD	292,129,620	Barclays	14/3/2024	(81,404)
THB	2,511,457	EUR	95,900,000	Barclays	20/3/2024	(49,086)
THB	42,335	USD	1,500,000	Citigroup	21/3/2024	(453)
THB	3,484,000	USD	125,528,520	Morgan Stanley	22/3/2024	21,251
TRY	3,766,788	USD	146,467,062	Goldman Sachs	4/12/2024	(267,022)
TRY	1,575,261	USD	63,070,938	Barclays	4/12/2024	(68,208)
TWD	2,731,843	USD	82,600,000	BNP Paribas	20/6/2024	(96,822)
TWD	92,770	USD	2,900,000	Royal Bank of Canada	21/3/2024	(980)
USD	148,482,393	CZK	6,571,320	Bank of America	4/3/2024	209,087
USD	191,930,990	CZK	8,413,926	HSBC Bank	4/3/2024	189,990
USD	88,401,570	BRL	16,938,130	BNY Mellon	2/4/2024	(782,721)
USD	1,790,850,000	COP	416,904	Barclays	15/8/2024	(26,315)
USD	82,600,000	TWD	2,691,430	Bank of America	20/6/2024	56,409
USD	148,078,248	CZK	6,545,950	BNP Paribas	4/3/2024	201,034
USD	10,611,474	EUR	11,623,216	Royal Bank of Canada	20/3/2024	102,932
USD	3,870,000	CAD	2,852,865	Barclays	20/3/2024	(4,642)
USD	32,337,000	SEK	3,112,773	RBS	20/3/2024	(23,145)
USD	30,920,000	EUR	33,375,339	Société Générale	20/3/2024	(192,776)
USD	847,628,201	EUR	929,998,955	UBS	20/3/2024	9,776,415



# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,172,099,184	JPY	8,107,220	HSBC Bank	21/3/2024	243,552
USD	544,930	EUR	588,618	RBS	14/3/2024	(2,835)
USD	2,076,966	EUR	2,243,471	UBS	14/3/2024	(10,816)
USD	8,617,934	EUR	9,306,348	Barclays	14/3/2024	(47,343)
USD	1,196,128,000	CLP	1,309,271	Citigroup	14/3/2024	75,403
USD	114,603,797	CZK	5,050,152	Barclays	14/3/2024	140,210
USD	132,838,306	ZAR	6,919,650	State Street	14/3/2024	4,266
USD	50,441,038	MXN	2,853,587	Barclays	14/3/2024	(98,063)
USD	39,898,422	BRL	7,977,145	Goldman Sachs	14/3/2024	(37,222)
USD	3,431,459	PLN	850,867	Citigroup	14/3/2024	(11,476)
USD	30,231,166,778	COP	7,442,185	Citigroup	14/3/2024	(230,319)
USD	124,264,515,495	IDR	7,922,407	UBS	14/3/2024	17,955
USD	28,737,389	EUR	31,037,055	BNP Paribas	20/3/2024	(161,521)
USD	4,869,013,983	JPY	33,946,092	Morgan Stanley	21/3/2024	1,279,651
USD	13,421,647	PLN	3,339,230	HSBC Bank	14/3/2024	(33,696)
USD	23,603,204	SEK	2,249,850	BNP Paribas	20/3/2024	(39,099)
USD	52,607,225	SEK	5,099,637	Goldman Sachs	20/3/2024	(2,010)
USD	25,509,293	NOK	2,403,139	Goldman Sachs	20/3/2024	(9,012)
USD	62,225,501,476	COP	15,250,414	Toronto-Dominion	20/3/2024	(525,256)
USD	6,720,954,555	JPY	47,407,882	Goldman Sachs	21/3/2024	2,316,686
USD	61,207,475	EUR	66,275,149	Deutsche Bank	20/3/2024	(174,384)
USD	7,130,205	GBP	8,949,282	Deutsche Bank	20/3/2024	(87,397)
USD	230,130,189,745	IDR	14,733,707	Morgan Stanley	20/3/2024	98,378
USD	213,115,918	MXN	12,093,632	Toronto-Dominion	20/3/2024	(364,908)
USD	113,226,058	CNH	15,838,348	JP Morgan	20/3/2024	106,379
USD	2,590,826,388	INR	31,029,719	Bank of America	20/3/2024	(196,764)
USD	20,264,939	EUR	22,030,830	Barclays	20/3/2024	30,319
USD	62,225,501,477	COP	15,258,828	Goldman Sachs	20/3/2024	(516,841)
USD	120,869,011	CNH	17,025,963	UBS	20/3/2024	232,058
USD	30,607,525	EUR	33,336,115	Morgan Stanley	20/3/2024	107,238
USD	47,794,778,725	COP	11,977,479	BNY Mellon	20/3/2024	(139,654)
USD	129,283,547	ZAR	6,821,010	JP Morgan	20/3/2024	94,176
USD	5,306,986	MXN	302,517	Goldman Sachs	20/3/2024	(7,724)
USD	5,027,709,458	JPY	34,468,628	JP Morgan	21/3/2024	757,340
USD	6,000,000	NOK	574,648	Morgan Stanley	20/3/2024	7,290
USD	951,181,749	JPY	6,799,352	BNY Mellon	21/3/2024	417,829
USD	11,991,778	NZD	7,412,149	JP Morgan	20/3/2024	87,458
USD	15,773,878	CAD	11,755,672	BNP Paribas	20/3/2024	108,650
USD	8,000,000,000	KRW	6,183,490	Goldman Sachs	20/3/2024	175,916
USD	8,150,722	CAD	6,107,000	HSBC Bank	20/3/2024	88,719
USD	44,832,222	NOK	4,293,050	JP Morgan	20/3/2024	53,731
USD	315,124,000	GBP	399,396,666	State Street	20/3/2024	14,769
USD	38,325,411	EUR	41,699,326	Citigroup	20/3/2024	91,573
USD	10,000,000	MXN	572,707	Barclays	20/3/2024	(11,883)
USD	5,171,203,000	JPY	36,645,291	State Street	21/3/2024	1,951,449
USD	471,902,560	EUR	517,050,947	Toronto-Dominion	20/3/2024	4,732,726
USD	191,096,887	ZAR	10,153,704	Citigroup	20/3/2024	210,618
USD	13,757,000	AUD	9,258,463	Morgan Stanley	20/3/2024	275,252
USD	11,700,000	NOK	1,140,518	Barclays	20/3/2024	34,170
USD	3,120,000	EUR	3,426,933	HSBC Bank	21/3/2024	39,584
USD	1,441,971,317	JPY	10,019,687	BNP Paribas	21/3/2024	345,434
USD	134,283,340	JPY	957,703	Royal Bank of Canada	21/3/2024	56,790
USD	9,555,000	BRL	1,947,865	JP Morgan	24/2024	32,484
USD	2,972,000	AUD	2,020,740	Goldman Sachs	14/3/2024	80,429
USD	2,642,945	AUD	1,750,000	Goldman Sachs	20/3/2024	24,179
USD	3,090,927	CHF	3,550,000	Goldman Sachs	20/3/2024	26,684
USD	2,558,494	CAD	1,900,000	Goldman Sachs	20/3/2024	10,874
USD	9,700,000	MXN	561,804	JP Morgan	20/3/2024	(5,248)
USD	25,315,000	ZAR	1,337,507	Citigroup	14/3/2024	19,642
USD	5,009,422	GBP	6,324,514	HSBC Bank	20/3/2024	(24,328)
USD	33,192,574	EUR	36,122,814	JP Morgan	20/3/2024	87,494

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	26,347,485	NOK	2,548,221	BNP Paribas	20/3/2024	56,811
USD	2,412,976	CHF	2,800,000	BNP Paribas	20/3/2024	49,474
USD	9,368,322	GBP	11,873,094	JP Morgan	20/3/2024	(130)
USD	2,031,267,469	JPY	14,180,901	Deutsche Bank	21/3/2024	553,034
USD	23,412,666	NOK	2,250,000	Toronto-Dominion	20/3/2024	36,106
USD	4,572,410	GBP	5,800,000	Toronto-Dominion	20/3/2024	5,019
USD	3,290,905	CHF	3,850,000	Toronto-Dominion	20/3/2024	98,731
USD	8,043,132	CAD	6,000,000	Toronto-Dominion	20/3/2024	61,161
USD	1,513,530,665	JPY	10,445,498	Toronto-Dominion	21/3/2024	291,150
USD	7,900,000	ZAR	419,415	UBS	20/3/2024	8,365
USD	114,905,957	ZAR	6,068,000	BNP Paribas	20/3/2024	89,255
USD	42,628,227	BRL	8,639,981	Citigroup	20/3/2024	82,809
USD	4,965,434	CAD	3,700,000	UBS	20/3/2024	33,653
USD	1,655,553	GBP	2,100,000	UBS	20/3/2024	1,785
USD	5,191,982,000	COP	1,319,772	BNP Paribas	14/3/2024	2,075
USD	22,649,000	MXN	1,325,782	Goldman Sachs	14/3/2024	435
USD	3,470,000,000	KRW	2,653,514	Morgan Stanley	20/6/2024	36,809
USD	23,600,000	ZAR	1,261,335	Barclays	20/3/2024	33,388
USD	2,400,000	EUR	2,635,787	Nomura	20/3/2024	30,241
USD	4,420,000	AUD	2,965,550	Bank of America	20/3/2024	79,326
USD	3,794,464	AUD	2,486,851	Citigroup	20/3/2024	9,096
USD	13,274,737	NZD	8,150,000	Deutsche Bank	20/3/2024	41,667
USD	114,130,734	SEK	11,001,000	JP Morgan	20/3/2024	(66,962)
USD	2,881,354	NZD	1,790,622	Barclays	20/3/2024	30,664
USD	18,552,584	AUD	12,256,214	JP Morgan	20/3/2024	141,528
USD	14,129,358,336	COP	3,552,545	Citigroup	20/3/2024	(29,589)
USD	241,361,303,947	IDR	15,485,776	Bank of America	19/4/2024	150,157
USD	59,224,000	EUR	64,894,445	State Street	20/3/2024	598,260
USD	2,532,985	SGD	1,894,995	State Street	20/3/2024	7,843
USD	6,148,012,656	COP	1,548,744	BNY Mellon	14/3/2024	(11,587)
USD	35,211,847	SEK	3,400,000	Deutsche Bank	20/3/2024	(14,712)
USD	8,252,710	NZD	5,089,320	BNP Paribas	20/3/2024	48,487
USD	1,696,158	GBP	2,150,000	BNP Paribas	20/3/2024	322
USD	893,827	AUD	600,000	BNP Paribas	20/3/2024	16,338
USD	37,941,000	JPY	264,507	RBS	21/3/2024	9,959
USD	3,779,506	CAD	2,800,000	Deutsche Bank	20/3/2024	9,311
USD	6,318,658	NOK	600,000	Deutsche Bank	20/3/2024	2,510
USD	1,649,594,000	JPY	11,246,966	UBS	21/3/2024	179,764
USD	265,573,825	PHP	4,757,682	Citigroup	20/3/2024	29,593
USD	879,329	EUR	956,832	BNY Mellon	14/3/2024	2,429
USD	951,166	GBP	1,200,000	Goldman Sachs	20/3/2024	(5,488)
USD	2,737,711	EUR	2,964,433	Goldman Sachs	20/3/2024	(7,746)
USD	2,359,114	NZD	1,450,000	Goldman Sachs	20/3/2024	9,031
USD	15,447,184	EUR	16,839,991	Deutsche Bank	22/4/2024	46,241
USD	17,183,655	SEK	1,650,000	Toronto-Dominion	20/3/2024	(16,406)
USD	3,663,240	AUD	2,400,000	Toronto-Dominion	20/3/2024	7,934
USD	23,738,823	SEK	2,281,000	Nomura	20/3/2024	(21,100)
USD	2,221,760	CAD	1,650,000	Royal Bank of Canada	20/3/2024	9,510
USD	864,639	GBP	1,100,000	Royal Bank of Canada	20/3/2024	4,174
USD	1,909,988	AUD	1,250,000	Royal Bank of Canada	20/3/2024	2,793
USD	525,293,942	JPY	3,553,600	Citigroup	21/3/2024	29,379
USD	4,419,733	AUD	2,900,000	HSBC Bank	20/3/2024	13,951
USD	777,348	CHF	900,000	BNY Mellon	20/3/2024	13,909
USD	2,327,476	NZD	1,436,224	Morgan Stanley	20/3/2024	14,579
USD	8,875,780	CHF	10,200,724	JP Morgan	20/3/2024	83,313
USD	45,538,493	CNH	6,499,000	Morgan Stanley	27/1/2025	32,429
USD	4,807,498,893	JPY	32,744,905	Bank of America	21/3/2024	491,172
USD	4,192,084	SEK	400,000	HSBC Bank	20/3/2024	(6,532)
USD	8,415,328	NOK	800,000	HSBC Bank	20/3/2024	4,250
USD	78,417,937,000	COP	19,562,914	BNP Paribas	20/3/2024	(317,929)
USD	13,063,308	GBP	16,519,686	Morgan Stanley	20/3/2024	(36,491)

# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	6,206,498	CHF	7,187,458	Barclays	20/3/2024	112,734
USD	15,064,452	BRL	3,044,000	JP Morgan	20/3/2024	19,968
USD	225,029	CHF	256,542	HSBC Bank	20/3/2024	34
USD	25,890,000	TWD	832,690	BNP Paribas	21/3/2024	13,221
USD	46,575,000,000	IDR	2,940,341	BNP Paribas	21/3/2024	(21,538)
USD	1,155,350,000	KRW	867,640	Standard Chartered Bank	21/3/2024	37
USD	1,713,000	SGD	1,281,937	HSBC Bank	21/3/2024	5,640
USD	232,500	AUD	153,095	JP Morgan	21/3/2024	1,269
USD	118,100,000	THB	3,316,950	BNP Paribas	21/3/2024	19,405
USD	109,615,000	INR	1,316,333	BNP Paribas	21/3/2024	(4,773)
USD	905,166	EUR	983,118	Royal Bank of Canada	14/3/2024	672
USD	43,119,803	CNY	6,087,358	Citigroup	29/4/2024	12,721
USD	15,675,000	MYR	3,320,271	Goldman Sachs	21/3/2024	15,765
USD	6,435,929	BRL	1,307,000	Morgan Stanley	4/3/2024	12,829
USD	4,011,839	NZD	2,450,000	UBS	20/3/2024	(469)
USD	1,593,280	AUD	1,050,000	UBS	20/3/2024	9,601
USD	1,074,024	CHF	1,250,000	UBS	20/3/2024	25,731
USD	1,044,266	NOK	100,000	RBS	20/3/2024	1,255
USD	615,129,000	CLP	657,189	Morgan Stanley	14/3/2024	22,652
USD	10,885,361	SEK	1,050,000	UBS	20/3/2024	(5,621)
USD	11,516,104	NOK	1,100,000	UBS	20/3/2024	11,040
USD	1,872,035	NZD	1,150,000	HSBC Bank	20/3/2024	6,544
USD	3,071,547	EUR	3,341,916	JP Morgan	14/3/2024	8,134
USD	85,536,048	ZAR	4,567,415	Deutsche Bank	20/3/2024	116,834
USD	44,145,278	PEN	11,587,681	Citigroup	5/4/2024	(86,374)
USD	8,739,000	PEN	2,294,922	Citigroup	14/3/2024	(16,271)
USD	5,621,945	CAD	4,159,000	JP Morgan	20/3/2024	7,903
USD	2,247,378	EUR	2,449,095	Morgan Stanley	5/4/2024	7,622
USD	209,361,319	ZAR	11,200,756	Deutsche Bank	5/4/2024	322,487
USD	19,000,000	CNH	2,650,834	Deutsche Bank	20/3/2024	10,916
USD	13,158,068	BRL	2,618,000	Goldman Sachs	4/3/2024	(27,895)
USD	235,450,000	HUF	651,638	UBS	14/3/2024	2,246
USD	564,037	CHF	650,000	Deutsche Bank	20/3/2024	7,060
USD	9,700,000	MXN	563,367	Morgan Stanley	20/3/2024	(3,685)
USD	14,830,377	BRL	2,973,390	Morgan Stanley	20/3/2024	(3,654)
USD	3,104,000	CAD	2,302,544	BNY Mellon	20/3/2024	10,631
USD	140,000,000	JPY	950,694	JP Morgan	20/6/2024	(1,984)
USD	137,600,000	PHP	2,450,797	Standard Chartered Bank	20/6/2024	821
USD	81,000,000	INR	970,816	Bank of America	20/6/2024	(2,183)
USD	3,150,000,000	KRW	2,392,163	JP Morgan	20/6/2024	16,768
USD	94,437,000	THB	2,630,676	Citigroup	14/3/2024	(4,631)
USD	26,967,624	CHF	31,090,738	Morgan Stanley	20/3/2024	350,620
USD	1,831,998	EUR	1,975,289	JP Morgan	5/4/2024	(14,931)
USD	1,440,500,000	JPY	9,798,986	Barclays	21/3/2024	134,605
USD	2,556,988	CAD	1,900,000	Morgan Stanley	20/3/2024	11,987
USD	629,741,000	CLP	649,888	Société Générale	14/3/2024	277
USD	3,162,906	NZD	1,950,000	Toronto-Dominion	20/3/2024	18,067
USD	73,670,672,010	IDR	4,720,058	HSBC Bank	19/4/2024	39,170
USD	34,157,718	ZAR	1,810,348	BNY Mellon	20/3/2024	33,066
USD	299,500,000	THB	8,307,906	Bank of America	20/3/2024	(53,930)
USD	14,885,798,000	COP	3,776,923	Société Générale	21/3/2024	3,687
USD	97,363,410,500	COP	24,699,119	Citigroup	22/3/2024	23,955
USD	174,501,776	TWD	5,573,000	Citigroup	22/3/2024	49,516
USD	67,095,033	MXN	3,918,000	Goldman Sachs	22/3/2024	(3,014)
USD	21,066,885	NOK	2,000,000	HSBC Bank	22/3/2024	7,819
USD	6,994,000	EUR	7,541,418	Deutsche Bank	22/3/2024	(52,203)
USD	28,276,464	CNH	3,924,000	State Street	22/3/2024	(5,355)
USD	61,463,198	CZK	2,598,000	Bank of America	22/3/2024	(34,975)
USD	2,385,967	ZAR	126,000	UBS	22/3/2024	1,876
USD	49,578,932	PLN	12,295,655	Deutsche Bank	22/3/2024	(162,430)
USD	1,005,438,898	MXN	58,371,247	Barclays	22/4/2024	(85,913)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	20,925,507	TWD	668,000	Royal Bank of Canada	22/3/2024	5,647
USD	780,000	SGD	582,324	Goldman Sachs	20/6/2024	(1,227)
USD	23,100,000	TWD	741,692	Citigroup	20/6/2024	4,779
USD	4,412,000,000	KRW	3,318,790	BNP Paribas	20/6/2024	(8,270)
USD	138,730,000	PHP	2,470,924	Citigroup	20/6/2024	827
USD	192,900,000	INR	2,312,395	Goldman Sachs	20/6/2024	(4,784)
USD	317,030,000	THB	8,825,442	JP Morgan	20/6/2024	(95,519)
USD	10,480,000	MYR	2,196,236	Barclays	20/6/2024	(25,836)
USD	31,341,681,009	IDR	2,001,000	RBS	14/3/2024	7,359
USD	38,728,019,000	COP	9,809,528	HSBC Bank	22/3/2024	(5,455)
USD	1,215,000	EUR	1,318,568	Citigroup	14/3/2024	(163)
USD	1,822,000	EUR	1,977,929	Citigroup	22/3/2024	(277)
USD	6,325,000	EUR	6,865,724	Bank of America	20/3/2024	(975)
USD	4,486,000	NZD	2,779,043	Citigroup	20/3/2024	38,952
USD	3,043,000	EUR	3,296,393	Morgan Stanley	22/3/2024	(7,495)
USD	2,894,354	CHF	3,293,000	Morgan Stanley	22/3/2024	(6,974)
USD	2,601,000	GBP	3,292,616	Morgan Stanley	22/3/2024	(3,882)
USD	493,923,820	JPY	3,293,000	BNP Paribas	22/3/2024	(21,296)
USD	977,000	EUR	1,061,795	JP Morgan	20/5/2024	(1,590)
USD	901,455,600	JPY	6,000,000	UBS	22/3/2024	(48,889)
USD	9,080,000	EUR	9,851,755	HSBC Bank	20/3/2024	(5,894)
USD	413,706,104	CZK	17,720,642	Citigroup	4/6/2024	(2,665)
USD	1,446,613	CHF	1,650,000	Royal Bank of Canada	20/3/2024	1,021
USD	613,689	CHF	700,000	Citigroup	20/3/2024	462
USD	648,910	AUD	422,953	Standard Chartered Bank	20/5/2024	(1,564)
USD	999,349	AUD	650,000	Deutsche Bank	20/3/2024	(2,567)
ZAR	2,598,849	USD	50,074,057	Goldman Sachs	20/3/2024	6,586
ZAR	8,178,036	USD	157,086,985	Deutsche Bank	20/3/2024	(4,542)
ZAR	8,798,735	USD	165,359,808	BNP Paribas	20/3/2024	(194,792)
ZAR	557,198	USD	10,500,000	HSBC Bank	20/3/2024	(10,866)
ZAR	8,497,508	USD	161,103,530	JP Morgan	20/3/2024	(115,026)
ZAR	1,558,168	USD	30,048,096	Morgan Stanley	20/3/2024	5,284
ZAR	9,063,415	USD	170,997,821	Citigroup	20/3/2024	(166,116)
ZAR	2,822,000	EUR	57,634,876	BNP Paribas	22/3/2024	(65,622)
ZAR	3,293,000	USD	63,075,769	Goldman Sachs	22/3/2024	(11,632)
ZAR	1,316,630	USD	25,229,000	BNP Paribas	14/3/2024	(3,242)
ZAR	1,977,000	USD	37,908,777	BNP Paribas	22/3/2024	(4,885)
ZAR	3,668,712	USD	70,851,000	State Street	20/3/2024	17,783
Net unrealised appreciation						19,834,491
<b>AUD Hedged Share Class</b>						
AUD	12,661,266	USD	19,451,947	BNY Mellon	15/3/2024	38,606
USD	214,196	AUD	139,083	BNY Mellon	15/3/2024	(762)
Net unrealised appreciation						37,844
<b>CAD Hedged Share Class</b>						
CAD	478,424,885	USD	645,034,359	BNY Mellon	15/3/2024	(2,185,101)
USD	49,135,322	CAD	36,401,724	BNY Mellon	15/3/2024	124,291
Net unrealised depreciation						(2,060,810)
<b>CHF Hedged Share Class</b>						
CHF	204,059,271	USD	176,760,857	BNY Mellon	15/3/2024	(2,679,489)
USD	5,406,379	CHF	6,183,221	BNY Mellon	15/3/2024	23,924
Net unrealised depreciation						(2,655,565)
<b>CNH Hedged Share Class</b>						
CNY	3,771	USD	27,148	BNY Mellon	15/3/2024	-
USD	299	CNY	42	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(0)
<b>EUR Hedged Share Class</b>						
EUR	940,018,516	USD	872,766,400	BNY Mellon	15/3/2024	7,296,495
USD	81,383,684	EUR	87,727,438	BNY Mellon	15/3/2024	(607,784)
Net unrealised appreciation						6,688,711

# Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	103,565,412	USD	82,346,138	BNY Mellon	15/3/2024	795,043
USD	975,105	GBP	1,227,460	BNY Mellon	15/3/2024	(8,330)
Net unrealised appreciation						786,713
<b>HKD Hedged Share Class</b>						
HKD	383,725	USD	2,997,208	BNY Mellon	15/3/2024	(693)
USD	33,095	HKD	4,235	BNY Mellon	15/3/2024	6
Net unrealised depreciation						(687)
<b>JPY Hedged Share Class</b>						
JPY	343,243,437	USD	50,674,396,023	BNY Mellon	15/3/2024	(3,591,361)
USD	810,871,656	JPY	5,472,441	BNY Mellon	15/3/2024	37,499
Net unrealised depreciation						(3,553,862)
<b>PLN Hedged Share Class</b>						
PLN	27,093,224	USD	109,186,411	BNY Mellon	15/3/2024	345,535
USD	1,837,802	PLN	457,651	BNY Mellon	15/3/2024	(4,192)
Net unrealised appreciation						341,343
<b>SEK Hedged Share Class</b>						
SEK	48,459	USD	511,244	BNY Mellon	15/3/2024	1,108
USD	6,307	SEK	598	BNY Mellon	15/3/2024	(13)
Net unrealised appreciation						1,095
<b>SGD Hedged Share Class</b>						
SGD	93,317,194	USD	125,377,568	BNY Mellon	15/3/2024	71,246
USD	2,884,407	SGD	2,144,290	BNY Mellon	15/3/2024	(4,182)
Net unrealised appreciation						67,064
Total net unrealised appreciation						19,486,337

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
2,395	EUR	Euro BOBL	March 2024	(5,233,601)
(127)	EUR	Euro Bund	March 2024	92,710
(189)	EUR	Euro BUXL	March 2024	494,125
(626)	EUR	Euro Schatz	March 2024	486,126
(385)	EUR	Euro-BTP	March 2024	133,297
(171)	EUR	Euro-OAT	March 2024	392,839
14	JPY	Nikkei 225 (Ose)	March 2024	579,801
(317)	JPY	Japanese 10 Year Bond (OSE)	March 2024	(607,012)
288	AUD	Australian 10 Year Bond	March 2024	182,915
(233)	EUR	EURO STOXX 50 Index	March 2024	(802,603)
(237)	EUR	EURO STOXX Banks Index	March 2024	(31,370)
109	USD	MSCI Emerging Markets Index	March 2024	185,398
(67)	USD	NASDAQ 100 E-Mini Index	March 2024	(1,149,065)
(143)	USD	Russell 2000 E-Mini Index	March 2024	(1,199,450)
(268)	USD	S&P 500 E-Mini Index	March 2024	(784,066)
621	USD	3 Month SOFR	March 2024	(955,200)
527	KRW	Korean 3 Year Bond	March 2024	1,998
233	USD	SGX FTSE China A50 Index	March 2024	(4,270)
36	EUR	Euro Bund	June 2024	4,698
(417)	USD	3 Month SOFR	June 2024	117,563
(1,366)	USD	US Long Bond (CBT)	June 2024	(1,265,983)
(8,247)	USD	US Treasury 10 Year Note (CBT)	June 2024	(1,690,658)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(7,166)	USD	US Ultra 10 Year Note	June 2024	(4,671,584)
(1,502)	USD	US Ultra Bond (CBT)	June 2024	(3,099,998)
(36)	CAD	Canadian 10 Year Bond	June 2024	(11,161)
(264)	GBP	Long Gilt	June 2024	(5,094)
(3,053)	USD	US Treasury 2 Year Note (CBT)	June 2024	290,533
5,049	USD	US Treasury 5 Year Note (CBT)	June 2024	364,925
(158)	AUD	90 Day Bank Bill	December 2024	9,508
19	CAD	Banker's Acceptance	December 2024	5,084
(621)	USD	3 Month SOFR	March 2025	222,822
109	GBP	3 Month SONIA	March 2025	(40,466)
158	USD	3 Month SOFR	June 2025	(41,458)
111	USD	3 Month SOFR	September 2025	(88,325)
262	AUD	90 Day Bank Bill	December 2025	(5,005)
Total				(18,122,027)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	USD 3,044,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(28,886)	(16,393)
CDS	USD 3,045,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(28,896)	(16,398)
CDS	USD 3,040,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(28,848)	(16,371)
CDS	USD 3,044,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(28,650)	(16,393)
CDS	USD 4,260,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(40,095)	(22,941)
CDS	USD 1,844,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(17,356)	(9,930)
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA; and pays 5% Fixed	Barclays	20/6/2024	(8,851)	(12,347)
CDS	USD 215,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(3,166)	1,251
CDS	USD 515,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(7,292)	2,995
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(4,529)	(25)
CDS	USD 500,000	Fund receives default protection on THC; and pays Fixed 5%	Barclays	20/6/2024	(6,870)	(7,222)
CDS	USD (510,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(65,918)	30,426
CDS	USD (725,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(87,384)	43,252
CDS	USD (256,667)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(31,731)	15,312
CDS	EUR (26,683)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	2,373	3,231
CDS	EUR (900,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	88,828	108,966
CDS	USD 346,223	Fund receives default protection on General Electric; and pays Fixed 1%	Barclays	20/6/2027	(12,447)	(7,618)
CDS	EUR (159,806)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	27,062	(12,175)
CDS	EUR (100,709)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	17,054	(7,672)



# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR (283,073)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	47,936	(21,566)
CDS	USD 240,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	(8,193)	39,315
CDS	EUR (342,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	Barclays	20/6/2028	14,459	(6,550)
CDS	EUR (478,000)	Fund provides default protection on Forvia SE; and receives 5% Fixed	Barclays	20/12/2028	(965)	57,828
CDS	USD 4,182,600	Fund provides default protection on Toll Brothers; and receives 1% Fixed	Barclays	20/12/2028	(103,063)	(21,281)
CDS	EUR 3,680,000	Fund receives default protection on Arcelormittal; and pays 5% Fixed	Barclays	20/12/2028	(77,203)	(618,936)
CDS	USD 14,828,008	Fund receives default protection on CVS Health; and pays Fixed 1%	Barclays	20/12/2028	(197,994)	(379,267)
CDS	USD 3,894,600	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(65,298)	(87,555)
CDS	USD 1,448,718	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(21,228)	(32,569)
CDS	USD 1,448,718	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(20,008)	(32,569)
CDS	USD 1,448,718	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(15,668)	(32,569)
CDS	USD 3,621,796	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(39,023)	(81,422)
CDS	USD 3,621,796	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(31,230)	(81,422)
CDS	USD 1,448,719	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(7,878)	(32,569)
CDS	USD 4,843,935	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(17,577)	(108,897)
CDS	EUR 4,080,000	Fund receives default protection on ENI SpA; and pays Fixed 1%	Barclays	20/12/2028	(35,680)	(93,363)
CDS	USD 2,271,768	Fund receives default protection on Exelon; and pays Fixed 1%	Barclays	20/12/2028	(15,972)	(63,802)
CDS	EUR 497,000	Fund receives default protection on Grifols; and pays 5% Fixed	Barclays	20/12/2028	(4,024)	(9,429)
CDS	USD 3,466,200	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(105,823)	(637,300)
CDS	USD 1,448,690	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(41,616)	(266,358)
CDS	USD 1,448,690	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(39,553)	(266,358)
CDS	USD 1,448,690	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(31,901)	(266,358)
CDS	USD 3,621,725	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(74,181)	(665,895)
CDS	USD 1,448,690	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(23,634)	(266,358)
CDS	USD 1,448,690	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(15,946)	(266,358)
CDS	USD 724,345	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(7,973)	(133,179)
CDS	USD 1,448,690	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(14,011)	(266,358)
CDS	USD 2,770,590	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(18,487)	(509,404)
CDS	USD 11,358,812	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/12/2028	(153,455)	(66,309)
CDS	USD 340,000	Fund receives default protection on Panama; and pays Fixed 1%	Barclays	20/12/2028	3,600	13,945
CDS	USD 3,455,800	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(99,313)	(637,367)
CDS	USD 1,448,691	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(39,004)	(267,188)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,448,690	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(36,932)	(267,188)
CDS	USD 1,448,691	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(30,640)	(267,188)
CDS	USD 3,621,726	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(71,001)	(667,969)
CDS	USD 1,448,691	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(23,058)	(267,188)
CDS	USD 1,448,690	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(16,062)	(267,188)
CDS	USD 2,462,774	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(14,158)	(454,219)
CDS	USD 2,439,160	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(16,340)	(449,864)
CDS	USD 2,559,190	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(52,821)	138,665
CDS	USD 2,533,832	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(54,156)	137,291
CDS	USD 2,864,878	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(60,181)	155,228
CDS	USD 1,448,688	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(32,877)	(7,371)
CDS	USD 1,448,688	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(30,556)	(7,371)
CDS	USD 1,448,688	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(23,597)	(7,371)
CDS	USD 3,621,720	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(56,180)	(18,428)
CDS	USD 3,621,720	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(52,938)	(18,428)
CDS	USD 4,911,864	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(72,147)	(24,992)
CDS	EUR 2,210,000	Fund receives default protection on Volkswagen; and pays Fixed 1%	Barclays	20/12/2028	(33,201)	(17,451)
CDS	EUR 502,000	Fund receives default protection on Volvo Car; and pays 5% Fixed	Barclays	20/12/2028	(1,797)	(77,483)
CDS	USD (525,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(58,237)	31,321
CDS	USD 500,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(3,499)	(577)
CDS	USD 1,250,000	Fund receives default protection on Boeing; and pays Fixed 1%	BNP Paribas	20/12/2024	(2,846)	(6,866)
CDS	USD (818,182)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(97,280)	51,480
CDS	USD 750,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(17,538)	(9,572)
CDS	EUR 247,191	Fund receives default protection on Ineos; and pays Fixed 5%	BNP Paribas	20/12/2027	(12,033)	(32,229)
CDS	EUR 1,310,000	Fund receives default protection on Intesa Sanpaolo SpA; and pays Fixed 1%	BNP Paribas	20/12/2027	(68,287)	12,258
CDS	EUR 888,000	Fund receives default protection on UBS; and pays Fixed 1%	BNP Paribas	20/6/2028	(51,666)	(17,203)
CDS	USD 2,351,425	Fund provides default protection on Metlife; and receives 1% Fixed	BNP Paribas	20/12/2028	(23,014)	(31,650)
CDS	EUR (94,077)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	1,368	8,271
CDS	EUR (192,790)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	2,804	16,949
CDS	USD 9,030,000	Fund receives default protection on At&T; and pays Fixed 1%	BNP Paribas	20/12/2028	(148,175)	(109,941)
CDS	EUR 1,786,207	Fund receives default protection on Deutsche Bank; and pays 1% Fixed	BNP Paribas	20/12/2028	(9,834)	20,433
CDS	EUR 1,713,793	Fund receives default protection on Deutsche Bank; and pays 1% Fixed	BNP Paribas	20/12/2028	(8,646)	19,604
CDS	EUR 3,100,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,776)	35,461



# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 4,000,000	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2028	(56,499)	(78,177)
CDS	EUR 5,320,000	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2028	(62,031)	(103,975)
CDS	USD 3,300,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(49,088)	(19,264)
CDS	USD 3,300,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(52,489)	(19,264)
CDS	USD 3,295,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(52,409)	(19,235)
CDS	USD 3,195,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(50,161)	(18,651)
CDS	USD 9,862,000	Fund receives default protection on Prudential Financial; and pays Fixed 1%	BNP Paribas	20/12/2028	(102,547)	(131,327)
CDS	EUR 2,424,500	Fund receives default protection on Solvay; and pays Fixed 1%	BNP Paribas	20/12/2028	(1,268)	(23,009)
CDS	EUR 2,424,500	Fund receives default protection on Syensqo; and pays 1% Fixed	BNP Paribas	20/12/2028	(51,878)	(51,878)
CDS	EUR (167,547)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	28,944	(12,765)
CDS	USD 31,281,778	Fund receives default protection on CDX.NA.IG.39.V1; and pays Fixed 1%	Bank of America	20/12/2027	(445,466)	(627,628)
CDS	USD 370,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	(14,654)	60,611
CDS	USD 2,100,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Bank of America	20/6/2028	(14,560)	(60,095)
CDS	USD 290,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/6/2028	(36,053)	54,025
CDS	USD (1,494,973)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/12/2028	69,092	218,681
CDS	USD (4,899,892)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/12/2028	228,716	716,743
CDS	USD (2,022,998)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/12/2028	96,179	295,919
CDS	USD 16,238,000	Fund provides default protection on Lincoln National; and receives 1% Fixed	Bank of America	20/12/2028	(587,184)	250,354
CDS	EUR (305,000)	Fund provides default protection on UPC; and receives Fixed 5%	Bank of America	20/12/2028	15,656	47,118
CDS	EUR (135,477)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	1,658	11,910
CDS	EUR (277,629)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	3,397	24,407
CDS	USD 28,484,874	Fund receives default protection on CDX HY CDSI S41 5Y 12/20/2028; and pays Fixed 5%	Bank of America	20/12/2028	(61,620)	(1,833,097)
CDS	USD 223,237,291	Fund receives default protection on CDX.NA.IG.41.V1; and pays Fixed 1%	Bank of America	20/12/2028	(237,062)	(4,605,883)
CDS	USD 3,498,000	Fund receives default protection on Conagra Brands; and pays Fixed 1%	Bank of America	20/12/2028	(19,804)	(71,992)
CDS	EUR 498,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	Bank of America	20/12/2028	(3,560)	25,593
CDS	USD 3,498,000	Fund receives default protection on Goldman Sachs; and pays Fixed 1%	Bank of America	20/12/2028	(19,581)	(62,653)
CDS	EUR 70,000,995	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(1,493,351)	(5,987,524)
CDS	USD 2,852,667	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/12/2028	(128,912)	43,982
CDS	USD 2,939,281	Fund receives default protection on Metlife; and pays 1% Fixed	Bank of America	20/12/2028	(28,841)	(39,562)
CDS	USD 2,935,078	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Bank of America	20/12/2028	(28,379)	(39,085)
CDS	USD 2,700,000	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Bank of America	20/12/2028	(36,300)	(35,954)
CDS	USD 1,399,200	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Bank of America	20/12/2028	(8,990)	(25,061)
CDS	USD 979,440	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Bank of America	20/12/2028	(7,110)	(17,543)
CDS	USD 1,119,360	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Bank of America	20/12/2028	(7,721)	(20,049)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 10,130,000	Fund receives default protection on CVS Health; and pays Fixed 1%	Citibank	20/12/2028	(111,256)	(259,103)
CDS	USD 3,090,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2028	(65,419)	(42,260)
CDS	USD 215,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(5,177)	(11,194)
CDS	USD 325,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(7,827)	(16,921)
CDS	EUR 1,891,000	Fund receives default protection on Edf; and pays Fixed 1%	Citibank	20/6/2025	(13,162)	(17,916)
CDS	USD 330,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(28,954)	8,780
CDS	EUR (82,139)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	14,502	(6,258)
CDS	EUR (84,622)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	14,940	(6,447)
CDS	USD 150,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(6,653)	24,572
CDS	USD 230,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(11,642)	37,677
CDS	USD 250,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(29,721)	40,953
CDS	USD 260,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(10,751)	12,357
CDS	EUR (504,000)	Fund provides default protection on Air France-Klm; and receives Fixed 5%	Citibank	20/12/2028	6,574	68,197
CDS	USD 9,872,000	Fund provides default protection on Metlife; and receives 1% Fixed	Citibank	20/12/2028	(64,728)	(132,876)
CDS	EUR 2,160,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	Citibank	20/12/2028	(65,791)	83,367
CDS	USD 11,380,000	Fund receives default protection on Lincoln National; and pays Fixed 1%	Citibank	20/12/2028	(447,369)	175,455
CDS	USD 1,175,712	Fund receives default protection on Metlife; and pays 1% Fixed	Citibank	20/12/2028	(10,929)	(15,825)
CDS	USD 1,175,713	Fund receives default protection on Metlife; and pays 1% Fixed	Citibank	20/12/2028	(10,930)	(15,825)
CDS	USD 1,174,031	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Citibank	20/12/2028	(11,236)	(15,634)
CDS	USD 1,174,031	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Citibank	20/12/2028	(12,217)	(15,634)
CDS	USD 4,257,490	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	12,883	230,684
CDS	USD 3,775,510	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	5,586	204,569
CDS	USD 750,000	Fund provides default protection on Staples; and receives 5% Fixed	Citibank	20/6/2024	(817)	(75)
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citibank	17/9/2058	170,768	215,532
CDS	USD (14,525,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Deutsche Bank	20/12/2024	19,114	86,760
CDS	USD (14,525,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Deutsche Bank	20/12/2024	(2,247)	82,802
CDS	USD (14,525,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Deutsche Bank	20/12/2024	(6,925)	83,352
CDS	USD (19,089,814)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2024	42,079	98,710
CDS	USD (2,989,946)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Deutsche Bank	20/12/2028	132,861	437,361
CDS	USD 6,996,000	Fund receives default protection on Autozone; and pays Fixed 1%	Deutsche Bank	20/12/2028	(26,272)	(216,912)
CDS	USD 3,200,000	Fund receives default protection on Boeing; and pays Fixed 1%	Deutsche Bank	20/12/2028	(21,128)	(35,819)
CDS	EUR 1,217,000	Fund receives default protection on Euro Garages; and pays Fixed 5%	Deutsche Bank	20/12/2028	(36,273)	11,819

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 3,029,024	Fund receives default protection on Exelon; and pays Fixed 1%	Deutsche Bank	20/12/2028	(25,337)	(85,070)
CDS	USD 6,954,958	Fund receives default protection on Exelon; and pays Fixed 1%	Deutsche Bank	20/12/2028	(57,685)	(195,329)
CDS	EUR 509,000	Fund receives default protection on Grifols; and pays 5% Fixed	Deutsche Bank	20/12/2028	(15,102)	(9,656)
CDS	USD 6,996,000	Fund receives default protection on Lowe'S Companies; and pays Fixed 1%	Deutsche Bank	20/12/2028	(31,470)	(200,867)
CDS	EUR 330,000	Fund receives default protection on Novafives; and pays Fixed 5%	Deutsche Bank	20/12/2028	(26,972)	(24,587)
CDS	EUR 543,023	Fund receives default protection on Picard; and pays Fixed 5%	Deutsche Bank	20/12/2028	(29,461)	(35,814)
CDS	EUR 400,000	Fund receives default protection on Stena; and pays Fixed 5%	Deutsche Bank	20/12/2028	(7,585)	(51,171)
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	(3,839)	(25)
CDS	USD 165,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2025	(10,839)	(361)
CDS	USD 500,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(55,006)	13,302
CDS	USD 250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(9,384)	(2,328)
CDS	USD 290,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(8,922)	(2,700)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(11,485)	(5,823)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(11,092)	(5,823)
CDS	USD 1,040,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(25,304)	(9,107)
CDS	EUR 812,000	Fund receives default protection on Boparan Finance; and pays Fixed 5%	Goldman Sachs	20/12/2025	(27,018)	2,996
CDS	EUR (90,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	198	8,464
CDS	USD 3,525,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/12/2026	(18,514)	(76,711)
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	67,152	51,542
CDS	USD 1,825,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(51,292)	(29,496)
CDS	EUR 1,310,000	Fund receives default protection on Unicredit; and pays Fixed 1%	Goldman Sachs	20/12/2027	(66,501)	12,955
CDS	EUR 331,500	Fund receives default protection on Novafives; and pays Fixed 5%	Goldman Sachs	20/6/2028	(35,041)	(25,099)
CDS	EUR (1,015,000)	Fund provides default protection on Boparan Finance; and receives Fixed 5%	Goldman Sachs	20/12/2028	46,088	(33,086)
CDS	USD 1,423,000	Fund provides default protection on Lincoln National; and receives 1% Fixed	Goldman Sachs	20/12/2028	(64,376)	21,940
CDS	USD 500,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	Goldman Sachs	20/12/2028	(1,520)	(16,085)
CDS	USD 9,750,000	Fund receives default protection on Comcast; and pays Fixed 1%	Goldman Sachs	20/12/2028	(61,547)	(247,740)
CDS	USD 6,996,000	Fund receives default protection on CVS Health; and pays Fixed 1%	Goldman Sachs	20/12/2028	(40,391)	(178,942)
CDS	USD 4,289,250	Fund receives default protection on Exelon; and pays Fixed 1%	Goldman Sachs	20/12/2028	(36,155)	(120,463)
CDS	USD 12,191,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Goldman Sachs	20/12/2028	(346,658)	137,190
CDS	USD 1,426,333	Fund receives default protection on Lincoln National; and pays Fixed 1%	Goldman Sachs	20/12/2028	(61,840)	21,991

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 500,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	Goldman Sachs	20/12/2028	(1,073)	(15,639)
CDS	USD 305,000	Fund receives default protection on Panama; and pays Fixed 1%	Goldman Sachs	20/12/2028	2,602	12,509
CDS	USD 630,000	Fund receives default protection on Panama; and pays Fixed 1%	Goldman Sachs	20/12/2028	(5,384)	25,839
CDS	USD 380,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2028	9,016	26,764
CDS	EUR 2,780,500	Fund receives default protection on Solvay; and pays Fixed 1%	Goldman Sachs	20/12/2028	2,965	(26,387)
CDS	EUR 2,780,500	Fund receives default protection on Syensqo; and pays 1% Fixed	Goldman Sachs	20/12/2028	(59,496)	(59,496)
CDS	EUR 335,000	Fund receives default protection on Verisure Midholding; and pays Fixed 5%	Goldman Sachs	20/12/2028	(19,994)	(22,469)
CDS	EUR 504,000	Fund receives default protection on Volvo Car; and pays 5% Fixed	Goldman Sachs	20/12/2028	(18,137)	(77,792)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(41,430)	(60,524)
CDS	USD (948,150)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(39,111)	(57,196)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(43,543)	(60,524)
CDS	USD 825,000	Fund receives default protection on THC; and pays Fixed 5%	Goldman Sachs	20/6/2024	(10,128)	(11,943)
CDS	USD 800,000	Fund receives default protection on THC; and pays Fixed 5%	Goldman Sachs	20/6/2024	(9,821)	(11,581)
CDS	USD 875,000	Fund receives default protection on THC; and pays Fixed 5%	Goldman Sachs	20/6/2024	(10,755)	(12,667)
CDS	USD 894,000	Fund receives default protection on THC; and pays Fixed 5%	Goldman Sachs	20/6/2024	(12,148)	(12,913)
CDS	USD 250,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	(8,562)	40,953
CDS	EUR (227,000)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2024	21,387	(8,980)
CDS	USD 200,000	Fund receives default protection on American Airlines; and pays Fixed 5%	JP Morgan	20/12/2024	(4,859)	(6,652)
CDS	EUR (1,110,000)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/6/2025	77,820	(8,082)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(105,196)	63,736
CDS	EUR (1,186,667)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/12/2025	8,940	(20,842)
CDS	USD (850,000)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(103,549)	53,482
CDS	USD (490,909)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(59,271)	30,888
CDS	EUR (147,863)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	12,438	17,902
CDS	EUR (138,990)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	11,692	16,828
CDS	EUR (39,319)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	3,312	4,760
CDS	EUR (600,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	70,554	(3,569)
CDS	EUR (171,897)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	29,582	(13,096)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	JP Morgan	20/12/2027	(40,701)	63,887
CDS	USD 1,420,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(39,920)	(22,950)
CDS	EUR 1,129,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2027	(50,956)	11,165

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 440,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(18,306)	20,912
CDS	EUR 1,110,000	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/6/2028	(78,395)	138,574
CDS	EUR 582,000	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/6/2028	(12,128)	72,658
CDS	EUR 1,147,000	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/6/2028	(23,902)	143,193
CDS	EUR 3,800,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(246,254)	27,068
CDS	EUR 1,980,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(78,083)	14,104
CDS	EUR 742,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(29,262)	5,285
CDS	EUR 831,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(35,330)	5,919
CDS	EUR 571,000	Fund receives default protection on Novafives; and pays Fixed 5%	JP Morgan	20/6/2028	(67,572)	(43,233)
CDS	USD 1,230,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	20,320	67,350
CDS	USD 1,180,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	19,493	64,612
CDS	EUR 335,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(22,615)	(6,490)
CDS	EUR 750,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(49,201)	(14,530)
CDS	EUR 779,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(55,289)	(15,091)
CDS	EUR 6,103,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(306,541)	(118,232)
CDS	EUR (507,000)	Fund provides default protection on UPC; and receives Fixed 5%	JP Morgan	20/12/2028	25,758	78,324
CDS	EUR 1,840,000	Fund receives default protection on Aegon; and pays 1% Fixed	JP Morgan	20/12/2028	(19,948)	(36,550)
CDS	USD 7,607,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2028	(151,904)	202,149
CDS	USD 10,571,992	Fund receives default protection on CVS Health; and pays Fixed 1%	JP Morgan	20/12/2028	(125,226)	(270,408)
CDS	EUR 2,000,000	Fund receives default protection on Llyods Banking; and pays Fixed 1%	JP Morgan	20/12/2028	(34,440)	(32,825)
CDS	USD 2,635,600	Fund receives default protection on Mexican; and pays Fixed 1%	JP Morgan	20/12/2028	(40,835)	(15,386)
CDS	USD 385,000	Fund receives default protection on Panama; and pays Fixed 1%	JP Morgan	20/12/2028	1,777	15,790
CDS	EUR 516,000	Fund receives default protection on Stena; and pays Fixed 5%	JP Morgan	20/12/2028	(10,989)	(66,010)
CDS	EUR 2,080,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2028	(56,604)	52,339
CDS	USD 85,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2028	(3,304)	6,610
CDS	USD 250,000	Fund receives default protection on THC; and pays Fixed 5%	JP Morgan	20/6/2024	(3,412)	(3,619)
CDS	USD 1,110,000	Fund receives default protection on Avis Budget Car Rental; and pays Fixed 5%	JP Morgan	20/12/2024	(52,295)	(37,127)
CDS	USD 290,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(13,288)	(9,325)
CDS	USD 1,380,000	Fund receives default protection on Avis Budget Car Rental; and pays Fixed 5%	JP Morgan	20/6/2025	(109,714)	(64,720)
CDS	EUR (300,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(16,910)	22,463
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	(3,684)	(6,847)
CDS	USD 3,445,000	Fund receives default protection on Boeing; and pays Fixed 1%	Morgan Stanley	20/12/2024	(12,410)	(18,922)
CDS	EUR 516,000	Fund receives default protection on Grifols; and pays Fixed 5%	Morgan Stanley	20/12/2025	(16,540)	(18,720)
CDS	EUR (110,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2026	(4,492)	10,345
CDS	USD (282,209)	Fund provides default protection on Mexican; and receives Fixed 1%	Morgan Stanley	20/6/2026	5,658	3,771

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (400,000)	Fund provides default protection on Intrum Justitia; and receives Fixed 5%	Morgan Stanley	20/12/2026	(173,225)	(109,355)
CDS	EUR (1,211,431)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(76,246)	146,672
CDS	EUR (805,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(50,666)	97,464
CDS	USD 346,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(12,447)	(7,618)
CDS	USD 462,554	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(16,229)	(10,177)
CDS	EUR (124,635)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	21,225	(9,495)
CDS	EUR (232,425)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	39,581	(17,707)
CDS	EUR 221,000	Fund receives default protection on Novafives; and pays Fixed 5%	Morgan Stanley	20/6/2028	(19,585)	(16,733)
CDS	USD (2,242,460)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Morgan Stanley	20/12/2028	91,696	328,021
CDS	USD 6,996,000	Fund receives default protection on DOW Chemical; and pays Fixed 1%	Morgan Stanley	20/12/2028	(7,290)	(107,374)
CDS	EUR 516,000	Fund receives default protection on Grifols; and pays Fixed 5%	Morgan Stanley	20/12/2028	(34,660)	(9,789)
CDS	EUR 304,000	Fund receives default protection on Stena; and pays Fixed 5%	Morgan Stanley	20/12/2028	(9,533)	(38,890)
CDS	USD 2,173,032	Fund receives default protection on Toll Brothers; and pays Fixed 1%	Morgan Stanley	20/12/2028	(37,602)	(11,057)
CDS	USD 160,000	Fund receives default protection on Xerox; and pays Fixed 1%	Morgan Stanley	20/12/2028	(6,207)	12,442
CDS	USD (3,000,000)	Fund provides default protection on CMBX.NA.9.A; and receives 2% Fixed	Morgan Stanley	17/9/2058	22,363	(180,970)
CDS	USD (2,593,000)	Fund provides default protection on CMBX.NA.9.BBB; and receives Fixed 3%	Morgan Stanley	17/9/2058	(98,263)	(388,107)
CDS	USD 811,501	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Morgan Stanley	20/6/2025	(32,745)	(5,830)
CDS	USD 33,735	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(350)	37
CDS	USD 3,601,681	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(33,276)	3,942
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	63,776	96,690
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	50,056	75,885
CDS	USD 750,000	Fund receives default protection on Beazer Homes USA; and pays 5% Fixed	BNP Paribas	20/6/2024	(8,116)	(10,818)
CDS	USD 500,000	Fund receives default protection on Beazer Homes USA; and pays 5% Fixed	BNP Paribas	20/6/2024	(5,267)	(7,212)
CDS	USD (490,909)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(58,110)	30,888
CDS	USD 5,820,000	Fund receives default protection on CDX.NA.HY.35; and pays Fixed 5%	Bank of America	20/12/2025	(162,604)	(344,417)
CDS	USD 2,000,000	Fund receives default protection on CDX.NA.IG.40; and pays Fixed 1%	Bank of America	20/6/2028	(18,587)	(42,002)
CDS	EUR 174,999,597	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(407,711)	(3,768,723)
CDS	EUR (5,569,234)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Barclays	20/12/2027	410,714	596,907
CDS	USD 8,800,803	Fund receives default protection on CDX.NA.HY.39.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(493,274)	(587,543)
CDS	EUR 25,525,000	Fund receives default protection on ITRAXX.FINSR.40.V1; and pays Fixed 1%	Goldman Sachs	20/12/2028	(263,569)	(435,611)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 7,745,834	Fund receives default protection on iTraxx Europe Sub Financials Series 40 Version 1; and pays Fixed 1%	Morgan Stanley	20/12/2028	(153,631)	68,976
IFS	EUR 7,835,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	Bank of America	15/2/2034	50,042	64,810
IFS	USD 3,175,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.466%	Bank of America	6/12/2033	4,568	4,568
IFS	USD 14,950,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.46%	Bank of America	8/2/2034	(62,570)	(62,570)
IFS	USD 14,950,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.465%	Bank of America	8/2/2044	62,149	62,149
IFS	GBP 2,000,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	(274,884)	(274,884)
IFS	EUR 6,680,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Bank of America	15/8/2032	82,552	82,553
IFS	EUR 10,100,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.2119%	Bank of America	15/2/2034	12,246	12,246
IFS	EUR 10,100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3672%	Bank of America	15/2/2044	(64,154)	(64,154)
IFS	GBP 3,395,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.5325%	Morgan Stanley	15/11/2046	(378,056)	(378,056)
IRS	BRL 15,050,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(2,027)	(2,027)
IRS	BRL 7,919,192	Fund receives Fixed 11.59825%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	38,112	38,112
IRS	BRL 9,188,348	Fund receives Fixed 11.856321%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	56,886	56,886
IRS	BRL 115,197,000	Fund receives Fixed 10.354906%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	46,217	46,217
IRS	USD 63,457,702	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	BNP Paribas	17/2/2025	1,833,156	1,833,156
IRS	EUR 15,080,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.97302%	BNP Paribas	12/12/2025	97,100	92,874
IRS	USD 54,520,000	Fund receives Fixed 3.84031%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	14/1/2027	(25,400)	(25,400)
IRS	USD 169,586,000	Fund receives Fixed 3.44%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	21/1/2027	(1,290,558)	(1,290,558)
IRS	USD 70,950,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	(239,148)	(239,148)
IRS	JPY 920,000,000	Fund receives Fixed 1.325%; and pays Floating JPY TONAR 1 Day	BNP Paribas	21/9/2033	35,882	35,882
IRS	JPY 1,833,000,000	Fund receives Fixed 1.335%; and pays Floating JPY TONAR 1 Day	BNP Paribas	28/9/2033	75,800	75,800
IRS	USD 17,971,000	Fund receives Fixed 3.77%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	14/2/2035	85,509	85,509
IRS	EUR 4,960,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	12/2/2044	24,315	5,818
IRS	EUR 5,370,000	Fund receives Fixed 2.45466%; and pays Floating EUR ESTR 1 Day	BNP Paribas	24/1/2054	27,944	15,967
IRS	EUR 5,315,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46833%	BNP Paribas	24/1/2054	(35,828)	(17,984)
IRS	MXN 278,683,371	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	1/3/2024	(2,988)	(2,988)
IRS	USD 225,269,362	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(180,043)	(180,043)
IRS	USD 349,576,239	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(320,468)	(320,468)
IRS	USD 315,910,855	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	8/3/2024	127,579	129,539
IRS	USD 11,501,058	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 1.12925%	Bank of America	8/3/2024	(123)	10,724

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 417,840,390	Fund receives Fixed 4.505%; and pays Floating USD SOFR 1 Day	Bank of America	9/3/2024	(132,314)	(132,314)
IRS	USD 469,854,799	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2024	(999,847)	(999,847)
IRS	USD 15,458,223	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 1.079%	Bank of America	18/3/2024	(208)	33,016
IRS	USD 90,986,219	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	19/3/2024	89,477	90,106
IRS	USD 529,060,285	Fund receives Floating USD-Federal Funds-OIS Compound 1 Day; and pays Fixed 5.3505%	Bank of America	20/3/2024	920	920
IRS	GBP 443,152,411	Fund receives Fixed 3.22%; and pays Floating GBP SONIA 1 Day	Bank of America	3/4/2024	(1,108,261)	(1,108,261)
IRS	GBP 221,576,205	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 2.47%	Bank of America	3/4/2024	740,128	740,128
IRS	EUR 630,858,796	Fund receives Fixed 1.75%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/5/2024	(2,943,099)	(2,943,099)
IRS	EUR 315,429,398	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1%	Bank of America	4/5/2024	1,930,694	1,930,694
IRS	USD 68,508,687	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	28/6/2024	418,282	422,306
IRS	KRW 33,396,220,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	3/7/2024	11,923	11,923
IRS	USD 397,014,859	Fund receives Fixed 4.4605%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(1,446,979)	(1,446,979)
IRS	USD 180,835,618	Fund receives Fixed 5.3715%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(79,262)	(79,262)
IRS	USD 180,835,617	Fund receives Fixed 5.3745%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(77,352)	(77,352)
IRS	USD 62,142,461	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.55%	Bank of America	13/7/2024	430,330	434,729
IRS	USD 91,466,094	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.57%	Bank of America	16/7/2024	638,084	636,878
IRS	USD 91,036,314	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	20/7/2024	660,417	662,524
IRS	USD 120,127,553	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	23/7/2024	876,357	878,943
IRS	USD 88,331,819	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	12/8/2024	731,557	723,561
IRS	USD 57,505,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	13/8/2024	479,355	473,562
IRS	USD 165,792,854	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53%	Bank of America	27/8/2024	1,470,929	1,484,478
IRS	GBP 116,124,202	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(758,998)	(758,998)
IRS	MXN 654,030,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 11.245%	Bank of America	7/11/2024	(63,839)	(63,839)
IRS	KRW 15,008,590,000	Fund receives Fixed 3.925%; and pays Floating KRW KORIBOR 3 Month	Bank of America	9/11/2024	22,344	22,344
IRS	KRW 18,649,380,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	16/11/2024	22,612	22,612
IRS	MXN 902,765,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	Bank of America	3/12/2024	(15,890)	(15,890)
IRS	USD 375,338,340	Fund receives Fixed 4.592%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2024	(1,787,939)	(1,788,262)
IRS	BRL 5,584,150	Fund receives Fixed 13.154251%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	34,275	34,275
IRS	BRL 116,287,721	Fund receives Fixed 13.17931%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	725,214	725,214
IRS	BRL 116,035,072	Fund receives Fixed 13.349711%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	801,419	801,419

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 543,310,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(3,190)	(3,190)
IRS	JPY 5,415,350,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(33,224)	(33,224)
IRS	MXN 530,232,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	Bank of America	23/1/2025	7,290	7,290
IRS	MXN 205,611,898	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(103,522)	(103,522)
IRS	MXN 772,497,615	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(348,345)	(348,345)
IRS	MXN 372,215,081	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(163,924)	(163,924)
IRS	USD 225,583,791	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(5,245,345)	(5,245,345)
IRS	USD 225,583,791	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(5,033,816)	(5,033,816)
IRS	USD 420,201,744	Fund receives Fixed 4.031%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2025	(4,214,359)	(4,214,359)
IRS	PLN 142,798,000	Fund receives Fixed 5.713%; and pays Floating PLN-WIBOR 3 Month	Bank of America	20/3/2025	(15,318)	(15,318)
IRS	CZK 630,652,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(74,670)	(74,670)
IRS	KRW 138,064,780,000	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 3.35%	Bank of America	19/6/2025	124,227	124,227
IRS	USD 197,197,363	Fund receives Fixed 4.104%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2025	(1,929,511)	(1,929,511)
IRS	MXN 150,513,000	Fund receives Fixed 10.835%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	25/9/2025	106,911	106,911
IRS	USD 296,072,529	Fund receives Fixed 4.2505%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/10/2025	(2,125,062)	(2,125,062)
IRS	JPY 4,547,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.325%	Bank of America	6/11/2025	(49,195)	(49,195)
IRS	JPY 9,141,500,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2995%	Bank of America	10/11/2025	(71,787)	(71,787)
IRS	JPY 4,278,960,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.303%	Bank of America	16/11/2025	(34,607)	(34,607)
IRS	JPY 5,909,040,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.311%	Bank of America	16/11/2025	(53,208)	(53,208)
IRS	JPY 9,802,500,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2475%	Bank of America	22/11/2025	(14,317)	(14,317)
IRS	USD 401,445,144	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	5,036,977	5,036,977
IRS	JPY 3,612,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2335%	Bank of America	14/12/2025	3,177	3,177
IRS	JPY 10,581,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.232%	Bank of America	15/12/2025	11,206	11,206
IRS	USD 52,713,720	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(732,409)	(732,409)
IRS	PLN 36,575,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	42,944	42,944
IRS	CZK 285,523,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	Bank of America	20/3/2026	(82,923)	(82,923)
IRS	HKD 1,300,000	Fund receives Floating HKD-HIBOR 3 Month; and pays Fixed 3.8528%	Bank of America	20/3/2026	1,172	1,172
IRS	NZD 272,500	Fund receives Floating NZD-BKBM FRA 3 Month; and pays Fixed 4.689%	Bank of America	20/3/2026	792	792
IRS	SGD 2,230,000	Fund receives Floating SGD-SORA-OIS Compound 1 Day; and pays Fixed 2.928%	Bank of America	20/3/2026	5,815	5,815
IRS	USD 1,665,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.0707%	Bank of America	20/3/2026	12,935	12,935

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 175,221,015	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	26/5/2026	4,654,415	4,789,284
IRS	JPY 5,152,360,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	63,089	63,089
IRS	JPY 1,324,640,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	13,888	13,888
IRS	JPY 1,324,450,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	11,422	11,422
IRS	JPY 1,324,650,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	11,116	11,116
IRS	JPY 3,973,150,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	31,758	31,758
IRS	JPY 2,026,612,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	16,064	16,064
IRS	JPY 1,947,137,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	11,166	11,166
IRS	INR 1,533,795,000	Fund receives Fixed 6.0825%; and pays Floating INR MIBOR 1 Day	Bank of America	18/9/2026	(66,286)	(66,286)
IRS	NZD 270,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.7428%	Bank of America	18/9/2026	(609)	(609)
IRS	SGD 2,200,000	Fund receives Floating SGD-SORA-OIS Compound 1 Day; and pays Fixed 2.956%	Bank of America	18/9/2026	(894)	(894)
IRS	USD 1,650,000	Fund receives Floating SOFR 1 Day; and pays Fixed 4.0532%	Bank of America	18/9/2026	267	267
IRS	HKD 1,290,000	Fund receives Floating HKD-HIBOR 3 Month; and pays Fixed 3.955%	Bank of America	19/9/2026	71	71
IRS	KRW 7,562,025,490	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(29,668)	(29,668)
IRS	KRW 8,277,065,211	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(10,856)	(10,856)
IRS	KRW 7,369,553,880	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(3,453)	(3,453)
IRS	KRW 8,278,306,895	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(3,272)	(3,272)
IRS	KRW 8,278,306,894	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(2,892)	(2,892)
IRS	JPY 2,616,500,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(24,245)	(24,245)
IRS	JPY 2,616,500,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	Bank of America	8/10/2026	(27,109)	(27,109)
IRS	USD 73,935,569	Fund receives Fixed 4.1685%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2026	324,187	324,187
IRS	USD 148,079,161	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	27/10/2026	712,104	712,104
IRS	BRL 57,809,236	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(116,283)	(116,283)
IRS	BRL 52,770,635	Fund receives Fixed 10.136747%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(81,386)	(81,386)
IRS	BRL 70,316,840	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(98,994)	(98,994)
IRS	USD 7,120,000	Fund receives Fixed 3.4095%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	6/2/2027	(14,778)	(14,778)
IRS	USD 14,265,000	Fund receives Fixed 3.4362%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	6/2/2027	(26,178)	(26,178)
IRS	USD 112,634,682	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(8,491,643)	(8,491,643)
IRS	USD 40,429,615	Fund receives Fixed 3.468%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2027	(243,732)	(243,731)
IRS	GBP 8,390,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(41,236)	(31,085)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	KRW 47,421,840,000	Fund receives Fixed 3.15623%; and pays Floating KRW KORIBOR 3 Month	Bank of America	19/6/2027	(177,353)	(177,353)
IRS	JPY 2,289,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	Bank of America	22/9/2027	(36,657)	(36,657)
IRS	JPY 4,349,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(87,301)	(87,301)
IRS	USD 112,187,271	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(4,576,106)	(4,576,106)
IRS	GBP 128,810,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	13/10/2027	625,564	610,877
IRS	GBP 69,760,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	546,521	546,360
IRS	GBP 69,770,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	552,445	552,529
IRS	USD 38,476,073	Fund receives Fixed 4.1985%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2027	383,916	383,916
IRS	USD 74,202,052	Fund receives Fixed 4.0745%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	578,465	578,465
IRS	USD 74,170,671	Fund receives Fixed 3.8723%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	10/11/2027	314,137	314,137
IRS	USD 75,119,009	Fund receives Fixed 3.907%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	10/11/2027	364,428	364,428
IRS	GBP 32,540,000	Fund receives Fixed 3.724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	17/11/2027	(23,751)	(23,751)
IRS	GBP 53,810,000	Fund receives Fixed 3.75261%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	23/11/2027	103,615	56,858
IRS	GBP 86,190,000	Fund receives Fixed 3.858%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	27/11/2027	183,121	192,533
IRS	GBP 20,230,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	8,865	11,155
IRS	USD 99,384,872	Fund receives Fixed 3.485%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/1/2028	(223,293)	(223,293)
IRS	GBP 20,150,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(97,746)	(92,320)
IRS	USD 91,940,809	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	26/1/2028	629,659	629,659
IRS	USD 91,940,809	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.45%	Bank of America	26/1/2028	261,463	261,463
IRS	GBP 47,450,000	Fund receives Fixed 3.33%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	2/2/2028	(143,374)	(148,862)
IRS	EUR 12,240,000	Fund receives Fixed 1.93909%; and pays Floating EUR ESTR 1 Day	Bank of America	4/2/2028	(53,455)	(87,321)
IRS	GBP 28,760,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(50,254)	(93,284)
IRS	USD 92,801,272	Fund receives Fixed 3.8761%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/2/2028	438,214	438,214
IRS	USD 92,801,272	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.2761%	Bank of America	5/2/2028	544,499	544,499
IRS	GBP 24,430,000	Fund receives Fixed 3.3744%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	8/2/2028	(53,555)	(64,111)
IRS	GBP 138,937,745	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(654,548)	(654,548)
IRS	GBP 10,210,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.638%	Bank of America	26/5/2028	(246,483)	(246,483)
IRS	EUR 9,398,890	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	119,321	119,321
IRS	MXN 414,714,000	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	15/8/2028	296,703	296,703
IRS	MXN 156,520,000	Fund receives Fixed 9.685%; and pays Floating MXN-TIE 1 Month	Bank of America	25/10/2028	318,621	318,621

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 49,818,041	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	31/10/2028	800,236	800,236
IRS	GBP 10,840,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	(3,726)	(6,505)
IRS	EUR 49,560,000	Fund receives Fixed 2.23152%; and pays Floating EUR ESTR 1 Day	Bank of America	10/12/2028	(45,603)	(45,603)
IRS	GBP 22,759,572	Fund receives Fixed 3.68%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	14/12/2028	(473,660)	(474,733)
IRS	USD 77,347,992	Fund receives Fixed 3.249%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	15/12/2028	(434,328)	(434,328)
IRS	MXN 235,676,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIE 1 Month	Bank of America	18/1/2029	(40,813)	(40,813)
IRS	USD 33,040,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(197,193)	(197,193)
IRS	USD 28,190,000	Fund receives Fixed 3.356%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(104,382)	(104,382)
IRS	USD 4,980,000	Fund receives Fixed 3.4205%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(12,969)	(12,969)
IRS	GBP 14,680,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	(11,399)	(30,202)
IRS	USD 61,921,285	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	16/2/2029	2,813,472	2,956,413
IRS	CNY 134,610,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.125%	Bank of America	20/3/2029	(28,299)	(28,299)
IRS	CNY 35,170,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.15%	Bank of America	20/3/2029	(13,192)	(13,192)
IRS	CNY 11,950,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.215%	Bank of America	20/3/2029	(9,604)	(9,604)
IRS	NZD 817,500	Fund receives Floating NZD-BKBM FRA 3 Month; and pays Fixed 4.3475%	Bank of America	20/3/2029	2,310	2,310
IRS	USD 895,440	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.73%	Bank of America	15/6/2029	5,696	5,696
IRS	USD 2,183,385	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.9572%	Bank of America	17/6/2029	(8,116)	(8,116)
IRS	NZD 810,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.4895%	Bank of America	18/9/2029	(3,640)	(3,640)
IRS	KRW 14,684,540,000	Fund receives Fixed 3.292%; and pays Floating KRW KORIBOR 3 Month	Bank of America	19/9/2029	(6,211)	(6,211)
IRS	USD 122,054,403	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(7,364,665)	(8,251,391)
IRS	USD 64,906,916	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(3,964,989)	(4,383,025)
IRS	USD 137,735,833	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(8,541,955)	(9,541,697)
IRS	USD 9,886,008	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	1,035,476	1,035,477
IRS	USD 61,136,708	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	5,501,987	5,513,380
IRS	USD 51,779,314	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(3,121,683)	(3,121,683)
IRS	USD 52,518,515	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(3,828,526)	(3,828,526)
IRS	USD 52,399,533	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(3,668,269)	(3,668,269)
IRS	USD 84,262,421	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(6,020,693)	(6,020,693)
IRS	USD 51,451,440	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(2,551,868)	(2,551,868)
IRS	USD 50,136,272	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Bank of America	9/8/2033	(409,306)	(409,306)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 24,528,207	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	1,211,368	1,211,368
IRS	USD 48,461,140	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.402%	Bank of America	1/11/2033	(2,102,615)	(2,102,615)
IRS	USD 37,532,184	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	12/1/2034	468,655	468,655
IRS	USD 10,800,089	Fund receives Fixed 4.0085%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/1/2034	133,928	133,928
IRS	EUR 2,055,000	Fund receives Fixed 2.727%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/1/2034	(15,725)	(3,339)
IRS	USD 3,460,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.6675%	Bank of America	6/2/2034	2,966	2,966
IRS	EUR 8,850,000	Fund receives Fixed 2.611%; and pays Floating EUR ESTR 1 Day	Bank of America	7/2/2034	27,957	27,957
IRS	EUR 15,080,000	Fund receives Fixed 2.527%; and pays Floating EUR ESTR 1 Day	Bank of America	19/2/2034	(13,429)	(11,401)
IRS	EUR 14,450,000	Fund receives Fixed 2.6013%; and pays Floating EUR ESTR 1 Day	Bank of America	20/2/2034	37,222	37,222
IRS	EUR 3,680,000	Fund receives Fixed 2.59099%; and pays Floating EUR ESTR 1 Day	Bank of America	1/3/2034	9,794	7,402
IRS	JPY 304,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.9705%	Bank of America	20/3/2034	(16,893)	(16,893)
IRS	AUD 2,510,000	Fund receives Floating AUD-BBSW 6 Month; and pays Fixed 4.373%	Bank of America	18/9/2034	2,522	2,522
IRS	AUD 2,545,000	Fund receives Floating AUD-BBSW 6 Month; and pays Fixed 4.476%	Bank of America	18/9/2034	(11,157)	(11,157)
IRS	JPY 220,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 1.0045%	Bank of America	18/9/2034	(6,294)	(6,294)
IRS	NZD 1,350,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.6323%	Bank of America	18/9/2034	(9,640)	(9,640)
IRS	NZD 1,360,000	Fund receives Floating NZD-BKBM FRA 3 Month; and pays Fixed 4.473%	Bank of America	18/9/2034	578	578
IRS	USD 17,678,313	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4507%	Bank of America	15/12/2036	331,413	331,413
IRS	USD 7,817,940	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	919,082	904,135
IRS	USD 17,596,191	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	25/1/2051	2,862,291	2,595,912
IRS	USD 32,362,551	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	5,265,991	4,774,026
IRS	USD 18,235,154	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	2,962,781	2,720,597
IRS	USD 10,218,862	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	1,660,863	1,524,508
IRS	USD 10,522,725	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	1,710,241	1,569,837
IRS	USD 4,304,175	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	22/2/2051	873,403	642,008
IRS	USD 16,165,270	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	3,301,221	2,412,829
IRS	USD 2,642,407	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	539,626	394,410
IRS	USD 35,695,468	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	7,388,499	5,387,266
IRS	USD 19,701,124	Fund receives Fixed 4.0075%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2053	1,293,567	1,293,567
IRS	USD 19,701,124	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Bank of America	3/11/2053	(67,794)	(67,794)
IRS	EUR 6,990,000	Fund receives Floating EUR ESTR 1 Day; and pays Fixed 2.40155%	Bank of America	12/12/2053	(43,910)	(43,910)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 150,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.5752%	Bank of America	19/1/2054	(1,839)	(1,839)
IRS	EUR 851,268	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.505%	Bank of America	26/1/2054	1,653	(9,877)
IRS	USD 5,400,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	73,546	73,546
IRS	USD 4,650,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3777%	Bank of America	6/2/2054	31,372	31,372
IRS	USD 11,710,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	67,619	67,619
IRS	USD 2,370,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4032%	Bank of America	6/2/2054	10,114	10,114
IRS	USD 1,605,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.0155%	Bank of America	8/2/2054	(1,529)	(1,529)
IRS	EUR 2,147,310	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(18,160)	(18,160)
IRS	EUR 2,147,310	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(25,973)	(25,973)
IRS	EUR 2,915,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	Bank of America	12/2/2064	(49,463)	(33,516)
IRS	COP 42,139,689,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	24,146	24,146
IRS	COP 17,079,798,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	9,787	9,787
IRS	COP 12,358,891,743	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(2,172)	(2,172)
IRS	BRL 82,704,000	Fund receives Fixed 10.615873%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	183,938	183,938
IRS	BRL 54,321,000	Fund receives Fixed 11.781027%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	312,652	312,652
IRS	BRL 3,304,715	Fund receives Fixed 11.796128%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	19,341	19,341
IRS	BRL 91,314,000	Fund receives Fixed 9.65%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	(71,480)	(71,480)
IRS	BRL 56,273,050	Fund receives Fixed 9.986859%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(118,710)	(118,710)
IRS	BRL 31,919,188	Fund receives Fixed 13.249413%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	207,859	207,859
IRS	COP 38,207,862,290	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(6,715)	(6,715)
IRS	BRL 60,073,885	Fund receives Fixed 11.836257%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	365,146	365,146
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIE 1 Month	Citibank	24/3/2026	(1,108,638)	(1,108,638)
IRS	PLN 56,659,000	Fund receives Fixed 5.676%; and pays Floating PLN-WIBOR 3 Month	Goldman Sachs	20/3/2025	(11,034)	(11,034)
IRS	USD 151,032,184	Fund receives Fixed 4.051%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	18/10/2025	(1,547,807)	(1,547,807)
IRS	USD 135,525,193	Fund receives Fixed 4.2505%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	19/10/2025	(968,562)	(968,562)
IRS	USD 49,771,801	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Goldman Sachs	15/12/2025	(735,494)	(735,494)
IRS	BRL 11,079,180	Fund receives Fixed 10.143202%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	(8,222)	(8,222)
IRS	USD 28,168,684	Fund receives Fixed 3.3%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/10/2027	(170,252)	(170,252)
IRS	USD 18,237,814	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	93,343	93,343
IRS	USD 18,237,814	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	103,065	103,065

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 36,475,627	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	226,221	226,221
IRS	CLP 3,423,304,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	25,324	25,324
IRS	CLP 14,385,790,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	106,420	106,420
IRS	GBP 24,820,621	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	20/6/2028	887,189	887,189
IRS	GBP 22,222,678	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	17/11/2028	55,752	55,752
IRS	GBP 22,080,000	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/11/2028	63,084	63,084
IRS	MYR 3,332,000	Fund receives Floating MYR KLIB3M 3 Month; and pays Fixed 3.627%	Goldman Sachs	18/9/2029	2,916	2,916
IRS	EUR 40,157,136	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Goldman Sachs	26/8/2031	7,965,800	7,965,800
IRS	USD 11,468,773	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Goldman Sachs	26/5/2032	1,030,992	1,030,992
IRS	USD 48,807,919	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Goldman Sachs	4/10/2032	(1,421,933)	(1,421,933)
IRS	USD 23,185,041	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Goldman Sachs	5/10/2032	(762,086)	(762,086)
IRS	EUR 30,888,207	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/1/2033	(154,186)	(154,186)
IRS	USD 55,119,011	Fund receives Fixed 3.136%; and pays Floating USD SOFR 1 Day	Goldman Sachs	12/5/2033	(1,108,367)	(1,108,367)
IRS	ZAR 113,535,584	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	165,164	165,164
IRS	ZAR 56,767,792	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	82,772	82,772
IRS	ZAR 56,767,792	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	86,845	86,845
IRS	USD 49,425,944	Fund receives Fixed 3.931%; and pays Floating USD SOFR 1 Day	Goldman Sachs	4/10/2033	279,541	279,541
IRS	MYR 155,000	Fund receives Floating MYR KLIB3M 3 Month; and pays Fixed 3.885%	Goldman Sachs	18/9/2034	223	223
IRS	MXN 414,800,000	Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIE 1 Month	Goldman Sachs	14/4/2027	(1,085,722)	(1,085,722)
IRS	BRL 64,334,000	Fund receives Fixed 10.015351%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(82,127)	(82,127)
IRS	MYR 3,480,000	Fund receives Floating MYR KLIB3M 3 Month; and pays Fixed 3.7%	HSBC Bank	18/9/2029	655	655
IRS	MYR 160,000	Fund receives Floating MYR KLIB3M 3 Month; and pays Fixed 3.94%	HSBC Bank	18/9/2034	80	80
IRS	COP 73,094,485,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(193,781)	(193,781)
IRS	BRL 60,676,416	Fund receives Fixed 13.209319%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	385,536	385,536
IRS	BRL 3,450,347	Fund receives Fixed 11.811176%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	20,486	20,486
IRS	BRL 56,143,465	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(90,898)	(90,898)
IRS	GBP 41,740,000	Fund receives Fixed 4.18552%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	28/2/2026	13,679	8,136
IRS	GBP 59,940,000	Fund receives Fixed 3.57%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	16/2/2028	(28,173)	(28,173)
IRS	GBP 6,880,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 4.04061%	Morgan Stanley	28/2/2044	(36,920)	(36,275)
IRS	BRL 232,775,572	Fund receives Fixed 12.811125%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	1,118,333	1,118,333

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 6,067,712	Fund receives Fixed 11.866354%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	37,908	37,908
IRS	BRL 56,203,890	Fund receives Fixed 10.027014%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(103,866)	(103,866)
IRS	BRL 9,272,760	Fund receives Fixed 11.305635%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	32,116	32,116
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	623,026	623,026
IRS	BRL 49,606,478	Fund receives Fixed 10.069033%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(97,579)	(97,579)
IRS	BRL 376,541	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(530)	(530)
IRS	BRL 67,465,547	Fund receives Fixed 10.159333%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(93,846)	(93,846)
IRS	BRL 77,614,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(90,410)	(90,410)
IRS	MXN 144,525,723	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.64%	UBS	18/11/2026	335,880	335,880
IRS	USD 68,324,428	Fund receives Fixed 3.5%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	17/10/2033	(1,954,575)	(1,954,575)
TRS	USD (9,950)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2028	4,210	(1,297,580)
TRS	USD (11,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	10/2/2028	2,119	(608,960)
TRS	JPY (10,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	10/2/2028	(9,723)	(461,713)
TRS	JPY (62,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	17/3/2028	57,627	(911,758)
TRS	USD 18,628,931	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Bank of America	20/3/2024	35,327	(19,067)
TRS	USD (89,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2028	3,584	(835,968)
TRS	HKD (1,756,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	10/2/2028	(80,760)	(648,322)



# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	JPY (6,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	10/2/2028	(1,327)	(185,408)
TRS	JPY (42,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	10/2/2028	(24,084)	(584,569)
TRS	JPY (71,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	10/2/2028	(98,922)	(1,176,048)
TRS	EUR (41,461)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	10/2/2028	23,301	(424,272)
TRS	GBP 89,727	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	10/2/2028	(4,497)	168,854
TRS	HKD (1,000,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	17/2/2028	60,067	(844,779)
TRS	USD (153,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-125 basis points>	Bank of America	17/3/2028	(32,256)	(583,680)
TRS	USD (15,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	8/2/2024	(26,325)	(291,525)
TRS	USD (25,951)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	8/2/2024	(4,931)	(448,952)
TRS	USD (18,337)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	8/2/2024	1,425	(278,356)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (5,296)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	8/2/2024	(5,137)	(225,980)
TRS	USD (11,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	8/2/2024	(7,810)	(370,810)
TRS	USD (6,517)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	7,299	(391,020)
TRS	USD (11,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(17,160)	(501,600)
TRS	USD (1,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(12,121)	(185,113)
TRS	USD (4,303)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(3,873)	(193,635)
TRS	USD (12,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(10,080)	(450,960)
TRS	USD (80,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(2,000)	(661,600)
TRS	USD (8,924)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	268	(248,176)
TRS	USD (12,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	6,000	(529,080)

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (12,909)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	8,070	(284,385)
TRS	USD (8,275)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	4,965	(150,440)
TRS	USD (5,958)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	953	(204,657)
TRS	USD (21,846)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	5,709	(257,127)
TRS	USD (21,184)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(14,193)	(350,807)
TRS	USD (6,951)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(6,743)	(202,552)
TRS	USD (4,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(19,964)	(387,458)
TRS	USD (17,069)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(454)	(261,668)
TRS	USD (19,860)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 15 basis points>	JP Morgan	10/2/2025	(356)	(196,118)
TRS	USD 49,555	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1D Overnight + 75bps	JP Morgan	20/3/2024	(439,356)	(439,356)
TRS	USD 18,498,436	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	388,262	346,359
TRS	USD 18,305,901	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	39,722	(13,160)
TRS	USD 19,999,337	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2024	25,131	(32,643)
TRS	USD 8,371,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2024	186,367	213,058

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 1,134	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 47bps	BNP Paribas	15/3/2024	479,016	479,016
TRS	USD 377	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 52bps	BNP Paribas	15/3/2024	143,817	143,817
TRS	USD 372	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 58bps	BNP Paribas	15/3/2024	107,113	107,113
TRS	USD 2,034,965	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	40,717	36,107
TRS	USD 33,862,049	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	94,127	(3,693)
TRS	USD 23,991,965	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	66,691	(2,617)
TRS	USD 9,651,547	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	(31,505)	(49,980)
Total					(27,335,125)	(63,774,714)

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

EUR - 1D Euro Short Term Rate (ESTR)

GBP - 1D Sterling Overnight Index Average (SONIA)

HKD - Overnight Index Average (HONIA)

JPY - Provisional 1D Overnight Tokyo Average Rate (TONA)

USD - 1D Overnight Bank Funding Rate (OBFR01)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
15,333,189	Put	OTC USD/KRW	Bank of America	USD 1,250	14/3/2024	(30,666)	-
764,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(53,658)	30,224
299,054	Call	OTC USD/JPY	Bank of America	USD 154.5	5/4/2024	(8,495)	16,446
6,600,000	Put	OTC USD/BRL	Bank of America	USD 4.85	3/6/2024	(8,638)	6,179
440,000	Put	OTC EUR/USD	Bank of America	EUR 1.04	1/8/2024	(36,506)	50,061
3,740,000	Put	OTC EUR/PLN	Bank of America	EUR 4.31	13/8/2024	(6,821)	3,839
260,000	Put	OTC EUR/PLN	Bank of America	EUR 4.2	16/8/2024	5,158	40,580
1,060,100	Put	OTC USD/TRY	Bank of America	USD 29.25	17/12/2024	(69,812)	9,695
609,000	Call	OTC EUR/USD	Barclays	EUR 1.105	24/4/2024	9,439	155,006
997,000	Call	OTC USD/CNH	Barclays	USD 7.5	23/10/2024	(13,136)	84,071
3,646,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.08	11/3/2024	549	8,886
124,170,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.06	11/4/2024	(451,978)	157,162
9,114,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.11	29/5/2024	(1,464)	41,909
14,690,700	Put	OTC USD/JPY	Citibank	USD 143	21/3/2024	(95,707)	4,998
15,266,258	Put	OTC USD/BRL	Citibank	USD 4.5	13/5/2024	(35,869)	693
15,146,913	Put	OTC USD/JPY	Credit Agricole	USD 145	9/5/2024	(5,972)	15,233
14,719,506	Put	OTC EUR/MXN	Deutsche Bank	EUR 18.3	9/5/2024	(30,703)	71,573
14,995,659	Put	OTC EUR/BRL	Goldman Sachs	EUR 5.3	12/3/2024	(58,341)	8,036
1,397,001	Put	OTC EUR/USD	Goldman Sachs	EUR 1.02	13/3/2024	(138,434)	1
6,586,000	Call	OTC USD/ZAR	Goldman Sachs	USD 20.8	15/8/2024	618	111,882
13,382,445	Put	OTC USD/ZAR	HSBC Bank	USD 18.5	5/3/2024	(47,375)	267

# Fixed Income Global Opportunities Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
11,485,200	Put	OTC USD/KRW	HSBC Bank	USD 1,300	6/3/2024	(23,889)	-
15,332,526	Call	OTC USD/JPY	HSBC Bank	USD 148	12/3/2024	127,465	146,938
14,869,384	Call	OTC EUR/USD	HSBC Bank	EUR 1.09	4/4/2024	23,993	54,230
530,000	Put	OTC USD/MXN	HSBC Bank	USD 16.5	17/4/2024	(29,851)	31,894
22,670,000	Put	OTC USD/MXN	HSBC Bank	USD 17.25	24/5/2024	(9,236)	66,709
201,961,668	Call	OTC USD/CNH	HSBC Bank	USD 8.5	21/8/2024	(297,488)	2
449,718	Call	OTC USD/CNH	HSBC Bank	USD 7.35	18/11/2024	(10,136)	77,375
30,320,000	Put	OTC EUR/USD	JP Morgan	EUR 1.08	5/3/2024	(5,726)	38,318
31,050,000	Put	OTC EUR/USD	JP Morgan	EUR 1.065	11/3/2024	(76,434)	6,583
172,930,000	Call	OTC NOK/SEK	JP Morgan	NOK 0.99	13/3/2024	(58,801)	7,987
90,695,247	Put	OTC EUR/USD	JP Morgan	EUR 1.07	18/3/2024	(236,275)	101,543
19,012,030	Call	OTC USD/CHF	JP Morgan	USD 0.92	6/5/2024	(8,401)	7,816
3,736,312	Call	OTC USD/THB	JP Morgan	USD 36.75	24/5/2024	(4,217)	17,958
750,000	Put	OTC USD/TRY	JP Morgan	USD 30.6	5/2/2025	(12,022)	9,653
6,076,000	Put	OTC EUR/USD	Morgan Stanley	EUR 1.08	4/3/2024	(383)	6,175
93,681,007	Call	OTC USD/CNH	Morgan Stanley	USD 7.7	7/3/2024	(161,600)	-
30,575,099	Call	OTC USD/CHF	Morgan Stanley	USD 0.9	20/3/2024	(18,769)	11,806
15,086,790	Call	OTC AUD/USD	Morgan Stanley	AUD 0.68	13/5/2024	(1,690)	27,248
6,600,000	Call	OTC USD/CNH	Standard Chartered Bank	USD 7.2	5/4/2024	(13,023)	19,152
29,991,318	Call	OTC EUR/CNH	Standard Chartered Bank	EUR 8.2	29/4/2024	(19,169)	7,980
4,708,000	Put	OTC INR/CNH	Standard Chartered Bank	CNH 11.5	23/1/2025	(5,648)	123,266
6,092,000	Call	OTC EUR/USD	UBS	EUR 1.08	5/3/2024	1,581	37,078
9,400,000	Call	TOPIX Banks Index	BNP Paribas	JPY 291.99	10/5/2024	496,702	1,046,064
54,460	Call	Sumitomo Mitsui Financial Group	Citibank	JPY 7,498.51	8/3/2024	225,831	308,486
525	Call	FTSE China A50 Index	Citibank	USD 11,499.14	29/4/2024	(83,876)	47,788
319,620	Call	Toyo Logistics	Goldman Sachs	JPY 1,301.777	8/3/2024	411,159	513,770
116,760	Call	Mizuho Financial Group	Morgan Stanley	JPY 2,556.359	8/3/2024	134,260	191,777
3,634	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	1/3/2024	2,095,030	3,121,606
2,760	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 512	1/3/2024	(455,888)	120,060
2,760	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 514	1/3/2024	(440,378)	45,540
1,793	Put	US Treasury 10 Year Note	Exchange Traded	USD 110.25	1/3/2024	(774,788)	126,069
745	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	8/3/2024	(158,117)	180,430
386	Call	Applied Materials	Exchange Traded	USD 210	15/3/2024	(130,942)	64,848
80	Call	Chubb	Exchange Traded	USD 250	15/3/2024	208	34,400
500	Put	Ford Motor	Exchange Traded	USD 7.82	15/3/2024	(7,710)	500
300	Put	Ford Motor	Exchange Traded	USD 8.82	15/3/2024	(8,766)	600
31	Call	Lam Research	Exchange Traded	USD 800	15/3/2024	297,934	413,695
111	Call	Meta Platforms	Exchange Traded	USD 500	15/3/2024	17,513	82,695
200	Call	Paramount Global	Exchange Traded	USD 17.5	15/3/2024	(8,745)	900
200	Call	Paramount Global	Exchange Traded	USD 22.5	15/3/2024	(7,566)	500
541	Call	SOFR 3 Month Index	Exchange Traded	USD 95	15/3/2024	(28,764)	3,381
540	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 470	15/3/2024	(116,928)	13,770
100	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	15/3/2024	(17,548)	3,050
479	Put	Tesla	Exchange Traded	USD 180	15/3/2024	(398,411)	38,081
500	Call	CBOE SPX Volatility Index	Exchange Traded	USD 20	20/3/2024	(17,613)	12,500
500	Call	S&P 500 Index	Exchange Traded	USD 18	20/3/2024	(10,613)	16,500
47	Put	US Treasury 10 Year Note	Exchange Traded	USD 105.25	22/3/2024	(5,397)	2,754
200	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	22/3/2024	(20,623)	45,312
241	Call	Amazon.com	Exchange Traded	USD 185	19/4/2024	(2,344)	75,312

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
269	Call	Bayerische Motoren Werke	Exchange Traded	EUR 110	19/4/2024	17,866	112,798
23	Call	Deckers Outdoor	Exchange Traded	USD 860	19/4/2024	65,740	129,490
9	Call	Deckers Outdoor	Exchange Traded	USD 900	19/4/2024	(4,521)	31,185
629	Call	Delta Air Lines	Exchange Traded	USD 45	19/4/2024	(4,231)	67,618
409	Call	Exxon Mobil	Exchange Traded	USD 105	19/4/2024	24,148	145,195
619	Call	JPMorgan Chase	Exchange Traded	USD 190	19/4/2024	(4,436)	202,722
448	Call	Mercedes-Benz	Exchange Traded	EUR 75	19/4/2024	21,469	92,835
260	Call	Merck	Exchange Traded	USD 125	19/4/2024	62,021	124,150
368	Call	Merck	Exchange Traded	USD 130	19/4/2024	(34,307)	78,752
81	Call	Norfolk Southern	Exchange Traded	USD 270	19/4/2024	(20,228)	25,313
218	Call	PNC Financial Services	Exchange Traded	USD 160	19/4/2024	(25,172)	42,510
3,227	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 485	19/4/2024	(130,444)	719,621
107	Put	Tesla	Exchange Traded	USD 170	19/4/2024	(90,006)	28,623
1,010	Call	Uber Technologies	Exchange Traded	USD 80	19/4/2024	2,801	363,600
72	Call	Walt Disney	Exchange Traded	USD 110	19/4/2024	16,335	39,240
561	Call	Walt Disney	Exchange Traded	USD 115	19/4/2024	19,339	162,690
1,832	Call	Wells Fargo	Exchange Traded	USD 57.5	19/4/2024	(11,408)	234,496
151	Call	US Treasury 10 Year Note	Exchange Traded	USD 114	26/4/2024	(100,508)	29,492
6,859	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	10/5/2024	158,374	685,900
73	Call	DR Horton	Exchange Traded	USD 155	17/5/2024	14,522	44,530
129	Call	DR Horton	Exchange Traded	USD 165	17/5/2024	(52,024)	39,990
11	Put	S&P 500 Index	Exchange Traded	USD 4,800	17/5/2024	(38,720)	32,010
55	Call	Shell	Exchange Traded	GBP 2,625	17/5/2024	(13,406)	22,304
82	Put	Tesla	Exchange Traded	USD 190	17/5/2024	(11,123)	87,330
558	Call	UBS	Exchange Traded	USD 32.5	17/5/2024	(40,301)	13,392
892	Call	SOFR 3 Month Index	Exchange Traded	USD 95.5	14/6/2024	(288,566)	69,687
359	Put	SOFR 3 Month Index	Exchange Traded	USD 95.188	14/6/2024	152,951	302,906
750	Call	Sabre	Exchange Traded	USD 4.5	19/7/2024	(4,306)	10,500
Total						(1,252,051)	12,065,719

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(15,332,526)	Call	OTC USD/JPY	Bank of America	USD 148	12/3/2024	(97,690)	(146,938)
(3,043,000)	Call	OTC EUR/AUD	Barclays	EUR 1.655	24/4/2024	(10,082)	(38,880)
(3,043,000)	Put	OTC EUR/AUD	Barclays	EUR 1.655	24/4/2024	12,428	(22,097)
(5,469,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.07	11/3/2024	(442)	(3,074)
(124,170,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	11/4/2024	279,505	(58,403)
(11,465,662)	Call	OTC USD/CHF	Citibank	USD 0.9	20/3/2024	18,160	(4,427)
(3,748,915)	Call	OTC EUR/BRL	Goldman Sachs	EUR 5.5	12/3/2024	26,198	(6,080)
(23,993,054)	Put	OTC EUR/BRL	Goldman Sachs	EUR 5.2	12/3/2024	27,375	(274)
(6,586,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 18.2	15/8/2024	5,602	(82,216)
(29,738,767)	Put	OTC USD/ZAR	HSBC Bank	USD 18.1	5/3/2024	28,696	(1)
(449,718)	Call	OTC USD/CNH	HSBC Bank	USD 7.58	18/11/2024	6,183	(31,904)
(19,109,437)	Call	OTC USD/CHF	JP Morgan	USD 0.9	20/3/2024	36,267	(7,379)
(3,736,312)	Call	OTC USD/THB	JP Morgan	USD 37.75	24/5/2024	2,362	(6,041)
(9,900,000)	Call	OTC USD/CNH	Standard Chartered Bank	USD 7.26	5/4/2024	17,770	(7,871)
(2,354,000)	Call	OTC INR/CNH	Standard Chartered Bank	CNH 12.5	23/1/2025	18,831	(54,461)



# Fixed Income Global Opportunities Fund continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(6,092,000)	Put	OTC EUR/USD	UBS	EUR 1.06	27/3/2024	24,127	(3,525)
(9,400,000)	Call	TOPIX Banks Index	BNP Paribas	JPY 319.8	10/5/2024	(177,413)	(377,975)
(108,920)	Call	Sumitomo Mitsui Financial Group	Citibank	JPY 8,212.66	8/3/2024	(103,187)	(152,833)
(525)	Call	FTSE China A50 Index	Citibank	USD 12,594.29	29/4/2024	16,757	(11,415)
(639,240)	Call	Toyo Logistics	Goldman Sachs	JPY 1,425.756	8/3/2024	(430,873)	(501,736)
(233,520)	Call	Mizuho Financial Group	Morgan Stanley	JPY 2,799.822	8/3/2024	(38,587)	(71,399)
(3,634)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 508	1/3/2024	(428,532)	(703,179)
(1,793)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 109	1/3/2024	249,361	-
(745)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 108.5	8/3/2024	86,336	(17,461)
(82)	Call	Advanced Micro Devices	Exchange Traded	USD 180	15/3/2024	(21,602)	(68,265)
(386)	Call	Applied Materials	Exchange Traded	USD 230	15/3/2024	47,004	(6,562)
(11)	Call	ASML	Exchange Traded	EUR 820	15/3/2024	(58,476)	(68,204)
(111)	Call	Meta Platforms	Exchange Traded	USD 540	15/3/2024	5,414	(10,878)
(200)	Call	Paramount Global	Exchange Traded	USD 25	15/3/2024	755	(400)
(100)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	15/3/2024	5,352	(1,550)
(540)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	15/3/2024	73,002	(10,530)
(479)	Put	Tesla	Exchange Traded	USD 160	15/3/2024	152,828	(5,030)
(1,000)	Call	S&P 500 Index	Exchange Traded	USD 35	20/3/2024	6,023	(7,500)
(200)	Put	US Treasury 10 Year Note	Exchange Traded	USD 106	22/3/2024	2,115	(3,825)
(282)	Put	SOFR 3 Month Index	Exchange Traded	USD 95	12/4/2024	(32,185)	(105,750)
(241)	Put	Amazon.com	Exchange Traded	USD 155	19/4/2024	8,983	(22,292)
(269)	Put	Bayerische Motoren Werke	Exchange Traded	EUR 100	19/4/2024	9,488	(22,910)
(23)	Put	Deckers Outdoor	Exchange Traded	USD 770	19/4/2024	17,314	(12,075)
(9)	Put	Deckers Outdoor	Exchange Traded	USD 800	19/4/2024	(319)	(6,660)
(629)	Put	Delta Air Lines	Exchange Traded	USD 37	19/4/2024	7,091	(21,700)
(12)	Call	Eli Lilly	Exchange Traded	USD 700	19/4/2024	(53,877)	(76,950)
(409)	Call	Exxon Mobil	Exchange Traded	USD 115	19/4/2024	(1,222)	(22,086)
(409)	Put	Exxon Mobil	Exchange Traded	USD 95	19/4/2024	25,882	(19,632)
(112)	Put	Mercedes-Benz	Exchange Traded	EUR 65	19/4/2024	836	(2,977)
(368)	Call	Merck	Exchange Traded	USD 135	19/4/2024	15,740	(29,072)
(81)	Put	Norfolk Southern	Exchange Traded	USD 240	19/4/2024	913	(19,237)
(218)	Put	PNC Financial Services	Exchange Traded	USD 130	19/4/2024	7,620	(24,525)
(3,227)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	19/4/2024	66,962	(477,596)
(107)	Put	Tesla	Exchange Traded	USD 145	19/4/2024	32,985	(6,527)
(1,515)	Call	Uber Technologies	Exchange Traded	USD 95	19/4/2024	(10,389)	(61,357)
(72)	Put	Walt Disney	Exchange Traded	USD 100	19/4/2024	3,864	(3,600)
(458)	Put	Wells Fargo	Exchange Traded	USD 50	19/4/2024	(104)	(17,862)
(73)	Put	DR Horton	Exchange Traded	USD 125	17/5/2024	6,740	(12,593)
(129)	Put	DR Horton	Exchange Traded	USD 135	17/5/2024	(11,384)	(45,150)
(11)	Put	S&P 500 Index	Exchange Traded	USD 4,500	17/5/2024	16,588	(14,135)
(55)	Put	Shell	Exchange Traded	GBP 2,250	17/5/2024	3,452	(13,765)
(82)	Call	Tesla	Exchange Traded	USD 240	17/5/2024	(4,707)	(52,275)
(558)	Put	UBS	Exchange Traded	USD 25	17/5/2024	15,277	(15,345)
(266)	Put	US Treasury 2 Year Note	Exchange Traded	USD 102.5	24/5/2024	(144,976)	(263,922)
(892)	Call	SOFR 3 Month Index	Exchange Traded	USD 96	14/6/2024	149,071	(39,025)
(992)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	14/6/2024	12,081	(142,600)
(359)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.813	14/6/2024	(27,510)	(76,287)
Total						(104,219)	(4,120,218)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 59,291,713	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 5/9/2024; and pays Floating EUR EURIBOR semi-annually from 5/3/2025	JP Morgan	1/3/2024	(346,962)	550,163
EUR 48,843,655	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed annually from 20/9/2024; and pays Floating EUR EURIBOR semi-annually from 20/3/2025	JP Morgan	18/3/2024	296,793	930,001
USD 19,172,276	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed semi-annually from 20/3/2025; and pays Floating USD SOFR annually from 20/3/2025	Nomura	18/3/2024	(230,388)	36,336
USD 290,951,049	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 1/4/2025; and pays Floating USD SOFR annually from 1/4/2025	JP Morgan	28/3/2024	(857,612)	309,397
USD 149,302,134	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	(85,175)	1,130,069
JPY 18,283,283,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 20/11/2025; and pays 1% Fixed annually from 20/11/2025	Deutsche Bank	18/11/2024	(166,667)	75,455
USD 46,203,450	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 30/5/2025; and pays Floating USD SOFR annually from 30/5/2025	Citibank	28/5/2024	(528,080)	515,467
USD 5,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Barclays	20/3/2024	(10,944)	688
USD 483,150,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3.96% Fixed annually from 21/1/2026	Bank of America	16/1/2025	1,356,207	3,821,750
USD 7,500,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Goldman Sachs	20/3/2024	(20,872)	1,032
USD 91,703,345	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(213,088)	1,055,128
EUR 31,908,797	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	20/3/2024	(45,696)	7,185
EUR 27,565,131	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	20/3/2024	(38,250)	10,298
USD 5,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	20/3/2024	(17,540)	1,765
EUR 5,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(12,345)	1,416
EUR 6,903,753	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	Deutsche Bank	19/6/2024	(38,403)	32,579
EUR 20,711,260	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	19/6/2024	(26,419)	31,411
EUR 6,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	20/3/2024	(18,407)	2,207
AUD 27,400,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(13,955)	96,949
EUR 98,880,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed annually from 14/8/2025; and pays Floating EUR EURIBOR semi-annually from 14/2/2025	Morgan Stanley	12/8/2024	(169,718)	538,590

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Fixed Income Global Opportunities Fund continued

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 71,906,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/2/2028; and pays 3.79% Fixed annually from 18/2/2028	Goldman Sachs	16/2/2027	(261,491)	3,518,967
USD 71,906,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed annually from 18/2/2028; and pays Floating USD SOFR annually from 18/2/2028	Goldman Sachs	16/2/2027	175,896	3,956,354
USD 58,160,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2026; and pays 4.27% Fixed annually from 14/2/2026	JP Morgan	12/2/2025	(152,389)	1,013,719
USD 34,093,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(114,699)	26,047
USD 6,500,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Goldman Sachs	20/3/2024	(11,875)	6,626
USD 6,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(12,892)	6,116
GBP 48,240,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 23/8/2025; and pays Floating GBP SONIA annually from 23/8/2025	Barclays	23/8/2024	(16,358)	295,834
USD 106,163,398	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed annually from 30/5/2026; and pays Floating USD SOFR annually from 30/5/2026	Goldman Sachs	28/5/2024	61,639	452,813
USD 8,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	BNP Paribas	20/3/2024	(4,914)	8,155
USD 106,163,398	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed annually from 30/5/2026; and pays Floating USD SOFR annually from 30/5/2026	Goldman Sachs	29/5/2024	19,540	415,121
EUR 85,390,235	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 30/5/2025; and pays Floating EUR EURIBOR semi-annually from 30/11/2024	JP Morgan	28/5/2024	(23,558)	190,903
USD 50,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG.41.V1 quarterly from 20/12/2028; and pays 1% Fixed	Exchange Traded	20/3/2024	(4,611)	21,639
Total				(1,533,233)	19,060,180

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (59,291,713)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 5/3/2025; and pays 2.5% Fixed annually from 5/9/2024	JP Morgan	1/3/2024	352,994	-
EUR (48,843,655)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.58% Fixed annually from 20/3/2025; and pays Floating EUR EURIBOR semi-annually from 20/9/2024	JP Morgan	18/3/2024	301,911	(112)
EUR (48,843,655)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 20/9/2024; and pays 2.68% Fixed annually from 20/3/2025	JP Morgan	18/3/2024	136,047	(87,867)
USD (19,172,276)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/3/2025; and pays 3.15% Fixed semi-annually from 20/3/2025	Nomura	18/3/2024	88,053	(177)
EUR (68,472,413)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 20/3/2025; and pays Floating EUR EURIBOR semi-annually from 20/9/2024	BNP Paribas	18/3/2024	125,911	(13)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (31,908,797)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	15,420	(2,323)
EUR (27,565,131)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	11,909	(2,176)
USD (5,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	2,880	(585)
EUR (6,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.40.V1 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	5,174	(1,424)
USD (6,500,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	Goldman Sachs	20/3/2024	674	(807)
USD (6,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	JP Morgan	20/3/2024	562	(744)
USD (8,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	BNP Paribas	20/3/2024	924	(1,452)
USD (50,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG.41.V1 quarterly from 20/12/2023	Exchange Traded	20/3/2024	4,855	(145)
USD (145,053,873)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 29/3/2025; and pays Floating USD SOFR annually from 29/3/2025	JP Morgan	27/3/2024	(108,307)	(1,603,813)
USD (290,951,049)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/4/2025; and pays 3.8% Fixed semi-annually from 1/4/2025	JP Morgan	28/3/2024	621,679	(64,219)
USD (7,431,687)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed annually from 3/4/2025; and pays Floating USD SOFR annually from 3/4/2025	RBC	1/4/2024	(35,388)	(57,906)
USD (45,838,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 4/4/2025; and pays Floating USD SOFR annually from 4/4/2025	Goldman Sachs	2/4/2024	(61,665)	(171,676)
USD (14,867,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 4/4/2025; and pays Floating USD SOFR annually from 4/4/2025	Morgan Stanley	2/4/2024	(46,208)	(82,633)
USD (14,867,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 4/4/2025; and pays Floating USD SOFR annually from 4/4/2025	Morgan Stanley	2/4/2024	(27,765)	(68,278)
USD (58,339,490)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(93,369)	(329,798)
USD (116,678,980)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(215,444)	(386,558)
USD (18,777,699)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(36,609)	(106,152)
USD (42,676,588)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(84,468)	(141,388)
USD (58,339,490)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed annually from 9/4/2025; and pays Floating USD SOFR annually from 9/4/2025	Goldman Sachs	5/4/2024	(87,975)	(163,380)
USD (58,339,490)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 9/4/2025; and pays Floating USD SOFR annually from 9/4/2025	Goldman Sachs	5/4/2024	(57,087)	(277,749)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (91,355,768)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Deutsche Bank	16/4/2024	(268,751)	(583,972)
USD (91,355,768)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Deutsche Bank	16/4/2024	(513,063)	(729,367)
USD (45,755,184)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Deutsche Bank	22/4/2024	(111,121)	(307,990)
USD (109,812,440)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Deutsche Bank	22/4/2024	(318,726)	(507,033)
USD (15,187,289)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed annually from 26/4/2025; and pays Floating USD SOFR annually from 26/4/2025	Barclays	24/4/2024	(7,455)	(54,156)
EUR (3,036,020)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed annually from 26/4/2025; and pays Floating EUR EURIBOR semi-annually from 26/4/2025	BNP Paribas	24/4/2024	4,644	(8,381)
EUR (64,045,804)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed annually from 30/4/2025; and pays Floating EUR EURIBOR semi-annually from 31/10/2024	JP Morgan	26/4/2024	(96,996)	(279,518)
EUR (14,090,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	JP Morgan	29/4/2024	(34,071)	(76,852)
EUR (14,090,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	Goldman Sachs	29/4/2024	(25,445)	(76,852)
USD (89,525,300)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 6/5/2025; and pays Floating USD SOFR annually from 6/5/2025	Deutsche Bank	2/5/2024	(277,858)	(638,645)
USD (90,944,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed annually from 8/5/2025; and pays Floating USD SOFR annually from 8/5/2025	Goldman Sachs	6/5/2024	28,718	(242,295)
USD (22,837,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 21/5/2025; and pays Floating USD SOFR annually from 21/5/2025	Deutsche Bank	17/5/2024	(39,032)	(134,947)
USD (181,853,200)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed annually from 24/5/2025; and pays Floating USD SOFR annually from 24/5/2025	Deutsche Bank	22/5/2024	104,658	(222,677)
USD (46,203,450)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.42% Fixed semi-annually from 30/5/2025; and pays Floating USD SOFR annually from 30/5/2025	Citibank	28/5/2024	539,950	(155,737)
EUR (7,472,623)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed annually from 30/5/2025; and pays Floating EUR EURIBOR semi-annually from 30/11/2024	Barclays	28/5/2024	1,958	(24,869)
USD (106,163,398)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.15% Fixed annually from 30/5/2026; and pays Floating USD SOFR annually from 30/5/2026	Goldman Sachs	28/5/2024	40,320	(190,603)
USD (106,163,398)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/5/2026; and pays 3.4% Fixed annually from 30/5/2026	Goldman Sachs	28/5/2024	(48,040)	(282,197)
EUR (85,390,235)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 30/5/2025; and pays Floating EUR EURIBOR semi-annually from 30/11/2024	JP Morgan	28/5/2024	(7,725)	(82,589)
EUR (85,390,235)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 30/5/2025; and pays 2.3% Fixed annually from 30/11/2024	JP Morgan	28/5/2024	941	(43,775)
USD (106,163,398)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/5/2026; and pays 3.25% Fixed annually from 30/5/2026	Goldman Sachs	29/5/2024	(19,585)	(211,539)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (106,163,398)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 30/5/2026; and pays Floating USD SOFR annually from 30/5/2026	Goldman Sachs	29/5/2024	14,226	(218,066)
EUR (91,122,455)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed annually from 3/6/2025; and pays Floating EUR EURIBOR semi-annually from 3/12/2024	JP Morgan	30/5/2024	300,541	(87,136)
USD (27,548,125)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/6/2025; and pays 3.75% Fixed annually from 14/6/2025	Citibank	12/6/2024	198,708	(239,162)
USD (27,548,125)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 14/6/2025; and pays Floating USD SOFR annually from 14/6/2025	Citibank	12/6/2024	29,255	(393,635)
USD (64,327,800)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.17% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Citibank	18/7/2024	(120,264)	(442,546)
USD (180,451,800)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.37% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Deutsche Bank	18/7/2024	(413,686)	(729,476)
EUR (98,880,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 14/8/2025; and pays 2% Fixed annually from 14/2/2025	Morgan Stanley	12/8/2024	80,672	(270,819)
GBP (48,240,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 23/8/2025; and pays 3.5% Fixed annually from 23/8/2025	Barclays	23/8/2024	(7,187)	(152,264)
USD (149,302,134)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.3% Fixed semi-annually from 28/10/2025	JP Morgan	24/10/2024	189,282	(493,276)
USD (14,281,210)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9025% Fixed semi-annually from 18/11/2025; and pays Floating USD SOFR annually from 18/11/2025	Deutsche Bank	14/11/2024	112,630	(204,413)
USD (14,281,210)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/11/2025; and pays 3.9025% Fixed semi-annually from 18/11/2025	Deutsche Bank	14/11/2024	24,215	(292,828)
JPY (18,283,283,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.5% Fixed annually from 20/11/2025; and pays Floating JPY TONAR annually from 20/11/2025	Deutsche Bank	18/11/2024	93,571	(28,713)
USD (181,959,414)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 25/11/2025; and pays Floating USD SOFR annually from 25/11/2025	JP Morgan	21/11/2024	141,541	(333,069)
USD (91,703,345)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/1/2026; and pays 2.25% Fixed annually from 27/1/2026	Goldman Sachs	23/1/2025	81,946	(290,378)
EUR (8,370,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(18,256)	(97,653)
AUD (54,800,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/8/2025; and pays 2.5% Fixed semi-annually from 11/5/2025	JP Morgan	10/2/2025	18,920	(52,632)
USD (16,162,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.59% Fixed annually from 14/2/2026; and pays Floating USD SOFR annually from 14/2/2026	Citibank	12/2/2025	(38,762)	(356,110)
USD (16,162,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2026; and pays 3.59% Fixed annually from 14/2/2026	Citibank	12/2/2025	38,611	(287,704)
USD (10,693,136)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.481% Fixed semi-annually from 22/10/2026; and pays Floating USD SOFR annually from 22/10/2026	JP Morgan	20/10/2025	322,350	(225,673)
USD (10,693,136)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/10/2026; and pays 4.481% Fixed semi-annually from 22/10/2026	JP Morgan	20/10/2025	(317,342)	(865,365)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (13,215,395)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/11/2026; and pays 4% Fixed semi-annually from 19/11/2026	Bank of America	17/11/2025	(118,438)	(737,909)
USD (13,215,395)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 19/11/2026; and pays Floating USD SOFR annually from 19/11/2026	Bank of America	17/11/2025	181,997	(437,475)
USD (5,123,346)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.956% Fixed semi-annually from 19/11/2026; and pays Floating USD SOFR annually from 19/11/2026	Deutsche Bank	17/11/2025	61,385	(176,083)
USD (5,123,346)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/11/2026; and pays 3.956% Fixed semi-annually from 19/11/2026	Deutsche Bank	17/11/2025	(37,783)	(275,250)
USD (17,687,690)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/11/2026; and pays 3.965% Fixed semi-annually from 24/11/2026	Citibank	20/11/2025	(136,816)	(959,294)
USD (17,687,690)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.965% Fixed semi-annually from 24/11/2026; and pays Floating USD SOFR annually from 24/11/2026	Citibank	20/11/2025	217,614	(604,863)
USD (10,672,750)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/12/2026; and pays 3.95625% Fixed semi-annually from 2/12/2026	Citibank	28/11/2025	(86,384)	(576,263)
USD (10,672,750)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.95625% Fixed semi-annually from 2/12/2026; and pays Floating USD SOFR annually from 2/12/2026	Citibank	28/11/2025	119,921	(369,958)
USD (17,405,682)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/12/2026; and pays 3.84% Fixed semi-annually from 2/12/2026	Bank of America	28/11/2025	(60,908)	(847,645)
USD (17,405,682)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.84% Fixed semi-annually from 2/12/2026; and pays Floating USD SOFR annually from 2/12/2026	Bank of America	28/11/2025	120,390	(666,346)
USD (301,508)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/12/2026; and pays 3.7125% Fixed annually from 15/12/2026	Bank of America	11/12/2025	189	(13,440)
USD (301,508)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.7125% Fixed annually from 15/12/2026; and pays Floating USD SOFR annually from 15/12/2026	Bank of America	11/12/2025	817	(12,811)
Total				760,984	(20,143,624)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Fixed Income Global Opportunities Fund continued

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
<b>TBA</b>			
<b>United States</b>			
USD 9,422,320	Fannie Mae or Freddie Mac 3% TBA	8,077,836	0.12
USD 755,510,693	Fannie Mae or Freddie Mac 3.5% TBA	673,468,276	10.23
USD 471,191,020	Fannie Mae or Freddie Mac 4.5% TBA	446,416,329	6.78
USD 91,990,992	Fannie Mae or Freddie Mac 5.5% TBA	91,071,082	1.38
USD 115,900,000	Fannie Mae or Freddie Mac 3.5% TBA	103,386,625	1.57
USD (131,870,900)	Fannie Mae or Freddie Mac 4% TBA	(121,578,165)	(1.85)
USD (131,508,980)	Fannie Mae or Freddie Mac 5% TBA	(127,692,156)	(1.94)
USD 47,629,000	Fannie Mae or Freddie Mac 6% TBA	47,854,432	0.73
USD (469,081,000)	Fannie Mae or Freddie Mac 6.5% TBA	(477,211,919)	(7.25)
USD 448,446,300	Fannie Mae or Freddie Mac 7% TBA	460,113,473	6.99
USD 90,500,000	Fannie Mae or Freddie Mac 7% TBA	92,766,149	1.41
USD (140,813,000)	Ginnie Mae 4.5% TBA	(134,656,154)	(2.04)
USD (57,558,000)	Ginnie Mae 5.5% TBA	(57,201,420)	(0.87)
<b>Total TBA</b>		<b>1,004,814,388</b>	<b>15.26</b>



# Future Consumer Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				119,950	JD Sports Fashion*	180,660	1.06
				7,306	Unilever	359,138	2.12
						688,560	4.06
<b>COMMON STOCKS (SHARES)</b>				<b>United States</b>			
<b>Brazil</b>				683	Adobe	380,199	2.24
96,884	LWSA	108,709	0.64	2,068	Airbnb	326,454	1.93
<b>Cayman Islands</b>				7,510	Amazon.com	1,313,800	7.75
4,099	Sea	199,457	1.18	13,429	Comcast	572,881	3.38
9,300	Tencent	329,340	1.94	280	Equinix	250,491	1.48
				2,130	Mastercard	1,010,770	5.96
				7,954	Match	286,583	1.69
<b>China</b>				211	MercadoLibre	340,183	2.01
1,000	Kweichow Moutai	235,250	1.39	1,325	Meta Platforms	648,799	3.82
<b>France</b>				4,050	NIKE	425,938	2.52
1,908	EssilorLuxottica	406,722	2.40	13,601	Pinterest	495,076	2.92
263	Kering*	121,368	0.71	2,882	ROBLOX	117,758	0.70
976	L'Oreal	469,300	2.77	2,021	TJX	200,483	1.18
				3,275	T-Mobile US	534,808	3.16
				3,761	Uber Technologies	296,179	1.75
<b>Germany</b>				2,032	Visa	576,966	3.40
7,355	Beiersdorf	1,062,889	6.27	3,623	Walt Disney	405,776	2.39
6,733	CTS Eventim	536,904	3.17	5,700	Yum China	249,040	1.47
3,739	Puma*	173,823	1.02	847	Zebra Technologies	236,161	1.39
				2,073	Zoetis	414,600	2.45
						9,082,945	53.59
				Total Common Stocks (Shares)		16,590,722	97.88
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						16,590,722	97.88
				Total Portfolio		16,590,722	97.88
				Other Net Assets		359,734	2.12
				Total Net Assets (USD)		16,950,456	100.00
<b>India</b>							
8,459	Reliance Industries*	603,127	3.56				
<b>Japan</b>							
11,100	Recruit	448,857	2.65				
8,800	Sony	762,158	4.50				
						1,211,015	7.15
<b>Netherlands</b>							
49,914	Davide Campari-Milano	510,772	3.01				
934	Ferrari*	394,892	2.33				
						905,664	5.34
<b>Spain</b>							
12,563	Cellnex Telecom*	455,649	2.69				
<b>United Kingdom</b>							
8,107	CVS	148,762	0.88				

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

# Future Consumer Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Communications	34.56
Consumer Non-cyclical	23.94
Consumer Cyclical	17.96
Financials	10.84
Technology	4.33
Energy	3.56
Industrial	2.69
Other Net Assets	2.12
	100.00



# Future Of Transport Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>				<b>Netherlands</b>			
10,765,479	Lynas Rare Earths*	41,032,348	3.00	34,818	ASML	32,936,039	2.41
6,279,544	Pilbara Minerals*	17,213,040	1.26	175,232	NXP Semiconductors	43,452,279	3.18
		58,245,388	4.26	1,292,234	STMicroelectronics	59,030,397	4.32
				135,418,715 9.91			
<b>Canada</b>				<b>South Korea</b>			
222,028	Canadian National Railway	28,887,155	2.11	80,895	LG Chem	27,519,851	2.02
511,221	Canadian Pacific Kansas City	43,753,205	3.20	190,352	Samsung SDI	53,892,086	3.94
1,047,883	Sigma Lithium	15,772,405	1.15				
		88,412,765	6.46	81,411,937 5.96			
				<b>Sweden</b>			
<b>Chile</b>				<b>Switzerland</b>			
575,771	Sociedad Quimica y Minera de Chile*	28,932,493	2.12	406,724	TE Connectivity	58,633,332	4.29
				<b>United Kingdom</b>			
<b>China</b>				<b>United States</b>			
2,347,500	BYD*	57,970,306	4.24	3,318,684	Auto Trader	31,441,083	2.30
1,976,202	Contemporary Amperex Technology	44,847,295	3.28				
10,266,795	Shanghai Putailai New Energy Technology	26,731,808	1.96				
		129,549,409	9.48	171,027 AECOM 15,322,309 1.12			
				224,037 Albemarle* 30,917,106 2.26			
<b>France</b>				295,490 Analog Devices 56,051,498 4.10			
1,190,058	Dassault Systemes	56,144,661	4.11	80,787 ANSYS 27,000,631 1.98			
202,318	McPhy Energy	439,440	0.03	197,119 Cadence Design Systems 59,667,921 4.37			
204,179	Schneider Electric	46,585,548	3.41	318,353 Darling Ingredients 13,326,256 0.98			
462,598	Vinci	59,413,201	4.35	384,553 Mobileye Global* 10,113,744 0.74			
		162,582,850	11.90	560,833 ON Semiconductor 43,924,441 3.21			
				121,840 Rogers* 14,101,762 1.03			
<b>Germany</b>				227,766 Union Pacific 58,084,885 4.25			
1,137,165	Infineon Technologies	41,311,851	3.02	294,194 Verra Mobility* 6,425,197 0.47			
				334,935,750 24.51			
<b>Ireland</b>				Total Common Stocks (Shares) 1,313,347,180 96.10			
116,144	Eaton	33,327,521	2.44	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 1,313,347,180 96.10			
				Total Portfolio 1,313,347,180 96.10			
<b>Japan</b>				Other Net Assets 53,366,150 3.90			
413,200	NIDEC CORP*	15,705,275	1.15	Total Net Assets (USD) 1,366,713,330 100.00			
2,559,700	Renesas Electronics	42,035,143	3.07				
		57,740,418	4.22				
<b>Jersey</b>							
704,154	Aptiv	56,261,905	4.12				

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	12,814,243	USD	92,256,030	BNY Mellon	15/3/2024	(300)
USD	9,473,361	CNY	1,316,161	BNY Mellon	15/3/2024	352
Net unrealised appreciation						52

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Future Of Transport Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	266,142,187	USD	247,048,733	BNY Mellon	15/3/2024	2,008,599
USD	16,992,507	EUR	18,305,448	BNY Mellon	15/3/2024	(138,500)
Net unrealised appreciation						1,870,099
<b>GBP Hedged Share Class</b>						
GBP	9,302,036	USD	7,394,096	BNY Mellon	15/3/2024	68,789
USD	429,984	GBP	542,038	BNY Mellon	15/3/2024	(2,898)
Net unrealised appreciation						65,891
<b>SGD Hedged Share Class</b>						
SGD	6,262,710	USD	8,414,207	BNY Mellon	15/3/2024	4,675
USD	522,494	SGD	388,396	BNY Mellon	15/3/2024	(786)
Net unrealised appreciation						3,889
Total net unrealised appreciation						1,939,931

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Technology	34.24
Industrial	26.35
Consumer Cyclical	17.43
Basic Materials	14.80
Communications	2.30
Consumer Non-cyclical	0.98
Other Net Assets	3.90
	100.00



# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Curacao</b>				331,770	RWE	11,241,130	0.08
78,565	Schlumberger	3,822,973	0.03	9,023	Scout24	660,386	0.00
<b>Denmark</b>				245,013	Siemens	48,570,892	0.33
1,738	AP Moller - Maersk*	2,479,103	0.02	40,862	Symrise	4,198,271	0.03
6,148	Genmab	1,724,833	0.01	213,974	thyssenkrupp*	1,099,677	0.01
591,570	Novo Nordisk	70,777,734	0.48	19,378	Volkswagen	2,637,217	0.02
67,879	Orsted	3,817,607	0.02	231,736	Zalando	4,947,883	0.03
71,585	Vestas Wind Systems	2,009,476	0.01			172,501,453	1.16
		80,808,753	0.54	<b>Greece</b>			
<b>Finland</b>				193,876	National Bank of Greece	1,515,721	0.01
128,330	Elisa	5,815,587	0.04	<b>Guernsey</b>			
46,103	Kone	2,265,835	0.02	480,079	Genius Sports*	3,355,752	0.02
9,987	Neste	276,080	0.00	<b>Hong Kong</b>			
		8,357,502	0.06	3,460,600	AIA	28,117,497	0.19
<b>France</b>				37,900	Hang Seng Bank	432,857	0.00
620,954	Accor	26,833,085	0.18	169,000	MTR	561,343	0.00
297,915	AXA	10,691,995	0.07			29,111,697	0.19
625,150	BNP Paribas	37,642,467	0.25	<b>India</b>			
41,480	Bollore	284,193	0.00	8,157	Asian Paints	277,608	0.00
63,764	Carrefour	1,078,852	0.01	5,448	Bajaj Auto	519,683	0.01
606,491	Cie de Saint-Gobain	46,849,528	0.32	576,762	Bharat Petroleum	4,200,356	0.03
82,850	Dassault Systemes	3,908,705	0.02	7,770	Eicher Motors	355,382	0.00
252,029	EssilorLuxottica	53,724,172	0.36	23,043	HCL Technologies	462,396	0.00
6,029	Hermes International	15,145,755	0.10	1,081,280	HDFC Bank	18,301,221	0.12
83,987	La Francaise des Jeux SAEM	3,540,917	0.03	6,274	Hindustan Aeronautics	233,360	0.00
18,112	L'Oreal	8,708,975	0.06	951,828	Indian Oil	1,900,414	0.01
92,727	LVMH Moet Hennessy Louis Vuitton	84,827,696	0.57	22,980	Kotak Mahindra Bank	468,226	0.01
451,428	Sanofi	43,314,977	0.29			26,718,646	0.18
13,755	Schneider Electric	3,138,345	0.02	<b>Indonesia</b>			
33,787	SCOR	1,038,844	0.01	3,776,800	Bank Central Asia	2,373,267	0.01
65,232	Societe Generale	1,593,786	0.01	3,665,400	Bank Mandiri Persero	1,632,695	0.01
7,892	Teleperformance	982,090	0.01	7,216,400	Bank Syariah Indonesia	1,134,235	0.01
332,221	TotalEnergies	21,366,636	0.14			5,140,197	0.03
16,120	Vivendi	181,449	0.00	<b>Ireland</b>			
		364,852,467	2.45	462,993	CRH	38,759,244	0.26
<b>Germany</b>				40,058	James Hardie Industries	1,588,238	0.01
152,292	adidas	31,078,980	0.21	77,274	Kingspan	6,998,689	0.05
60,704	BASF*	3,102,969	0.02	11,545	Linde	5,167,542	0.03
103,798	Bayer	3,188,084	0.02	61,707	Seagate Technology	5,721,473	0.04
93,213	Bayerische Motoren Werke	11,079,735	0.07			58,235,186	0.39
6,035	Bechtle*	313,496	0.00	<b>Israel</b>			
8,118	Carl Zeiss Meditec*	997,883	0.01	230,992	Nice*	56,531,827	0.38
3,100	CTS Eventim*	247,201	0.00	<b>Italy</b>			
684,885	Deutsche Lufthansa	5,355,910	0.04	52,185	Enel	334,040	0.01
58,830	Dr Ing hc F Porsche	5,564,377	0.04	105,441	FinecoBank Banca Fineco	1,466,555	0.01
10,888	FUCHS	464,948	0.00	17,829,934	Intesa Sanpaolo	56,987,991	0.38
3,329	Knorr-Bremse	233,173	0.00	65,885	Mediobanca Banca di Credito Finanziario*	898,867	0.01
435,976	Mercedes-Benz	35,016,376	0.24	359,871	Snam	1,695,655	0.01
3,291	Merck	565,210	0.00	1,461,621	UniCredit	49,388,288	0.33
4,008	Muenchener Ruckversicherungs-Gesellschaft in Muenchen	1,881,549	0.01			110,771,396	0.75
68	Rational*	56,106	0.00	<b>Japan</b>			
				10,900	Ain	345,527	0.00

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

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
44,000	Alfresa*	658,388	0.01	97,100	Otsuka	4,274,699	0.03
72,500	ANA	1,583,247	0.01	1,034,600	Panasonic*	9,832,730	0.07
126,300	Astellas Pharma	1,395,540	0.01	26,200	Pigeon*	267,495	0.00
84,600	BayCurrent Consulting	1,898,427	0.01	346,100	Rakus*	5,459,008	0.04
33,100	Bic Camera*	285,014	0.00	28,700	Resorttrust*	495,503	0.00
74,000	Bridgestone	3,191,409	0.02	36,300	Santen Pharmaceutical*	361,021	0.00
11,200	Brother Industries	188,047	0.00	15,000	SCREEN	1,880,206	0.01
20,100	Chugai Pharmaceutical	806,878	0.01	18,600	SCSK	343,465	0.00
78,700	Daiichi Sankyo	2,619,033	0.02	112,900	Sekisui House	2,522,905	0.02
97,500	Daikin Industries	13,813,014	0.09	456,800	Shiseido	12,368,577	0.08
8,300	Dowa*	290,373	0.00	66,700	SMC*	40,230,182	0.27
53,100	Eisai	2,221,840	0.02	22,500	SoftBank	1,323,219	0.01
1,418,500	FANUC	41,492,530	0.28	172,000	Sojitz*	4,371,779	0.03
253,700	FUJIFILM	16,164,217	0.11	46,400	Sompo	2,726,289	0.02
11,200	Heiwa	154,888	0.00	22,000	Stanley Electric*	377,105	0.00
2,805,800	Honda Motor	33,452,212	0.23	81,000	Sumitomo Mitsui Financial	4,521,887	0.03
231,352	Hoya	30,160,192	0.20	53,200	Sumitomo Rubber Industries	620,753	0.00
41,900	Ito En	1,170,391	0.01	17,200	Suzuken*	513,014	0.00
2,497,600	Japan Airlines	46,721,898	0.31	538,600	Systemex	30,341,627	0.20
73,700	JFE	1,210,541	0.01	284,100	Takeda Pharmaceutical	8,338,718	0.06
94,700	Kakaku.com*	1,088,196	0.01	53,800	Tokyo Electron	13,271,373	0.09
21,000	Kamigumi	492,597	0.00	25,400	TOTO*	688,085	0.01
143,800	Kansai Paint*	2,087,753	0.01	2,360,800	Toyota Motor*	57,193,694	0.38
12,800	Kewpie	238,975	0.00	3,800	Yaoko	218,951	0.00
134,719	Keyence	63,129,946	0.43	19,400	Zensho	850,555	0.01
17,900	Koei Tecmo*	224,251	0.00	125,900	ZOZO*	2,858,894	0.02
1,177,300	Komatsu*	34,232,396	0.23			712,059,649	4.78
9,900	Kusuri no Aoki	207,849	0.00		<b>Jersey</b>		
126,700	Kyushu Railway*	2,918,596	0.02	67,045	Experian	2,887,035	0.02
44,800	Lixil*	575,492	0.00	13,937	Ferguson*	2,904,461	0.02
67,000	M3*	962,202	0.00	6,747,796	Glencore	32,203,610	0.22
126,000	Makita	3,293,627	0.02			37,995,106	0.26
22,700	Mani	309,749	0.00		<b>Liberia</b>		
329,800	Mazda Motor*	3,879,091	0.03	87,436	Royal Caribbean Cruises	10,675,936	0.07
19,800	MEIJI	447,359	0.00		<b>Luxembourg</b>		
480,000	Mitsubishi Electric	7,648,077	0.05	156,373	ArcelorMittal	4,097,978	0.03
8,107,100	Mitsubishi UFJ Financial*	83,639,289	0.56	27,476	Tenaris	493,198	0.00
943,500	Mitsui*	41,365,902	0.28			4,591,176	0.03
126,600	Mitsui OSK Lines*	4,346,911	0.03		<b>Mexico</b>		
272,200	Mizuho Financial	5,101,074	0.03	860,306	Fibra Uno Administracion	1,542,510	0.01
97,600	Money Forward*	4,316,301	0.03	158,614	Fomento Economico Mexicano	1,983,488	0.02
19,600	Morinaga Milk Industry*	407,566	0.00	53,742	Grupo Aeroportuario del Sureste	1,536,251	0.01
80,600	NET One Systems	1,402,067	0.01	788,972	Wal-Mart de Mexico	3,159,403	0.02
55,100	Nexon	894,340	0.01			8,221,652	0.06
334,900	NIDEC CORP	12,729,178	0.09		<b>Netherlands</b>		
146,300	Nihon M&A Center*	981,761	0.01	500,518	ABN AMRO Bank	8,082,941	0.05
95,600	Nintendo	5,372,762	0.04	159,495	ASML	150,874,074	1.01
928,500	Nippon Paint	6,898,599	0.05	14,902	BE Semiconductor Industries	2,716,156	0.02
208,800	Nippon Steel*	5,189,789	0.04	64,509	Ferrari	27,274,173	0.18
28,400	Nipro	235,424	0.00	522,227	ING Groep	7,195,548	0.05
322,900	Nomura Research Institute*	9,082,203	0.06	550,641	Koninklijke Ahold Delhaize	16,458,529	0.11
96,700	Ono Pharmaceutical	1,609,672	0.01	870,808	Koninklijke KPN	3,200,860	0.02
8,800	Oracle Japan	675,315	0.00	118,829	Koninklijke Vopak	4,438,746	0.03

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
590,392	Prosus	17,358,437	0.12	11,918	Endesa*	214,124	0.00
31,639	STMicroelectronics	1,445,297	0.01	104,494	Industria de Diseno Textil	4,660,577	0.03
6,831	Wolters Kluwer	1,080,545	0.01	73,874	Repsol	1,175,771	0.01
		240,125,306	1.61			84,601,796	0.57
	<b>New Zealand</b>				<b>Sweden</b>		
36,258	Xero	3,012,635	0.02	648,778	Assa Abloy	18,685,758	0.13
	<b>Norway</b>			270,637	Atlas Copco	4,731,398	0.03
266,514	Equinor	6,612,620	0.04	22,607	Evolution	2,958,059	0.02
	<b>Poland</b>			82,891	Getinge	1,653,977	0.01
323,791	Powszechny Zaklad Ubezpieczen	4,013,722	0.03	35,192	Industrivarden	1,195,357	0.01
	<b>Saudi Arabia</b>			305,270	SKF*	6,697,710	0.05
2,093	Dr Sulaiman Al Habib Medical Services	183,835	0.00	308,858	SSAB	2,414,852	0.01
26,819	Saudi Arabian Oil	226,693	0.00	145,905	SSAB	1,142,194	0.01
75,925	Saudi Telecom	859,405	0.01	3,386,444	Telia	8,122,410	0.05
		1,269,933	0.01	133,075	Trelleborg	4,833,502	0.03
				620,000	Volvo Car*	2,298,206	0.02
						54,733,423	0.37
	<b>Singapore</b>				<b>Switzerland</b>		
338,100	Genting Singapore*	229,054	0.00	586,280	Alcon	50,046,789	0.34
309,000	NETLINK NBN TRUST	193,236	0.00	282	Barry Callebaut*	401,421	0.00
72,600	Oversea-Chinese Banking	701,557	0.01	345,175	Bunge Global	32,446,450	0.22
183,300	Singapore Technologies Engineering	543,122	0.01	246,546	Chubb	62,055,628	0.42
566,300	Singapore Telecommunications	990,755	0.01	221,370	Clariant*	2,783,397	0.02
23,800	United Overseas Bank	495,234	0.00	88,031	Coca-Cola HBC	2,765,505	0.02
24,100	Venture	251,187	0.00	1,496	Flughafen Zurich*	317,301	0.00
260,700	Wilmar International	644,364	0.00	489	Geberit	287,002	0.00
		4,048,509	0.03	23,831	Holcim	1,961,077	0.02
				48,689	Julius Baer*	2,628,268	0.02
	<b>South Africa</b>			31,958	Kuehne + Nagel International*	10,767,431	0.07
9,075	Anglo American Platinum	350,082	0.00	4,248	Lonza	2,241,864	0.01
17,039	Capitec Bank	1,777,480	0.01	620,985	Nestle	65,523,253	0.44
319,486	FirstRand	1,077,854	0.01	203,929	Novartis*	20,802,875	0.14
64,510	Kumba Iron Ore	1,790,919	0.01	3,607	PSP Swiss Property*	461,735	0.00
		4,996,335	0.03	7,528	Roche	1,990,290	0.01
				1	Sandoz	32	0.00
	<b>South Korea</b>			27,167	SGS	2,623,863	0.02
142,824	Amorepacific	12,827,989	0.09	16,018	Sika*	4,665,974	0.03
16,282	Fila	469,532	0.00	7,923	Swiss Prime Site*	764,954	0.00
71,077	GS Engineering & Construction	851,365	0.01	893	Swisscom*	512,938	0.00
32,691	Hanwha Aerospace	4,603,156	0.03	36,849	TE Connectivity	5,312,152	0.03
502,624	HD Hyundai Infracore	3,038,543	0.02	920,178	Transocean*	4,499,671	0.03
16,172	Hyundai Motor	3,042,269	0.02	2,059,783	UBS	59,531,835	0.40
78,403	KakaoBank	1,675,102	0.01			335,391,705	2.24
210,912	KB Financial	10,057,759	0.07		<b>Taiwan</b>		
64,104	Meritz Financial	4,000,482	0.02	1,781,000	Acer	2,543,923	0.02
15,823	NCSOFT	2,305,243	0.01	37,000	Advantech	456,508	0.00
88,891	Samsung Electronics	4,899,819	0.03	380,000	ASE Technology	1,671,016	0.01
8,013	Samsung SDI	2,268,625	0.02	364,000	Asustek Computer	5,239,563	0.03
312,729	SK Hynix	36,683,890	0.25	196,000	Chunghwa Telecom	747,180	0.01
		86,723,774	0.58	4,526,000	Compal Electronics	5,226,244	0.03
	<b>Spain</b>			4,187,000	Eva Airways	4,165,871	0.03
3,521	Aena SME	667,741	0.00	286,000	Far EasTone Telecommunications	712,071	0.01
446,121	Banco Bilbao Vizcaya Argentaria	4,441,267	0.03				
2,415,654	Banco Santander	10,105,845	0.07				
1,746,291	Cellnex Telecom	63,336,471	0.43				

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





# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
4,066	Customers Bancorp*	221,719	0.00	930,675	Kenvue	17,701,438	0.12
54,075	Dell Technologies	5,021,945	0.03	63,715	Keysight Technologies	9,847,153	0.07
1,122,019	Delta Air Lines	47,652,147	0.33	107,435	Kimberly-Clark	12,968,479	0.09
213,967	Dexcom	24,467,126	0.16	22,459	KLA	15,316,365	0.10
24,047	DR Horton	3,556,311	0.02	16,213	Lam Research	15,117,650	0.10
133,400	Dynatrace	6,575,286	0.04	200,611	Las Vegas Sands	10,804,908	0.07
152,076	eBay	7,206,121	0.05	193,611	Latch (Wts 31/12/2026)	794	0.00
58,417	Edison International	4,008,575	0.03	23,301	Latch (Wts 4/6/2026)	95	0.00
46,310	Electronic Arts	6,460,245	0.04	61,551	Leidos	7,820,055	0.05
117,424	Eli Lilly	87,775,614	0.59	7,118	Lennar	1,108,628	0.01
74,498	EOG Resources	8,531,511	0.06	178,087	Lightning Emotors (Wts 15/12/2025)	462	0.00
5,560	Equinix	4,974,032	0.03	1,092,335	LKQ	57,839,138	0.39
21,773	Eversource Energy	1,282,212	0.01	224,422	LPL Financial	59,940,872	0.40
92,280	EVgo (Wts 15/9/2025)	18,456	0.00	10,077	Lululemon Athletica	4,723,191	0.03
2,663	Expeditors International of Washington	316,924	0.00	40,754	M/I Homes	5,111,367	0.04
159,338	F5	29,821,700	0.20	40,858	Marathon Petroleum	6,827,371	0.04
23,066	Fastenal	1,685,202	0.01	32,884	MarketAxess*	7,004,292	0.05
577	First Citizens BancShares	909,675	0.01	404,980	Marsh & McLennan	81,826,209	0.55
160,529	Floor & Decor*	19,854,227	0.13	136,400	Marvell Technology	9,407,508	0.06
463,119	Ford Motor	5,735,729	0.04	143,427	Masco	10,944,914	0.07
324,106	Fortinet	22,586,947	0.15	110,247	Masimo†	13,947,348	0.09
747,466	Fortive	64,050,362	0.43	283,776	Mastercard	134,663,063	0.91
614,388	Franklin Resources	16,901,814	0.11	29,452	Match	1,061,156	0.01
965,701	Freeport-McMoRan	36,889,778	0.25	46,895	McCormick	3,197,770	0.02
334,250	General Motors	13,667,482	0.09	203,839	McDonald's	59,682,021	0.40
80,631	Gilead Sciences	5,842,522	0.04	6,810	McKesson	3,544,469	0.02
10,818	Golden Entertainment*	400,374	0.00	730,455	Merck	93,206,058	0.63
182,670	Green Plains*	4,027,874	0.03	138,932	Meta Platforms	68,029,443	0.46
58,746	Hartford Financial Services	5,623,755	0.04	8,099	Mettler-Toledo International	10,080,987	0.07
5,834	HCA Healthcare	1,818,108	0.01	548,922	MGM Resorts International†	23,384,078	0.16
573,707	Healthpeak Properties	9,678,437	0.06	40,200	Microchip Technology	3,366,951	0.02
436,588	Hewlett Packard Enterprise	6,609,942	0.04	551,945	Micron Technology	49,277,650	0.34
114,551	Hilton Worldwide	23,330,602	0.16	1,052,119	Microsoft†	431,168,887	2.90
79,631	Hippo (Wts 2/8/2026)	1,593	0.00	1,755,970	Mirion Technologies	17,226,066	0.11
9,979	Hormel Foods	347,768	0.00	196,836	Mirion Technologies*	1,930,961	0.01
105,969	Humana	37,074,314	0.25	35,946	Molson Coors Beverage*	2,254,174	0.02
94,856	Huntington Bancshares	1,240,716	0.01	11,045	Motorola Solutions	3,668,818	0.02
30,059	Illinois Tool Works	7,895,598	0.06	58,991	Mr Cooper	4,265,049	0.03
37,130	Incyte	2,198,839	0.01	26,492	MSCI	15,040,303	0.10
135,187	Informatica	4,407,096	0.03	164,998	Nasdaq	9,299,287	0.06
884,775	Ingersoll Rand	79,789,009	0.54	21,352	Netflix	12,863,726	0.09
30,530	Innovid (Wts 31/12/2027)	1,212	0.00	751,259	NextEra Energy	41,589,698	0.28
50,867	Insulet	8,231,298	0.06	58,322	NIKE	6,133,725	0.04
237,779	Intel	10,179,319	0.07	54,558	Nucor	10,486,048	0.07
6,574	International Bancshares*	344,412	0.00	289,409	NVIDIA	230,022,273	1.54
133,911	International Paper	4,808,744	0.03	155,458	Offerpad Solutions (Wts 1/9/2026)	1,088	0.00
21,151	Intuit†	14,096,507	0.10	65,865	Omnicom*	5,827,077	0.04
164,923	Intuitive Surgical†	63,800,463	0.43	657,988	Oracle	73,431,461	0.49
64,389	J M Smucker	7,800,727	0.05	31,803	Otis Worldwide	3,021,603	0.02
293,744	Johnson & Johnson	47,400,001	0.32	65,476	PACCAR*	7,289,443	0.05
763,495	JPMorgan Chase	141,414,544	0.95	34,638	Packaging of America	6,324,899	0.04
120,594	Kellanova	6,703,217	0.05				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

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



# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
93,753	Palo Alto Networks*	29,542,507	0.20	46,589	Vertex Pharmaceuticals	19,743,486	0.13
61,416	Paramount Global*	715,496	0.00	126,217	VICI Properties	3,766,315	0.02
57,635	Park Hotels & Resorts	963,657	0.01	153,305	Visa*	43,529,422	0.29
46,968	Paychex*	5,765,792	0.04	139,230	Vulcan Materials	36,777,604	0.25
8,177	Paycom Software	1,509,965	0.01	1,598,487	Walmart	94,166,869	0.63
431,980	Peloton Interactive*	2,062,705	0.01	724,735	Walt Disney	81,170,320	0.54
58,644	PepsiCo	9,720,243	0.07	949,278	Wells Fargo	52,580,508	0.35
248,499	Pfizer	6,718,171	0.04	3,520	Wells Fargo	4,193,728	0.03
27,250	Phillips 66	3,861,053	0.02	8,457	Whirlpool	908,366	0.01
14,006	Principal Financial	1,133,926	0.01	15,285	Williams	544,910	0.00
329,944	Progressive	63,111,688	0.42	32,587	Workday	9,523,551	0.06
126,061	Prologis	17,061,096	0.11	154,887	Wynn Resorts	16,086,564	0.11
47,906	QUALCOMM	7,542,800	0.05	16,387	Zimmer Biomet	2,029,366	0.01
1,098	Regeneron Pharmaceuticals	1,073,866	0.01	91,484	Zoetis	18,296,800	0.12
52,860	ResMed	9,226,713	0.06	78,600	Zscaler	18,895,047	0.13
183,126	Rollins	7,997,112	0.05			5,625,225,802	37.76
8,722	Roper Technologies	4,729,330	0.03		Total Common / Preferred Stocks (Shares) & Warrants	9,217,207,876	61.89
41,610	RXO*	872,562	0.01				
57,494	S&P Global	24,842,008	0.17		<b>BONDS</b>		
288,857	Salesforce	86,980,620	0.59		<b>Argentina</b>		
5,911	Sarcos Technology & Robotics	11,231	0.00		Argentine Republic Government International Bond 0.75%		
338,691	Sarcos Technology & Robotics (Wts 15/6/2027)	37,256	0.00	USD 21,885,365	9/7/2030	10,191,358	0.07
167,667	Sarcos Technology & Robotics (Wts 24/9/2026)	18,443	0.00	USD 2,291,190	Argentine Republic Government International Bond 1% 9/7/2029	1,050,511	0.01
1,089,302	Sempra	77,187,940	0.52		Argentine Republic Government International Bond 3.625%		
3,722	ServiceNow	2,874,463	0.02	USD 26,992,679	9/7/2035*	9,919,809	0.06
78,512	Skyworks Solutions	8,153,471	0.06	USD 8,980,835	Argentine Republic Government International Bond 4.25%		
70,332	Smith Douglas Homes	2,034,705	0.01		9/1/2038	3,767,460	0.03
14,391	Snap-on*	3,987,027	0.03	USD 1,164,000	YPF 9.5% 17/1/2031	1,173,219	0.01
16,852	Snowflake	3,127,563	0.02			26,102,357	0.18
26,705	Sonder	160,230	0.00		<b>Australia</b>		
11,946	Southern Copper*	959,980	0.01	AUD 328,974,000	Australia Government Bond 1% 21/11/2031	171,929,159	1.15
12,693	State Street	940,805	0.01	USD 1,786,000	Mineral Resources 9.25% 1/10/2028*	1,876,354	0.01
607,300	Sun Country	9,595,340	0.07			173,805,513	1.16
356,347	Synchrony Financial	14,652,989	0.10		<b>Austria</b>		
89,694	T Rowe Price	10,149,773	0.07	EUR 6,500,000	ams-OSRAM 2.125% 3/11/2027	5,223,219	0.03
44,637	Tapestry	2,113,339	0.01	EUR 4,908,000	ams-OSRAM 10.5% 30/3/2029	5,806,883	0.04
7,881	Teleflex	1,769,285	0.01	USD 960,000	ams-OSRAM 12.25% 30/3/2029	973,200	0.01
43,208	Tesla	8,747,459	0.06	USD 1,034,000	Suzano Austria 3.125% 15/1/2032*	850,677	0.01
13,993	Texas Capital Bancshares*	828,246	0.01			12,853,979	0.09
136,880	Thermo Fisher Scientific	78,080,458	0.52		<b>Bahamas</b>		
600,316	TJX	59,551,347	0.40	USD 328,000	Intercorp Peru 3.875% 15/8/2029	287,779	0.00
41,382	Travelers	9,101,971	0.06		<b>Bahrain</b>		
54,346	Uber Technologies	4,279,748	0.03	USD 854,000	Bahrain Government International Bond 5.45% 16/9/2032*	771,803	0.01
209,187	United Parcel Service	31,160,496	0.21	USD 650,000	Bahrain Government International Bond 7.5% 20/9/2047	611,172	0.00
182,786	UnitedHealth	91,085,920	0.61			1,382,975	0.01
19,260	Universal Health Services	3,170,196	0.02				
301,816	Valero Energy	42,024,860	0.28				
473,393	Veralto	41,237,264	0.28				
77,935	VeriSign	15,140,432	0.10				
74,503	Verisk Analytics	17,969,379	0.12				
217,110	Verizon Communications*	8,675,716	0.06				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Belgium</b>				<b>Cayman Islands</b>			
GBP 599,000	Anheuser-Busch InBev 4% 24/9/2025	747,241	0.01	USD 828,928	AGL CLO 5 6.979% 20/7/2034	832,946	0.01
GBP 600,000	KBC 1.25% 21/9/2027	687,028	0.00	USD 1,153,674	AGL CLO 5 7.279% 20/7/2034	1,154,251	0.01
		1,434,269	0.01	USD 725,000	AIMCO CLO Series 2017-A 6.629% 20/4/2034	723,068	0.01
<b>Benin</b>				USD 278,501	AIMCO CLO Series 2018-A 6.978% 17/4/2031	278,526	0.00
USD 301,000	Benin Government International Bond 7.96% 13/2/2038	294,604	0.00	USD 318,000	Allegro CLO IV 7.126% 15/1/2030	318,303	0.00
<b>Bermuda</b>				USD 250,000	Allegro CLO XI 7.421% 19/1/2033	251,614	0.00
USD 253,000	Inkia Energy 5.875% 9/11/2027	246,924	0.00	USD 975,721	Apidos CLO XV 6.589% 20/4/2031	977,255	0.01
<b>Brazil</b>				USD 250,000	Apidos CLO XXXI 7.126% 15/4/2031	250,158	0.00
USD 589,000	Banco Votorantim 4.5% 24/9/2024	583,708	0.00	USD 400,000	Atrium XIII 7.077% 21/11/2030	400,110	0.00
BRL 1,989,860	Brazil Letras do Tesouro Nacional 0% 1/4/2024	39,682,562	0.27	USD 279,432	BlueMountain CLO 2014- 2 7.329% 20/10/2030	279,292	0.00
BRL 4,043,570	Brazil Letras do Tesouro Nacional 0% 1/7/2024	78,678,069	0.53	USD 250,000	Canyon CLO 2020-3 7.276% 15/1/2034	249,252	0.00
BRL 961,360	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	19,317,044	0.13	USD 250,000	CARLYLE US CLO 2018- 1 7.079% 20/4/2031	250,219	0.00
BRL 32,984,330	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	42,202,326	0.28	USD 541,794	Catskill Park CLO 6.929% 20/4/2029	543,845	0.00
USD 1,520,000	Brazilian Government International Bond 7.125% 13/5/2054	1,518,480	0.01	USD 692,352	Chenango Park CLO 7.126% 15/4/2030	693,831	0.01
USD 667,000	Samarco Mineracao 9.5% 30/6/2031	614,023	0.00	USD 387,293	CIFC Funding 2017-III 7.379% 20/7/2030	387,866	0.00
		182,596,212	1.22	USD 237,706	CIFC Funding 2018-II 6.619% 20/4/2031	238,008	0.00
<b>British Virgin Islands</b>				USD 405,000	CK Hutchison International 23 4.875% 21/4/2033*	398,806	0.00
USD 514,000	Fortune Star BVI 6.85% 2/7/2024*	504,797	0.00	USD 138,646	Clear Creek CLO 6.779% 20/10/2030	138,918	0.00
USD 900,000	HKT Capital No 6 3% 18/1/2032*	763,385	0.01	USD 692,561	Cook Park CLO 6.978% 17/4/2030	693,081	0.01
USD 300,000	Huarong Finance 2019 4.25% 30/9/2025	287,062	0.00	USD 400,000	DIB Sukuk 5.243% 4/3/2029	399,244	0.00
USD 261,078	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	262,040	0.00	USD 1,014,000	DP World Salaam 6% 1/10/2025*	1,010,087	0.01
USD 417,000	Studio City Finance 5% 15/1/2029*	365,917	0.00	USD 350,000	Fantasia 0% 5/7/2022***	9,625	0.00
		2,183,201	0.01	USD 352,000	Fantasia 0% 9/1/2023***	9,680	0.00
<b>Canada</b>				USD 399,000	Fantasia 9.25% 28/7/2023***	10,972	0.00
USD 315,000	Bausch + Lomb 8.375% 1/10/2028	329,339	0.00	USD 319,000	Fantasia 9.875% 19/10/2023***	8,773	0.00
USD 1,850,000	First Quantum Minerals 6.875% 1/3/2026	1,848,317	0.01	USD 2,470,000	Fantasia 11.75% 17/4/2022***	67,925	0.00
USD 2,666,000	First Quantum Minerals 6.875% 15/10/2027*	2,544,417	0.02	USD 956,000	Fantasia 11.875% 1/6/2023***	26,290	0.00
USD 2,542,000	First Quantum Minerals 7.5% 1/4/2025	2,522,337	0.02	USD 690,000	Gaci First Investment 5.125% 14/2/2053*	593,838	0.01
USD 4,412,000	First Quantum Minerals 9.375% 1/3/2029	4,582,965	0.03	USD 400,000	Geely Automobile 4% 9/12/2024	392,554	0.00
USD 638,000	Garda World Security 7.75% 15/2/2028	648,283	0.00	USD 250,000	Goldentree Loan Management US CLO 1 6.599% 20/4/2034	250,050	0.00
USD 1,107,000	Garda World Security 9.5% 1/11/2027	1,107,183	0.01	USD 400,000	Goldentree Loan Management US CLO 3 6.879% 20/4/2030	403,009	0.00
USD 1,632,000	Rogers Communications 3.8% 15/3/2032	1,455,524	0.01	USD 578,000	IHS 6.25% 29/11/2028	473,963	0.00
GBP 599,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	708,266	0.01	USD 458,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	476,437	0.00
		15,746,631	0.11	USD 450,000	Madison Park Funding XIII 7.071% 19/4/2030	451,057	0.00

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

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

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 264,386	Madison Park Funding XXVI 6.781% 29/7/2030	265,206	0.00	USD 374,000	Banco del Estado de Chile 2.704% 9/1/2025	365,138	0.01
USD 452,000	MAF Global 6.375% 20/3/2026	449,688	0.00	USD 1,383,000	Chile Government International Bond 4.34% 7/3/2042*	1,195,016	0.01
USD 300,000	Melco Resorts Finance 4.875% 6/6/2025	293,063	0.00	USD 709,000	Empresa Nacional del Petroleo 3.75% 5/8/2026*	676,000	0.01
USD 758,000	Melco Resorts Finance 5.375% 4/12/2029*	686,865	0.01	USD 525,000	Empresa Nacional del Petroleo 6.15% 10/5/2033*	524,945	0.00
USD 200,000	MGM China 4.75% 1/2/2027*	188,861	0.00	USD 704,000	Engie Energia Chile 3.4% 28/1/2030*	614,476	0.00
USD 378,000	MGM China 5.875% 15/5/2026	372,236	0.00			3,706,277	0.03
USD 250,000	Neuberger Berman Loan Advisers CLO 29 6.971% 19/10/2031	251,084	0.00		<b>China</b>		
USD 292,000	Neuberger Berman Loan Advisers CLO 37 7.029% 20/7/2031	292,003	0.00	CNY 171,910,000	China Government Bond 2.29% 25/12/2024	24,004,760	0.16
USD 160,892	Palmer Square CLO 2018-1 6.59% 18/4/2031	160,974	0.00		<b>Colombia</b>		
USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 7.384% 23/8/2031	371,534	0.00	USD 1,095,000	Colombia Government International Bond 3.125% 15/4/2031	865,384	0.01
USD 632,414	Pikes Peak CLO 1 6.76% 24/7/2031	632,990	0.01	EUR 372,000	Colombia Government International Bond 3.875% 22/3/2026*	397,554	0.00
USD 400,000	Pikes Peak CLO 8 6.749% 20/7/2034	401,491	0.00	USD 1,006,000	Colombia Government International Bond 3.875% 25/4/2027	947,536	0.01
USD 204,258	Rockford Tower CLO 2018-1 6.681% 20/5/2031	204,255	0.00	USD 1,797,000	Colombia Government International Bond 4.5% 28/1/2026	1,752,084	0.01
USD 402,000	Sands China 4.05% 8/1/2026	386,336	0.00	USD 949,000	Colombia Government International Bond 8% 20/4/2033	992,052	0.01
USD 590,000	Sands China 4.625% 18/6/2030*	536,124	0.00	USD 385,000	Colombia Government International Bond 8% 14/11/2035	399,339	0.00
USD 300,000	Sands China 5.125% 8/8/2025	295,910	0.00	USD 270,000	Colombia Government International Bond 8.75% 14/11/2053	288,847	0.00
USD 640,000	Sands China 5.4% 8/8/2028	623,510	0.01	USD 890,000	Ecopetrol 8.375% 19/1/2036	890,369	0.00
USD 4,254,000	Seagate HDD Cayman 8.25% 15/12/2029	4,556,672	0.03	USD 1,090,000	Ecopetrol 8.875% 13/1/2033*	1,142,707	0.01
USD 2,591,000	Seagate HDD Cayman 8.5% 15/7/2031*	2,797,487	0.02	USD 1,314,000	SURA Asset Management 4.875% 17/4/2024	1,309,309	0.01
USD 4,030,000	Seagate HDD Cayman 9.625% 1/12/2032	4,565,426	0.03			8,985,181	0.06
USD 9,238,000	Shelf Drilling 9.625% 15/4/2029	8,957,026	0.06		<b>Costa Rica</b>		
USD 2,777,000	Shelf Drilling North Sea 10.25% 31/10/2025	2,808,824	0.02	USD 548,000	Costa Rica Government International Bond 6.55% 3/4/2034*	564,081	0.00
USD 400,000	Tencent 3.925% 19/1/2038*	338,998	0.01	USD 542,000	Costa Rica Government International Bond 7.3% 13/11/2054	570,230	0.01
USD 400,000	Tencent Music Entertainment 2% 3/9/2030*	325,194	0.00			1,134,311	0.01
USD 1,088,100	Transocean 8.75% 15/2/2030	1,118,207	0.01		<b>Cote d'Ivoire (Ivory Coast)</b>		
USD 1,126,000	Transocean Titan Financing 8.375% 1/2/2028	1,156,481	0.01	EUR 391,000	Ivory Coast Government International Bond 5.875% 17/10/2031	383,377	0.00
USD 1,075,805	Trinitas CLO XIV 7.586% 25/1/2034	1,075,859	0.01	USD 2,359,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	2,288,230	0.02
USD 627,088	Trinitas CLO XIV 8.586% 25/1/2034	627,119	0.01	USD 368,000	Ivory Coast Government International Bond 8.25% 30/1/2037*	360,640	0.00
USD 235,918	Voya CLO 2013-3 6.709% 18/10/2031	236,627	0.00			3,032,247	0.02
USD 300,000	Wynn Macau 5.5% 15/1/2026	291,750	0.00				
USD 922,000	Wynn Macau 5.625% 26/8/2028*	869,446	0.01				
		49,780,099	0.33				
	<b>Chile</b>						
USD 320,000	Banco de Credito e Inversiones 8.75% 8/2/2029	330,702	0.00				

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

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Czech Republic</b>				EUR 9,534,000	Douglas 6% 8/4/2026*	10,441,968	0.07
CZK 400,790,000	Czech Republic Government Bond 2.75% 23/7/2029	16,465,588	0.11	EUR 3,148,000	IHO Verwaltungs 3.875% 15/5/2027*	3,334,102	0.02
CZK 365,850,000	Czech Republic Government Bond 5% 30/9/2030	16,891,062	0.11	EUR 3,351,988	IHO Verwaltungs 8.75% 15/5/2028*	3,953,419	0.03
		33,356,650	0.22	EUR 1	Kirk Beauty SUN 8.25% 1/10/2026	1	0.00
<b>Dominican Republic</b>				EUR 8,285,811	Kirk Beauty SUN 8.25% 1/10/2026	9,141,070	0.06
USD 758,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	765,819	0.01	EUR 9,042,300	TK Elevator Holdco 6.625% 15/7/2028*	9,472,771	0.06
USD 1,445,000	Dominican Republic International Bond 4.5% 30/1/2030	1,311,272	0.01	EUR 16,480,000	TK Elevator Midco 4.375% 15/7/2027*	17,364,678	0.12
USD 1,166,000	Dominican Republic International Bond 4.875% 23/9/2032	1,038,819	0.01	EUR 3,163,000	Volkswagen Financial Services 0.875% 31/1/2028	3,078,993	0.02
USD 1,266,000	Dominican Republic International Bond 5.95% 25/1/2027*	1,264,740	0.01			535,636,030	3.60
USD 901,000	Dominican Republic International Bond 6.875% 29/1/2026*	913,024	0.00	<b>Guatemala</b>			
USD 365,000	Dominican Republic International Bond 7.05% 3/2/2031	376,850	0.00	USD 577,000	Guatemala Government Bond 3.7% 7/10/2033*	471,868	0.00
		5,670,524	0.04	USD 379,000	Guatemala Government Bond 4.65% 7/10/2041	300,909	0.00
<b>Egypt</b>				USD 651,000	Guatemala Government Bond 5.25% 10/8/2029	625,354	0.01
USD 758,000	Egypt Government International Bond 7.5% 16/2/2061*	537,088	0.01	USD 1,169,000	Guatemala Government Bond 5.25% 10/8/2029*	1,122,947	0.01
USD 664,000	Egypt Government International Bond 8.5% 31/1/2047*	516,081	0.00	USD 525,000	Guatemala Government Bond 6.6% 13/6/2036*	530,675	0.00
		1,053,169	0.01	USD 1,080,000	Guatemala Government Bond 7.05% 4/10/2032	1,136,160	0.01
<b>France</b>						4,187,913	0.03
EUR 1,133,000	Altice France 2.125% 15/2/2025*	1,195,420	0.01	<b>Honduras</b>			
EUR 2,386,000	Altice France 2.5% 15/1/2025	2,511,393	0.02	USD 538,000	Honduras Government International Bond 5.625% 24/6/2030	471,605	0.00
EUR 3,383,000	Altice France 5.875% 1/2/2027	3,313,300	0.02	<b>Hong Kong</b>			
EUR 4,400,000	Altice France 11.5% 1/2/2027	4,881,090	0.03	USD 700,000	AIA 2.7% 7/4/2026*	653,607	0.00
GBP 600,000	BNP Paribas 1.875% 14/12/2027	673,709	0.00	USD 800,000	Dah Sing Bank 7.375% 15/11/2033	833,040	0.01
EUR 2,900,000	BNP Paribas 2.125% 23/1/2027	3,041,456	0.02	USD 306,000	Yanlord Land HK 5.125% 20/5/2026*	235,620	0.00
GBP 599,000	BNP Paribas 3.375% 23/1/2026	731,660	0.01			1,722,267	0.01
USD 695,000	BNP Paribas 4.625% 12/1/2027	618,691	0.00	<b>Hungary</b>			
EUR 5,512,000	Chrome Holdco 5% 31/5/2029*	4,428,639	0.03	HUF 3,111,880,000	Hungary Government Bond 6.75% 22/10/2028	8,831,150	0.06
EUR 9,782,000	Forvia 2.75% 15/2/2027*	10,074,220	0.07	USD 1,342,000	Hungary Government International Bond 5.25% 16/6/2029	1,320,548	0.01
EUR 4,306,000	Goldstory 6.75% 1/2/2030	4,698,935	0.03	USD 224,000	Hungary Government International Bond 5.375% 25/3/2024	224,224	0.00
EUR 3,161,000	Goldstory 7.906% 1/2/2030	3,456,893	0.02	EUR 1,014,000	Hungary Government International Bond 5.375% 12/9/2033	1,144,457	0.01
EUR 11,986,000	Iliad 5.125% 15/10/2026*	12,928,523	0.09	USD 318,000	Hungary Government International Bond 5.5% 26/3/2036*	305,523	0.00
EUR 9,570,000	Iliad 5.625% 15/10/2028*	10,364,382	0.07	EUR 1,045,000	Magyar Export-Import Bank Zrt 6% 16/5/2029*	1,191,577	0.01
EUR 21,789,000	Picard Groupe 3.875% 1/7/2026*	23,109,496	0.16			13,017,479	0.09
GBP 600,000	Societe Generale 1.875% 3/10/2024	744,793	0.01				
GBP 600,000	TotalEnergies Capital International 1.66% 22/7/2026	709,324	0.00				
		87,481,924	0.59				
<b>Germany</b>							
EUR 13,668,000	Adler Pelzer 9.5% 1/4/2027	15,006,072	0.10				
EUR 6,140,000	APCOA Parking 8.942% 15/1/2027	6,744,725	0.05				
EUR 159,513,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	164,302,393	1.10				
EUR 266,280,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033*	286,904,136	1.93				
EUR 5,377,000	Douglas 6% 8/4/2026	5,891,702	0.04				

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

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>India</b>				USD 405,172	Prodigy Finance CM2021-1 7.935% 25/7/2051	408,628	0.00
USD 210,000	GMR Hyderabad International Airport 4.25% 27/10/2027	194,198	0.00	USD 236,148	Prodigy Finance CM2021-1 9.185% 25/7/2051	239,326	0.00
USD 470,000	Indian Railway Finance 3.249% 13/2/2030	416,192	0.01	USD 264,101	Prodigy Finance CM2021-1 11.335% 25/7/2051	265,397	0.00
USD 300,000	Power Finance 4.5% 18/6/2029*	285,803	0.00	GBP 11,123,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028*	12,577,664	0.08
USD 700,000	REC 2.75% 13/1/2027	648,112	0.01	EUR 250,000	Voya Euro CLO II 5.612% 15/7/2035	268,275	0.00
USD 300,000	REC 5.625% 11/4/2028	301,589	0.00			26,812,335	0.18
USD 460,000	Shriram Finance 6.625% 22/4/2027	463,544	0.00				
		2,309,438	0.02	<b>Isle of Man</b>			
<b>Indonesia</b>				USD 1,141,000	AngloGold Ashanti 3.75% 1/10/2030	991,603	0.01
USD 820,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	783,735	0.01	USD 1,070,000	Gohl Capital 4.25% 24/1/2027	1,026,371	0.01
USD 250,000	Bank Negara Indonesia Persero 4.3% 24/3/2027	229,324	0.00			2,017,974	0.02
USD 618,000	Freeport Indonesia 4.763% 14/4/2027	603,684	0.00	<b>Israel</b>			
USD 2,639,000	Indonesia Government International Bond 4.65% 20/9/2032*	2,554,701	0.02	USD 656,080	Energean Israel Finance 8.5% 30/9/2033*	633,445	0.01
USD 800,000	Indonesia Government International Bond 5.1% 10/2/2054*	766,644	0.01	USD 252,759	Leviathan Bond 6.75% 30/6/2030*	231,890	0.00
IDR 52,859,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	3,316,511	0.02			865,335	0.01
IDR 243,654,000,000	Indonesia Treasury Bond 7% 15/5/2027	15,776,899	0.11	<b>Italy</b>			
IDR 341,601,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	22,435,007	0.15	EUR 13,130,000	Azzurra Aeroporti 2.125% 30/5/2024	14,150,231	0.09
IDR 259,564,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	18,620,557	0.12	EUR 2,005,000	Cerved 6% 15/2/2029	1,985,270	0.01
IDR 83,313,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	5,558,617	0.04	EUR 6,400,000	Cerved 9.175% 15/2/2029	6,728,948	0.05
USD 510,000	Pertamina Geothermal Energy 5.15% 27/4/2028	507,769	0.00	EUR 13,500,000	Forno d'Asolo 9.425% 30/4/2027	14,609,910	0.10
USD 1,406,000	Pertamina Persero 3.65% 30/7/2029*	1,305,314	0.01	EUR 6,654,000	Immobiliare Grande Distribuzione SIIQ 5.5% 17/5/2027	7,075,955	0.05
USD 703,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	691,889	0.00	EUR 3,943,000	Marcolin 6.125% 15/11/2026	4,262,898	0.03
		73,150,651	0.49	EUR 5,010,000	Rekeep 7.25% 1/2/2026*	4,919,443	0.03
				EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	7,166,788	0.05
						60,899,443	0.41
<b>Ireland</b>				<b>Japan</b>			
EUR 6,763,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	6,632,173	0.05	EUR 1,737,000	Nissan Motor 2.652% 17/3/2026*	1,826,213	0.01
GBP 3,382,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	3,093,262	0.02	EUR 2,758,000	Takeda Pharmaceutical 2.25% 21/11/2026	2,887,052	0.02
EUR 116,000	Avoca CLO XV 4.992% 15/4/2031	122,292	0.00			4,713,265	0.03
EUR 1,524,000	Dell Bank International 0.5% 27/10/2026	1,519,775	0.01	<b>Jersey</b>			
EUR 404,000	Harvest CLO XVIII 5.142% 15/10/2030	432,439	0.00	EUR 11,370,000	Ardonagh Finco 6.875% 15/2/2031	12,254,646	0.08
EUR 410,000	OAK Hill European Credit Partners V Designated Activity 5.87% 21/1/2035	442,278	0.01	EUR 3,187,000	Kane Bidco 5% 15/2/2027*	3,400,199	0.02
EUR 280,000	OAK Hill European Credit Partners VI 5.17% 20/1/2032	300,932	0.00	GBP 5,786,000	Kane Bidco 6.5% 15/2/2027	7,172,684	0.05
EUR 472,000	OCP Euro CLO 2017-2 5.292% 15/1/2032	509,894	0.01			22,827,529	0.15
				<b>Jordan</b>			
				USD 470,000	Jordan Government International Bond 4.95% 7/7/2025	457,160	0.00
				<b>Kenya</b>			
				USD 797,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	795,008	0.00
				<b>Luxembourg</b>			
				USD 575,000	3R Lux 9.75% 5/2/2031	596,749	0.00
				GBP 10,081,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	11,276,367	0.08

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 4,738,000	Becton Dickinson Euro Finance 3.553% 13/9/2029	5,128,973	0.03	MXN 667,176	Mexican Bonos 8.5% 1/3/2029	3,783,265	0.03
EUR 17,000,000	Birkenstock Financing 5.25% 30/4/2029*	18,399,232	0.12	MXN 552,215	Mexican Bonos 8.5% 18/11/2038	3,036,293	0.02
GBP 6,704,000	CK Hutchison Telecom Finance 2.625% 17/10/2034*	6,021,836	0.04	MXN 27,051,998	Mexico Cetes 0% 30/5/2024	15,423,422	0.10
USD 10,856,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	10,656,379	0.08	USD 1,688,000	Mexico Government International Bond 2.659% 24/5/2031*	1,400,221	0.01
USD 735,000	Cosan Luxembourg 7.25% 27/6/2031*	745,419	0.01	USD 1,243,000	Mexico Government International Bond 3.75% 11/1/2028*	1,178,010	0.01
EUR 7,733,000	Herens Midco 5.25% 15/5/2029	5,993,719	0.04	USD 305,000	Mexico Government International Bond 6.338% 4/5/2053	296,486	0.00
USD 441,000	Kenbourne Invest 4.7% 22/1/2028*	254,678	0.00	USD 1,130,000	Mexico Government International Bond 6.35% 9/2/2035*	1,156,933	0.01
USD 967,000	Kenbourne Invest 6.875% 26/11/2024	748,298	0.00	USD 560,000	Mexico Government International Bond 6.4% 7/5/2054*	549,671	0.01
EUR 19,588,000	Matterhorn Telecom 3.125% 15/9/2026*	20,726,228	0.14	USD 615,000	Petroleos Mexicanos 4.25% 15/1/2025	600,422	0.00
USD 314,699	MC Brazil Downstream Trading 7.25% 30/6/2031†	287,005	0.00	USD 1,520,000	Petroleos Mexicanos 5.95% 28/1/2031*	1,183,540	0.01
USD 429,739	MC Brazil Downstream Trading 7.25% 30/6/2031	391,922	0.00	USD 257,000	Petroleos Mexicanos 6.5% 13/3/2027	240,055	0.00
USD 945,000	MHP Lux 6.25% 19/9/2029	694,575	0.00	USD 874,000	Petroleos Mexicanos 6.7% 16/2/2032	705,882	0.01
USD 732,600	Millicom International Cellular 5.125% 15/1/2028	699,278	0.00	USD 1,356,834	Petroleos Mexicanos 8.75% 2/6/2029	1,298,551	0.01
USD 858,000	Minerva Luxembourg 8.875% 13/9/2033*	900,295	0.01	USD 728,000	Trust Fibra Uno 4.869% 15/1/2030*	661,559	0.00
USD 1,276,000	Puma International Financing 5% 24/1/2026*	1,215,384	0.01			201,301,792	1.36
USD 861,000	Raizen Fuels Finance 6.45% 5/3/2034	864,655	0.01		<b>Morocco</b>		
EUR 5,376,000	Sani/Ikos Financial 1 5.625% 15/12/2026	5,695,274	0.04	USD 558,000	Morocco Government International Bond 5.95% 8/3/2028	564,448	0.00
		91,296,266	0.61	USD 359,000	OCP 3.75% 23/6/2031*	305,390	0.00
						869,838	0.00
	<b>Malaysia</b>				<b>Netherlands</b>		
USD 600,000	CIMB Bank 2.125% 20/7/2027	543,465	0.00	USD 858,000	Braskem Netherlands Finance 8.5% 12/1/2031	849,012	0.01
USD 730,000	Dua Capital 2.78% 11/5/2031	623,427	0.00	USD 452,000	Braskem Netherlands Finance 8.5% 23/1/2081	441,457	0.00
USD 885,000	Khazanah Capital 4.876% 1/6/2033	864,968	0.01	GBP 600,000	Cooperatieve Rabobank 1.875% 12/7/2028	682,017	0.00
USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028	789,580	0.01	EUR 6,550,000	Dufry One 2.5% 15/10/2024	7,036,991	0.05
		2,821,440	0.02	USD 939,000	Embraer Netherlands Finance 7% 28/7/2030	982,715	0.01
	<b>Mauritius</b>			USD 462,500	Greenko Dutch 3.85% 29/3/2026	436,348	0.00
USD 500,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	495,632	0.01	GBP 600,000	ING Groep 3% 18/2/2026	727,742	0.01
USD 223,000	CA Magnum 5.375% 31/10/2026*	213,457	0.00	USD 629,000	MEGlobal 2.625% 28/4/2028	560,801	0.00
USD 430,000	Diamond II 7.95% 28/7/2026*	436,820	0.00	USD 725,000	MEGlobal 2.625% 28/4/2028	646,392	0.01
USD 300,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	295,706	0.00	USD 662,000	MEGlobal 4.25% 3/11/2026*	638,218	0.00
USD 244,525	India Green Power 4% 22/2/2027	226,943	0.00	EUR 2,863,000	Mercedes-Benz International Finance 1.375% 26/6/2026*	2,967,302	0.02
		1,668,558	0.01	USD 452,000	Metinvest 7.65% 1/10/2027	334,480	0.00
	<b>Mexico</b>			USD 781,032	Minejesa Capital 4.625% 10/8/2030	740,688	0.01
USD 615,000	Banco Mercantil del Norte 5.875% 24/1/2027	584,788	0.01	USD 500,000	Minejesa Capital 5.625% 10/8/2037*	437,582	0.00
	Braskem Idesa SAPI 6.99% 20/2/2032	1,402,942	0.01	USD 1,632,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,465,724	0.01
MXN 26,132,000	Mexican Bonos 5.75% 5/3/2026	141,910,208	0.95	USD 3,738,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	3,658,680	0.03
MXN 3,192,666	Mexican Bonos 7.5% 26/5/2033	16,757,896	0.11				
MXN 1,682,888	Mexican Bonos 7.75% 29/5/2031	9,131,648	0.06				

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

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,992,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	2,895,822	0.02	USD 784,000	<b>Paraguay</b> Paraguay Government International Bond 2.739% 29/1/2033*	630,195	0.00
EUR 2,995,000	Sigma Holdco 5.75% 15/5/2026	3,090,140	0.02	USD 1,344,000	<b>Peru</b> Financiera de Desarrollo 4.75% 15/7/2025	1,330,533	0.01
EUR 1,656,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	1,641,698	0.01	USD 2,376,000	Peruvian Government International Bond 1.862% 1/12/2032*	1,798,311	0.01
EUR 23,281,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	24,384,019	0.16	USD 1,247,000	Peruvian Government International Bond 2.783% 23/1/2031*	1,059,283	0.01
EUR 5,532,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	6,583,638	0.05	PEN 33,393,000	Peruvian Government International Bond 6.95% 12/8/2031	9,072,228	0.06
EUR 2,893,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	3,602,235	0.03			13,260,355	0.09
USD 1,644,000	Trivium Packaging Finance 5.5% 15/8/2026	1,604,266	0.01				
USD 941,000	Trivium Packaging Finance 8.5% 15/8/2027	917,282	0.00				
EUR 3,383,000	United 8.134% 15/2/2031	3,675,486	0.02				
GBP 300,000	Volkswagen Financial Services 1.875% 3/12/2024	371,222	0.00	USD 400,000	<b>Philippines</b> Globe Telecom 4.2% 2/8/2026	385,000	0.00
GBP 300,000	Volkswagen Financial Services 4.25% 9/10/2025	372,953	0.00	USD 800,000	Philippine Government International Bond 2.65% 10/12/2045*	522,548	0.00
EUR 25,365,000	Ziggo 2.875% 15/1/2030*	24,607,114	0.17	USD 500,000	Rizal Commercial Banking 5.5% 18/1/2029*	500,600	0.00
		96,352,024	0.65	USD 756,000	Rizal Commercial Banking 6.5% 27/8/2025	743,938	0.01
						2,152,086	0.01
	<b>Nigeria</b>				<b>Poland</b>		
USD 2,000,000	Nigeria Government International Bond 7.625% 28/11/2047	1,545,810	0.01	USD 418,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	435,124	0.00
USD 815,000	Nigeria Government International Bond 8.375% 24/3/2029*	773,745	0.01	PLN 122,976,000	Republic of Poland Government Bond 2.75% 25/10/2029*	27,436,977	0.19
		2,319,555	0.02	USD 537,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	525,844	0.00
				USD 821,000	Republic of Poland Government International Bond 5.5% 4/4/2053	819,772	0.01
						29,217,717	0.20
	<b>North Macedonia</b>				<b>Romania</b>		
EUR 493,000	North Macedonia Government International Bond 6.96% 13/3/2027*	559,931	0.00	EUR 810,000	Romanian Government International Bond 2.124% 16/7/2031*	709,119	0.01
				EUR 1,460,000	Romanian Government International Bond 2.5% 8/2/2030	1,384,863	0.01
	<b>Oman</b>			EUR 1,387,000	Romanian Government International Bond 2.875% 11/3/2029*	1,374,231	0.01
USD 615,000	Oman Government International Bond 6.5% 8/3/2047*	607,340	0.01	USD 668,000	Romanian Government International Bond 5.25% 25/11/2027	655,131	0.00
USD 1,520,000	Oman Government International Bond 6.75% 17/1/2048*	1,525,145	0.01			4,123,344	0.03
USD 581,000	Oman Sovereign Sukuk 4.397% 1/6/2024*	578,563	0.00				
		2,711,048	0.02				
	<b>Panama</b>				<b>Saudi Arabia</b>		
USD 452,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	318,283	0.00	USD 1,559,000	Saudi Government International Bond 4.5% 17/4/2030*	1,515,387	0.01
USD 1,398,000	Panama Government International Bond 6.4% 14/2/2035*	1,293,464	0.01	USD 1,183,000	Saudi Government International Bond 5% 18/1/2053*	1,043,992	0.01
USD 1,122,000	Panama Government International Bond 6.853% 28/3/2054*	988,762	0.00			2,559,379	0.02
USD 1,775,000	Panama Government International Bond 7.5% 1/3/2031	1,814,716	0.01				
USD 1,051,000	Panama Government International Bond 8% 1/3/2038	1,076,224	0.01				
		5,491,449	0.03				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Senegal</b>				USD 305,000	POSCO 4.875% 23/1/2027	300,445	0.00
USD 793,000	Senegal Government International Bond 6.25% 23/5/2033*	663,146	0.00	USD 267,000	POSCO 5.625% 17/1/2026	267,693	0.00
<b>Singapore</b>				USD 304,000	POSCO 5.75% 17/1/2028	307,105	0.00
USD 250,000	ABJA Investment 5.45% 24/1/2028*	249,062	0.00	USD 200,000	POSCO 5.875% 17/1/2033	205,091	0.00
USD 500,000	BOC Aviation 3.5% 18/9/2027	471,088	0.00	USD 750,000	SK Hynix 2.375% 19/1/2031	614,918	0.01
USD 545,000	Continuum Energy Aura 9.5% 24/2/2027*	569,492	0.00	USD 600,000	SK Hynix 5.5% 16/1/2027	600,117	0.00
USD 500,000	DBS 3.3% 27/2/2025*	488,112	0.00	USD 540,000	SK Hynix 5.5% 16/1/2029*	539,603	0.00
USD 805,168	LLPL Capital 6.875% 4/2/2039	780,301	0.01	USD 200,000	SK Hynix 6.375% 17/1/2028*	205,839	0.00
USD 427,000	Medco Maple Tree 8.96% 27/4/2029*	444,548	0.01	USD 400,000	Woori Card 1.75% 23/3/2026	369,400	0.00
USD 1,882,000	Pfizer Investment Enterprises 4.75% 19/5/2033	1,836,314	0.01			5,871,611	0.04
USD 656,000	Theta Capital 8.125% 22/1/2025*	632,063	0.01	<b>Spain</b>			
USD 200,000	TML 4.35% 9/6/2026	191,351	0.00	GBP 2,100,000	Banco Santander 3.125% 6/10/2026	2,551,520	0.02
		5,662,331	0.04	EUR 18,049,000	Spain Government Bond 2.9% 31/10/2046	17,067,249	0.12
<b>South Africa</b>				EUR 13,935,000	Spain Government Bond 3.45% 30/7/2066	13,578,334	0.09
ZAR 187,797,000	Republic of South Africa Government Bond 7% 28/2/2031	8,078,521	0.05	GBP 1,204,000	Telefonica Emisiones 5.375% 2/2/2026	1,529,699	0.01
ZAR 209,437,636	Republic of South Africa Government Bond 8% 31/1/2030	9,906,341	0.07			34,726,802	0.24
ZAR 21,627,528	Republic of South Africa Government Bond 8.25% 31/3/2032*	966,202	0.01	<b>Sweden</b>			
ZAR 87,889,802	Republic of South Africa Government Bond 8.75% 31/1/2044	3,335,526	0.02	GBP 599,000	Swedbank 1.375% 8/12/2027	680,594	0.01
ZAR 209,101,280	Republic of South Africa Government Bond 9% 31/1/2040*	8,362,107	0.06	EUR 16,053,000	Verisure 3.25% 15/2/2027*	16,745,992	0.11
ZAR 455,980,110	Republic of South Africa Government Bond 10.5% 21/12/2026*	24,682,697	0.16	EUR 1,603,000	Verisure 3.875% 15/7/2026	1,715,226	0.01
USD 509,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	456,632	0.00	EUR 1,660,000	Verisure 7.125% 1/2/2028	1,888,400	0.01
USD 1,757,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,192,564	0.01	EUR 3,262,000	Verisure 9.25% 15/10/2027	3,801,277	0.03
USD 1,064,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	957,600	0.01	EUR 11,473,000	Verisure Midholding 5.25% 15/2/2029*	12,151,752	0.08
		57,938,190	0.39			36,983,241	0.25
<b>South Korea</b>				<b>Switzerland</b>			
USD 400,000	Hana Bank 3.5% 19/10/2026	375,546	0.01	USD 3,048,000	Credit Suisse 2.95% 9/4/2025	2,962,651	0.02
USD 400,000	Hanwha Life Insurance 3.379% 4/2/2032*	369,546	0.00	USD 3,025,000	Credit Suisse 5% 9/7/2027	2,997,885	0.02
USD 375,000	Hyundai Capital Services 5.125% 5/2/2027*	372,175	0.01	USD 2,777,000	Credit Suisse 7.95% 9/1/2025	2,827,525	0.02
USD 350,000	Hyundai Capital Services 5.125% 5/2/2029*	346,148	0.00	EUR 5,840,000	UBS 0.65% 14/1/2028	5,768,275	0.04
USD 200,000	Korea National Oil 4.75% 3/4/2026*	198,124	0.00	USD 726,000	UBS 4.875% 12/2/2027	662,965	0.00
USD 200,000	Korea National Oil 4.875% 3/4/2028	198,031	0.00			15,219,301	0.10
USD 730,000	LG Chem 2.375% 7/7/2031*	601,830	0.01	<b>Thailand</b>			
				USD 372,000	Bangkok Bank 3.733% 25/9/2034	330,524	0.00
				USD 1,160,000	Bangkok Bank 5.3% 21/9/2028	1,162,651	0.01
				USD 1,160,000	Bangkok Bank 5.5% 21/9/2033	1,159,130	0.01
				USD 462,000	Krung Thai Bank 4.4% 25/3/2026*	436,960	0.00
				USD 600,000	Minor International 2.7% 19/4/2026	564,363	0.01
				USD 201,000	Muang Thai Life Assurance 3.552% 27/1/2037	186,545	0.00
						3,840,173	0.03
				<b>Turkey</b>			
				USD 395,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	402,900	0.00
				<b>Ukraine</b>			
				USD 1,860,000	Ukraine Government International Bond 7.253% 15/3/2035	489,413	0.01

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





# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 7,005,000	American Tower 0.45% 15/1/2027	6,906,047	0.05	USD 2,289,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	2,215,090	0.02
USD 6,695,000	American Tower 5.25% 15/7/2028	6,682,824	0.04	USD 2,281,200	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	1,993,964	0.01
USD 1,632,000	Amgen 2% 15/1/2032	1,312,244	0.01	USD 1,975,000	Callon Petroleum 7.5% 15/6/2030	2,082,673	0.01
USD 1,605,000	Amgen 2.3% 25/2/2031	1,346,791	0.01	USD 5,393,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028	5,357,330	0.04
USD 4,943,000	Amgen 3.35% 22/2/2032	4,378,744	0.03	USD 860,545	CAMB Commercial Mortgage Trust 2019-LIFE 7.765% 15/12/2037	855,089	0.01
USD 9,986,000	Amgen 5.15% 2/3/2028	10,018,885	0.07	USD 550,000	Carrols Restaurant 5.875% 1/7/2029	561,659	0.00
GBP 602,000	Amgen 5.5% 7/12/2026	772,811	0.00	USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	450,385	0.00
USD 1,360,000	Amkor Technology 6.625% 15/9/2027	1,367,256	0.01	USD 1,179,000	Champions Financing 8.75% 15/2/2029	1,202,140	0.01
EUR 11,266,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	10,650,396	0.07	USD 1,246,000	Churchill Downs 5.75% 1/4/2030	1,198,197	0.01
EUR 3,352,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029*	2,884,868	0.02	EUR 2,840,000	Citigroup 1.25% 6/7/2026	2,974,294	0.02
USD 5,690,000	AREIT 2022-CRE7 7.562% 17/6/2039	5,666,086	0.04	GBP 938,000	Citigroup 1.75% 23/10/2026	1,086,482	0.01
GBP 1,201,000	AT&T 2.9% 4/12/2026	1,434,678	0.01	USD 2,148,000	Citigroup 2.561% 1/5/2032	1,772,291	0.01
GBP 600,000	AT&T 5.5% 15/3/2027	765,439	0.00	USD 3,264,000	Citigroup 2.572% 3/6/2031	2,768,354	0.02
USD 527,000	Azul Secured Finance 11.93% 28/8/2028	537,037	0.01	USD 2,979,000	Citigroup 2.666% 29/1/2031	2,560,112	0.02
USD 460,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	435,985	0.00	USD 802,000	Citigroup 3.98% 20/3/2030	753,003	0.01
USD 1,210,000	BANK 2017-BNK9 3.538% 15/11/2054	1,137,374	0.01	USD 651,000	Citigroup 4.15% 15/11/2026	588,720	0.00
USD 783,000	Bank of America 1.898% 23/7/2031	636,131	0.00	USD 1,223,900	Citigroup CCommercial Mortgage Trust 2018-C6 4.412% 10/11/2051	1,126,432	0.01
USD 2,317,000	Bank of America 1.922% 24/10/2031	1,871,965	0.01	USD 750,000	Citizens Bank 4.119% 23/5/2025	744,667	0.01
EUR 2,844,000	Bank of America 1.949% 27/10/2026	2,993,117	0.02	USD 1,250,000	Citizens Bank 6.064% 24/10/2025	1,243,079	0.01
USD 3,641,000	Bank of America 2.496% 13/2/2031	3,109,214	0.02	USD 3,026,000	Civitas Resources 5% 15/10/2026	2,936,540	0.02
USD 2,552,000	Bank of America 2.592% 29/4/2031	2,183,017	0.01	USD 7,442,000	Civitas Resources 8.375% 1/7/2028	7,794,021	0.05
USD 5,655,000	Bank of America 5.468% 23/1/2035	5,644,032	0.04	USD 3,330,000	Cloud Software 6.5% 31/3/2029	3,097,400	0.02
USD 172,872	Bayview Commercial Asset Trust 2005-3 6.485% 25/11/2035	166,091	0.00	USD 1,302,000	Cloud Software 9% 30/9/2029	1,214,009	0.01
USD 187,371	Bayview Commercial Asset Trust 2006-3 5.945% 25/10/2036	176,207	0.00	USD 1,963,000	Clydesdale Acquisition 8.75% 15/4/2030	1,872,158	0.01
USD 2,951,000	BBCMS 2018-TALL Mortgage Trust 6.636% 15/3/2037	2,663,250	0.02	USD 3,176,000	CNX Resources 7.25% 1/3/2032	3,175,124	0.02
EUR 2,217,000	Becton Dickinson 0.034% 13/8/2025	2,278,202	0.02	EUR 1,666,000	Comcast 0.25% 14/9/2029	1,523,581	0.01
USD 3,692,000	Becton Dickinson 3.7% 6/6/2027	3,542,034	0.02	USD 2,167,179	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	2,118,285	0.01
USD 610,912	BHMS 2018-ATLS 6.865% 15/7/2035	609,317	0.00	USD 921,000	CommScope 6% 1/3/2026	834,606	0.01
USD 1,715,558	BHMS 2018-ATLS 7.515% 15/7/2035	1,678,308	0.01	USD 3,067,000	CommScope Technologies 6% 15/6/2025*	2,395,266	0.02
USD 2,145,000	Big River Steel / BRS Finance 6.625% 31/1/2029	2,158,691	0.02	EUR 8,101,000	Coty 3.875% 15/4/2026	8,753,229	0.06
USD 4,247,000	Broadcom 1.95% 15/2/2028	3,774,214	0.03	EUR 1,067,000	Coty 5.75% 15/9/2028*	1,205,902	0.01
USD 1,724,000	Broadcom 2.45% 15/2/2031	1,441,944	0.01	USD 2,696,000	Crown Castle 2.9% 15/3/2027	2,514,599	0.02
USD 1,605,000	Broadcom 4.15% 15/11/2030	1,504,505	0.01	USD 402,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.642% 15/11/2048	382,305	0.00
				USD 5,256,000	CSC 5.5% 15/4/2027	4,723,173	0.03
				USD 1,168,000	CSC 11.25% 15/5/2028	1,205,230	0.01
				USD 2,545,000	CSC 11.75% 31/1/2029	2,659,546	0.02
				USD 571,000	DAE Funding 1.55% 1/8/2024	560,605	0.00

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

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 390,000	DAE Funding 2.625% 20/3/2025	376,145	0.00	USD 6,545,000	Frontier Florida 6.86% 1/2/2028	6,305,780	0.04
USD 593,946	DBGS 2018-BIOD Mortgage Trust 6.417% 15/5/2035	591,597	0.00	USD 3,810,000	Frontier North 6.73% 15/2/2028	3,646,646	0.02
USD 1,200,964	DBGS 2018-BIOD Mortgage Trust 6.914% 15/5/2035	1,189,775	0.01	USD 6,367,781	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	6,398,070	0.04
USD 5,354,649	DBGS 2018-BIOD Mortgage Trust 7.614% 15/5/2035	5,227,843	0.04	USD 190,000	Full House Resorts 8.25% 15/2/2028*	178,327	0.00
USD 2,204,000	Dell International / EMC 4% 15/7/2024	2,186,106	0.01	USD 823,000	GCI 4.75% 15/10/2028	740,247	0.00
USD 2,884,000	Dell International / EMC 5.25% 1/2/2028	2,907,953	0.02	EUR 4,691,000	General Mills 0.125% 15/11/2025*	4,790,925	0.03
USD 4,155,000	DISH DBS 5.875% 15/11/2024	3,901,670	0.03	EUR 3,663,000	General Mills 0.45% 15/1/2026	3,746,753	0.02
USD 3,327,000	DISH Network 0% 15/12/2025	2,428,913	0.02	EUR 1,377,000	Global Payments 4.875% 17/3/2031	1,538,881	0.01
EUR 2,798,000	Duke Energy 3.1% 15/6/2028	2,955,073	0.02	EUR 3,236,000	Goldman Sachs 0.25% 26/1/2028	3,090,618	0.02
USD 1,205,000	Edison International 7.875% 15/6/2054	1,229,956	0.01	EUR 3,078,000	Goldman Sachs 0.875% 9/5/2029*	2,875,063	0.02
USD 8,288,000	Elevance Health 3.65% 1/12/2027	7,930,344	0.05	GBP 612,000	Goldman Sachs 7.25% 10/4/2028	829,540	0.01
USD 655,000	EQM Midstream Partners 7.5% 1/6/2027	670,771	0.00	USD 2,169,945	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	1,702,884	0.01
USD 700,000	EQM Midstream Partners 7.5% 1/6/2030	744,418	0.01	USD 6,124,984	GoTo 5.5% 1/5/2028	5,290,455	0.04
USD 3,387,000	Equinix 1.55% 15/3/2028	2,950,609	0.02	USD 5,692,055	GoTo 5.5% 1/5/2028	3,386,773	0.02
USD 8,907,000	EquipmentShare.com 9% 15/5/2028	9,138,928	0.06	USD 661,000	Gran Tierra Energy 9.5% 15/10/2029	614,053	0.00
USD 1,032,503	Fannie Mae-Aces 3.739% 25/9/2030	979,217	0.01	USD 4,197,000	HCA 3.5% 1/9/2030	3,751,954	0.03
EUR 2,958,000	Fidelity National Information Services 1.5% 21/5/2027	2,992,851	0.02	USD 855,000	HCA 5.45% 1/4/2031	852,157	0.01
USD 1,289,000	Fiesta Purchaser 7.875% 1/3/2031*	1,330,147	0.01	USD 4,011,000	HCA 5.625% 1/9/2028*	4,043,861	0.03
USD 2,900,000	First Horizon Bank 5.75% 1/5/2030	2,712,167	0.02	USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 2.977% 10/8/2038	486,811	0.00
USD 35,292,201	Freddie Mac Multifamily Structured Pass Through Certificates 0.802% 25/5/2029	1,082,452	0.01	USD 1,684,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	1,594,061	0.01
USD 31,449,435	Freddie Mac Multifamily Structured Pass Through Certificates 1.036% 25/10/2030	1,634,407	0.01	EUR 2,721,000	International Business Machines 3.375% 6/2/2027*	2,949,666	0.02
USD 4,861,363	Freddie Mac Multifamily Structured Pass Through Certificates 1.422% 25/7/2030	337,827	0.00	USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 7.813% 5/7/2033	639,469	0.01
USD 22,551,957	Freddie Mac Multifamily Structured Pass Through Certificates 1.522% 25/1/2030	1,609,574	0.01	GBP 1,522,000	JPMorgan Chase 0.991% 28/4/2026	1,835,748	0.01
USD 9,599,552	Freddie Mac Multifamily Structured Pass Through Certificates 1.579% 25/4/2030	726,294	0.01	EUR 2,960,000	JPMorgan Chase 1.09% 11/3/2027	3,041,516	0.02
USD 5,497,814	Freddie Mac Multifamily Structured Pass Through Certificates 1.695% 25/4/2030	434,395	0.00	USD 651,000	JPMorgan Chase 3.65% 1/6/2026	606,203	0.00
USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 8.722% 25/1/2042	1,559,459	0.01	USD 4,330,000	JPMorgan Chase 5.336% 23/1/2035	4,317,257	0.03
USD 3,945,000	Frontier Communications 5.875% 15/10/2027	3,816,589	0.03	USD 2,538,000	JPMorgan Chase 6.087% 23/10/2029	2,628,463	0.02
USD 5,945,000	Frontier Communications 8.625% 15/3/2031	6,007,060	0.04	GBP 360,000	Kraft Heinz Foods 4.125% 1/7/2027	445,181	0.00
USD 7,070,000	Frontier Communications 8.75% 15/5/2030	7,197,359	0.05	USD 537,000	Level 3 Financing 3.4% 1/3/2027	550,425	0.00
				USD 4,256,000	Level 3 Financing 4.625% 15/9/2027	2,660,000	0.02
				USD 796,000	Level 3 Financing 10.5% 15/5/2030	822,865	0.01
				USD 5,840,000	LGI Homes 8.75% 15/12/2028	6,090,626	0.04
				USD 2,048,000	Lightning eMotors 7.5% 15/5/2024	122,880	0.00

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 13,096,000	Lions Gate Capital 5.5% 15/4/2029*	9,825,955	0.06	USD 1,478,000	Permian Resources Operating 7% 15/1/2032	1,519,368	0.01
USD 1,632,000	Lowe's 2.625% 1/4/2031	1,390,333	0.01	USD 3,652,000	Permian Resources Operating 8% 15/4/2027	3,772,494	0.03
USD 13,761,000	Mauser Packaging Solutions 7.875% 15/8/2026	13,934,058	0.09	USD 9,263,000	Pitney Bowes 6.875% 15/3/2027	8,325,060	0.05
EUR 3,595,000	Morgan Stanley 1.342% 23/10/2026	3,744,244	0.03	USD 1,794,000	PNC Financial Services 5.3% 21/1/2028	1,792,984	0.01
USD 866,000	Morgan Stanley 2.239% 21/7/2032	699,912	0.00	USD 1,299,000	Post 6.25% 15/2/2032	1,307,489	0.01
USD 327,000	Morgan Stanley 2.699% 22/1/2031	283,460	0.00	EUR 2,739,000	PPG Industries 1.875% 1/6/2025	2,898,783	0.02
USD 4,116,000	Morgan Stanley 3.772% 24/1/2029	3,901,629	0.03	EUR 1,884,000	Procter & Gamble 4.875% 11/5/2027	2,149,877	0.01
USD 3,470,000	Morgan Stanley 5.466% 18/1/2035*	3,471,626	0.02	USD 3,175,000	Rand Parent 8.5% 15/2/2030*	3,094,846	0.02
USD 395,094	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.323% 15/5/2048	347,917	0.00	USD 9,160,643	Ready Capital Mortgage Financing 2022-FL10 7.873% 25/10/2039	9,226,659	0.06
USD 2,057,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	1,949,306	0.01	USD 400,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	361,438	0.00
USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	1,149,496	0.01	USD 6,398,000	RingCentral 8.5% 15/8/2030	6,578,967	0.04
EUR 1,984,000	Nasdaq 4.5% 15/2/2032	2,235,379	0.02	USD 5,325,000	Sabre GLBL 8.625% 1/6/2027*	4,712,649	0.03
USD 2,268,000	Nationstar Mortgage 5.125% 15/12/2030	2,027,787	0.01	USD 728,000	Sabre GLBL 9.25% 15/4/2025	683,323	0.00
USD 2,606,000	Nationstar Mortgage 5.5% 15/8/2028	2,464,510	0.02	USD 4,311,000	Sabre GLBL 11.25% 15/12/2027	4,060,423	0.03
USD 321,000	Nationstar Mortgage 6% 15/1/2027	315,676	0.00	USD 4,013,000	Sally / Sally Capital 6.75% 1/3/2032	4,021,736	0.03
USD 1,988,000	Nationstar Mortgage 7.125% 1/2/2032	1,962,053	0.01	USD 326,000	Sasol Financing USA 4.375% 18/9/2026*	304,867	0.00
USD 3,265,000	NCR Atleos 9.5% 1/4/2029	3,455,856	0.02	USD 987,000	Sasol Financing USA 6.5% 27/9/2028*	928,200	0.00
EUR 5,362,000	Netflix 3.625% 15/5/2027	5,816,627	0.04	USD 697,000	Sasol Financing USA 8.75% 3/5/2029*	699,422	0.01
USD 2,974,000	Netflix 4.875% 15/4/2028	2,971,186	0.02	USD 1,723,000	Service Properties Trust 4.5% 15/3/2025	1,689,147	0.01
USD 1,384,000	New Home 8.25% 15/10/2027	1,306,122	0.01	USD 2,654,000	Service Properties Trust 7.5% 15/9/2025	2,686,222	0.02
USD 3,562,000	Northern States Power 4.5% 1/6/2052	3,116,677	0.02	USD 4,525,000	Service Properties Trust 8.625% 15/11/2031*	4,789,889	0.03
USD 1,476,000	Olympus Water US 7.125% 1/10/2027	1,469,976	0.01	USD 362,000	SierraCol Energy Andina 6% 15/6/2028	314,035	0.00
USD 11,580,000	Olympus Water US 9.75% 15/11/2028	12,305,915	0.08	USD 2,092,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028	2,147,302	0.01
USD 2,070,000	Oncor Electric Delivery 4.1% 15/11/2048	1,703,559	0.01	USD 860,000	SK Battery America 2.125% 26/1/2026	799,108	0.01
USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,932,104	0.04	USD 285,000	SK Battery America 4.875% 23/1/2027*	282,286	0.00
USD 4,065,000	Oracle 2.3% 25/3/2028	3,649,767	0.02	USD 6,715,536	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	7,224,712	0.05
USD 5,808,000	Oracle 2.875% 25/3/2031	5,018,953	0.04	USD 6,074,197	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	5,214,061	0.03
USD 2,571,000	Oracle 2.95% 1/4/2030	2,271,493	0.02	USD 3,584,000	Southern California Edison 5.3% 1/3/2028	3,622,512	0.02
USD 3,248,000	Pacific Gas and Electric 3.3% 1/12/2027	3,007,528	0.02	USD 3,806,000	Spirit AeroSystems 9.375% 30/11/2029	4,115,904	0.03
USD 545,000	Palomino Funding Trust I 7.233% 17/5/2028	568,381	0.00	USD 8,929,000	Spirit AeroSystems 9.75% 15/11/2030	9,576,400	0.07
USD 4,150,000	Paramount Global 6.375% 30/3/2062	3,606,599	0.02	USD 971,875	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	965,563	0.00
USD 1,582,000	PennyMac Financial Services 7.875% 15/12/2029	1,622,592	0.01				
USD 557,000	Periana 5.95% 19/4/2026	549,536	0.00				

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



# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 526,000	Stem 0.5% 1/12/2028	259,617	0.00	USD 43,135,600	United States Treasury Note/Bond 4% 15/11/2052 <sup>*,†</sup>	40,407,611	0.27
USD 1,847,000	STL 8.75% 15/2/2029	1,891,435	0.01	USD 192,652,100	United States Treasury Note/Bond 4.125% 31/7/2028 <sup>*,†</sup>	191,414,160	1.29
USD 957,000	Talos Production 9.375% 1/2/2031	988,569	0.01	USD 54,001,800	United States Treasury Note/Bond 4.5% 30/9/2028 <sup>†</sup>	54,762,255	0.37
USD 1,420,000	Tapestry 7.35% 27/11/2028	1,489,274	0.01	USD 93,000,000	United States Treasury Note/Bond 4.875% 31/10/2028 <sup>*,†</sup>	95,328,633	0.64
USD 4,256,000	Tenneco 8% 17/11/2028	3,864,806	0.03	USD 71,964,600	United States Treasury Note/Bond 5% 30/9/2025 <sup>*,†</sup>	72,207,762	0.49
USD 1,349,000	Texas Capital Bancshares 4% 6/5/2031	1,153,602	0.01	USD 69,850,000	United States Treasury Note/Bond 5% 31/10/2025 <sup>*,†</sup>	70,122,852	0.47
EUR 2,978,000	Thermo Fisher Scientific 1.375% 12/9/2028	2,956,313	0.02	USD 4,006,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	4,160,231	0.03
USD 3,787,000	T-Mobile USA 2.7% 15/3/2032	3,158,497	0.02	USD 2,610,000	Univision Communications 8% 15/8/2028	2,610,702	0.02
USD 2,434,000	T-Mobile USA 3.5% 15/4/2031	2,176,315	0.01	USD 1,325,000	US Bancorp 5.678% 23/1/2035	1,324,304	0.01
USD 2,579,000	T-Mobile USA 4.95% 15/3/2028	2,568,660	0.02	USD 2,381,000	USB Capital IX 6.596% 1/4/2024	1,914,241	0.01
USD 1,791,000	Truist Financial 5.435% 24/1/2030	1,774,525	0.01	GBP 599,000	Verizon Communications 1.125% 3/11/2028	645,447	0.00
USD 11,655,000	Uber Technologies 0.875% 1/12/2028	14,579,749	0.10	GBP 138,000	Verizon Communications 4.073% 18/6/2024	174,093	0.00
USD 15,000,000	United States Cash Management Bill - Reopening 0% 4/4/2024	14,925,207	0.10	EUR 2,587,000	Verizon Communications 4.25% 31/10/2030	2,903,231	0.02
USD 15,000,000	United States Treasury Bill 0% 5/3/2024	14,991,225	0.10	USD 4,043,000	Viasat 5.625% 15/4/2027	3,804,033	0.02
USD 26,000,000	United States Treasury Bill 0% 7/3/2024	25,977,228	0.18	USD 7,002,000	Vistra Operations 5.625% 15/2/2027	6,868,786	0.05
USD 5,000,000	United States Treasury Bill 0% 14/3/2024	4,990,483	0.03	USD 3,125,000	Vistra Operations 7.75% 15/10/2031	3,236,035	0.02
USD 12,000,000	United States Treasury Bill 0% 19/3/2024	11,968,238	0.08	USD 1,350,000	VNDO Trust 2016-350P 3.903% 10/1/2035	1,215,789	0.01
USD 20,000,000	United States Treasury Bill 0% 26/3/2024	19,926,649	0.13	EUR 2,955,000	Wells Fargo 1.375% 26/10/2026	3,015,911	0.02
USD 12,000,000	United States Treasury Bill 0% 2/4/2024	11,943,598	0.08	EUR 4,515,000	Wells Fargo 1.5% 24/5/2027	4,562,408	0.03
USD 15,000,000	United States Treasury Bill 0% 11/4/2024	14,909,890	0.10	USD 5,938,000	Wells Fargo 4.808% 25/7/2028	5,842,278	0.04
USD 6,000,000	United States Treasury Bill 0% 16/4/2024	5,959,547	0.04	USD 7,205,000	Wells Fargo 5.499% 23/1/2035	7,165,251	0.05
USD 5,000,000	United States Treasury Bill 0% 18/4/2024	4,964,885	0.03	USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,890,365	0.01
USD 23,000,000	United States Treasury Bill 0% 23/4/2024	22,821,213	0.15	USD 796,545	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	700,193	0.01
USD 11,800,000	United States Treasury Bill 0% 25/4/2024	11,704,967	0.08	USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	1,151,074	0.01
USD 15,000,000	United States Treasury Bill 0% 2/5/2024	14,864,013	0.10	USD 5,185,000	Xerox 5% 15/8/2025	5,086,580	0.03
USD 12,000,000	United States Treasury Bill 0% 9/5/2024	11,879,273	0.08	USD 1,660,000	Zayo 4% 1/3/2027 <sup>*</sup>	1,382,763	0.01
USD 15,500,000	United States Treasury Bill 0% 16/5/2024	15,328,732	0.10			1,628,327,266	10.92
USD 15,400,000	United States Treasury Bill 0% 21/5/2024	15,218,942	0.10		<b>Uruguay</b>		
USD 18,000,000	United States Treasury Bill 0% 23/5/2024	17,782,737	0.12	USD 1,377,802	Uruguay Government International Bond 5.75% 28/10/2034 <sup>*</sup>	1,445,693	0.01
USD 22,961,000	United States Treasury Note/Bond 2.375% 15/2/2042 <sup>*,†</sup>	16,899,206	0.11		<b>Uzbekistan</b>		
USD 55,520,200	United States Treasury Note/Bond 3.25% 15/5/2042 <sup>*,†</sup>	46,756,250	0.32	USD 517,000	Republic of Uzbekistan International Bond 7.85% 12/10/2028	541,632	0.00
USD 27,945,800	United States Treasury Note/Bond 3.375% 15/8/2042 <sup>*,†</sup>	23,931,866	0.16		<b>Total Bonds</b>	4,112,146,516	27.61
USD 119,770,000	United States Treasury Note/Bond 4% 30/6/2028 <sup>*,†</sup>	118,380,481	0.80				

<sup>†</sup>All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>COMMERCIAL PAPER</b>				235,953	GM Cruise**	2,602,562	0.02
<b>France</b>				137,209	Hawkeye 360 (Wts 7/7/2033)**	650,371	0.00
USD 12,174,000	Societe Generale 0% 6/3/2024	12,161,339	0.08	21,779	Hawkeye 360 ATM (Wts 7/7/2033)**	53,141	0.00
<b>Switzerland</b>				54,448	Hawkeye 360 MGR (Wts 7/7/2033)**	258,083	0.00
USD 8,710,000	UBS 0% 18/6/2024	8,566,139	0.06	448,109	Hawkeye 360 Series D1**	4,167,414	0.03
USD 8,710,000	UBS 0% 25/6/2024	8,557,439	0.06	6,145,462	Included Health**	5,961,098	0.04
		17,123,578	0.12	3,924,026	JumpCloud**	9,025,260	0.06
<b>United States</b>				258,097	JumpCloud**	593,623	0.00
USD 5,750,000	HSBC USA 0% 24/6/2024	5,648,460	0.04	798,390	Lessen**	5,109,696	0.03
USD 9,025,000	HSBC USA 0% 1/7/2024	8,856,140	0.06	760,471	Loadsmart**	5,475,391	0.04
USD 8,630,000	HSBC USA 0% 12/8/2024	8,411,412	0.06	95,378	Loadsmart**	1,018,637	0.01
USD 8,673,000	HSBC USA 0% 11/10/2024	8,372,132	0.05	107,909	Lookout Series F**	227,688	0.00
		31,288,144	0.21	1,919,121	Lookout Series F**	7,810,822	0.05
Total Commercial Paper		60,573,061	0.41	231,287	Mountain Digital**	3,041,424	0.02
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				5,610	Mythic**	-	0.00
		13,396,568,173	89.96	4,980	NCB Warrant**	-	0.00
<b>Other Transferable Securities</b>				24,103	Neon Payments**	14,676,317	0.10
<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>				750,669	Noodle**	2,912,596	0.02
<b>Australia</b>				129,448	Psiquantum**	3,866,612	0.03
9,488,465	Quintis Pty**	62	0.00	4,244,994	RapidSOS**	3,990,294	0.03
<b>Cayman Islands</b>				2,353,706	RapidSOS (Wts 13/12/2033)**	2,188,946	0.02
609	Marco Polo Investment**	-	0.00	261,161	Relativity Space**	5,531,390	0.04
<b>India</b>				134,315	SambaNova Systems**	9,083,724	0.06
2,463	Byju's**	190,258	0.00	46,362	SambaNova Systems**	3,135,462	0.02
3,482	Byju's**	268,973	0.00	167,805	Snorkel AI**	1,369,289	0.01
		459,231	0.00	46,853	Snorkel AI**	382,320	0.00
<b>United Kingdom</b>				337,227	Source Global**	6,252,188	0.04
413,408	10x Series D**	8,188,421	0.05	24,317	Source Global**	689,144	0.01
498,077	10x Wts 17/11/30 (Wts 17/11/2030)**	984,653	0.00	3,662	Teya**	1,660,351	0.01
652,238	NMC Health**	-	0.00	1,121,246	Ursa Major Technologies**	3,431,013	0.02
		9,173,074	0.05	137,361	Ursa Major Technologies Series D**	436,808	0.00
<b>United States</b>				1,197,196	Verge Genomics**	7,745,858	0.05
63,622	Aiven**	5,122,843	0.03	141,697	Verge Genomics**	1,020,219	0.01
12,637	Breeze Aviation**	2,295,132	0.02	178,954	Versa Networks (Wts 7/10/2032)**	545,810	0.01
188,149	ByteDance**	30,314,758	0.20	1,451,933	Versa Networks Series E**	5,154,362	0.04
45,635	Caresyntax**	4,364,531	0.03			276,338,598	1.86
6,574	Caresyntax**	531,442	0.00	Total Common / Preferred Stocks (Shares) & Warrants		285,970,965	1.91
5,179	Caresyntax (Wts 21/6/2033)**	495,268	0.00	<b>BONDS</b>			
488,757	Databricks**	40,366,441	0.27	<b>Australia</b>			
136,950	Databricks**	11,310,701	0.08	USD 19,413,818	Quintis Australia 7.5% 1/10/2026**	10,786,317	0.07
1,209,710	Deep Instinct**	5,552,569	0.04	USD 17,943,829	Quintis Australia 0% 1/10/2028**	2	0.00
82,654	Deep Instinct (Wts 20/9/2032)**	10,745	0.00			10,786,319	0.07
1,172,341	Deep Instinct Series D-4**	6,178,237	0.04	<b>Cayman Islands</b>			
24,969	Epic Games**	16,608,130	0.11	CNY 103,700,000	Fresh Express Delivery 0% 18/10/2010**	-	0.00
941,683	eXo Imaging**	2,693,213	0.02	<b>India</b>			
420,195	Fanatics**	29,636,353	0.20	USD 19,051,000	REI Agro 5.5% 13/11/2014**	2	0.00
181,250	Farmer's Business Network**	654,313	0.00	<b>International</b>			
25,662	FLYR (Wts 31/12/2049)**	136,009	0.00	EUR 8,182,400	Natra Foods 0% 13/10/2029**	8,788,541	0.06

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>United Kingdom</b>				AUD 4,756,000	Oceana 12.5% 31/8/2026**	3,109,900	0.02
GBP 4,698,138	10x 15% 19/6/2026**	5,968,600	0.04	AUD 7,927,000	Oceana 12.5% 31/8/2027**	5,193,214	0.04
<b>United States</b>				USD 11,585,349	Pioneer Midco 10.5% 18/11/2030**	11,455,593	0.08
USD 2,360,033	Breeze Aviation 20% 30/1/2028**	2,454,434	0.02			68,871,957	0.46
USD 4,720,066	Breeze Aviation 20% 30/1/2028**	4,908,869	0.03				
USD 2,090,000	Calpine Escrow 0% 31/12/2049**	-	0.00	Total Bonds		94,415,419	0.63
USD 4,906,275	FLYR 10% 20/1/2027**	4,624,164	0.03	Total Other Transferable Securities		380,386,384	2.54
USD 10,356,085	FLYR 8% 10/8/2027**	12,178,756	0.08	Total Portfolio		13,776,954,557	92.50
USD 15,563,890	Lessen 0% 5/1/2028**	14,261,192	0.09	Other Net Assets		1,116,625,482	7.50
USD 8,618,829	Level 3 11% 15/11/2029**	8,618,829	0.06	Total Net Assets (USD)		14,893,580,039	100.00
AUD 3,169,000	Oceana 12% 31/8/2025**	2,067,006	0.01				

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	7,743,415	USD	11,767,000	Citigroup	14/3/2024	(61,169)
AUD	231,914,490	USD	345,426,975	HSBC Bank	20/3/2024	(6,353,440)
BRL	45,329,413	EUR	248,595,567	UBS	20/3/2024	691,358
BRL	2,672,811	USD	13,253,000	Citigroup	14/3/2024	(10,691)
BRL	20,658,784	USD	102,839,784	Morgan Stanley	20/3/2024	(14,770)
CAD	174,699,066	USD	233,923,326	HSBC Bank	20/3/2024	(1,976,169)
CHF	237,980,281	USD	204,143,055	UBS	20/3/2024	(5,279,710)
CLP	6,895,169	USD	6,100,156,000	Goldman Sachs	14/3/2024	(602,541)
CLP	5,293,949	USD	4,858,054,000	Citigroup	14/3/2024	(282,615)
CNH	61,517,125	USD	435,639,670	UBS	20/3/2024	(988,036)
CNH	57,808,060	USD	416,588,004	Bank of America	20/3/2024	73,933
COP	8,889,794	USD	39,017,305,000	BNP Paribas	17/5/2024	908,502
COP	6,652,041	USD	28,332,704,400	Barclays	15/8/2024	360,054
COP	16,848,714	USD	72,855,525,600	BNP Paribas	15/8/2024	1,182,385
COP	2,760,471	USD	11,221,589,000	Citigroup	14/3/2024	87,507
COP	25,194,374	USD	104,805,000,000	BNP Paribas	23/10/2024	495,621
COP	12,813,069	USD	53,148,609,000	HSBC Bank	24/2/2025	1,562
DKK	54,560,398	USD	368,223,067	HSBC Bank	20/3/2024	(918,658)
EUR	157,225,235	USD	145,823,705	Morgan Stanley	20/3/2024	1,087,407
EUR	21,766,789	USD	19,732,738	UBS	20/3/2024	(344,058)
EUR	27,220,041	NOK	2,388,000	Barclays	14/3/2024	18,363
EUR	4,161,091	GBP	4,793,000	BNP Paribas	14/3/2024	(71,276)
EUR	30,295,711	CHF	32,728,237	Bank of America	20/3/2024	997,447
EUR	30,260,406	CHF	32,615,855	HSBC Bank	20/3/2024	915,683
EUR	776,624	USD	711,538	Morgan Stanley	14/3/2024	(4,339)
EUR	957,818,974	HUF	2,484,000	UBS	14/3/2024	54,320
EUR	77,697,976	USD	72,242,000	Citigroup	20/3/2024	731,124
EUR	5,372,680	USD	4,979,000	Citigroup	14/3/2024	31,404
EUR	43,221,005	USD	40,066,156	Bank of America	20/3/2024	276,580
EUR	101,241	USD	93,528	JP Morgan	14/3/2024	271
GBP	27,485,660	EUR	23,757,912	Barclays	20/3/2024	270,661
GBP	44,191,247	USD	34,969,375	JP Morgan	20/3/2024	128,244
HUF	5,180,421	USD	1,845,525,000	Citigroup	14/3/2024	(90,294)
HUF	8,415,305	USD	3,014,119,269	State Street	14/3/2024	(102,087)
HUF	15,492,979	USD	5,402,290,196	Barclays	20/3/2024	(600,971)
HUF	2,485,000	EUR	968,081,450	UBS	14/3/2024	(27,100)
IDR	2,647,369	USD	40,888,610,000	Citigroup	14/3/2024	(46,449)
IDR	13,772,522	USD	215,471,106,690	Morgan Stanley	20/3/2024	(69,450)
INR	8,535,071	USD	713,660,000	JP Morgan	14/3/2024	68,515
INR	13,772,522	USD	1,143,945,677	Morgan Stanley	20/3/2024	15,125

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	87,492,885	EUR	13,494,337,378	Deutsche Bank	21/3/2024	(4,455,913)
JPY	643,987,116	USD	89,960,291,868	BNP Paribas	21/3/2024	(40,439,337)
JPY	2,619,000	USD	392,162,250	UBS	22/3/2024	12,462
KRW	15,348,229	USD	20,055,112,000	Citigroup	14/3/2024	(287,699)
KRW	54,658,573	USD	70,288,191,667	BNP Paribas	20/3/2024	(1,875,880)
MXN	12,416,988	USD	216,981,900	Citigroup	20/3/2024	267,553
MXN	45,163,772	EUR	870,764,841	Citigroup	20/3/2024	1,872,224
MXN	5,273,072	USD	90,391,000	Goldman Sachs	14/3/2024	16,322
MXN	20,658,783	USD	354,156,141	Morgan Stanley	20/3/2024	44,824
MYR	16,069,689	USD	74,748,160	Barclays	14/3/2024	(314,466)
NOK	199,834	EUR	2,353,264	Citigroup	14/3/2024	5,594
NOK	2,188,166	EUR	25,763,168	Barclays	14/3/2024	60,793
NOK	59,080,097	CHF	722,510,865	State Street	20/3/2024	975,579
NOK	4,866,000	EUR	54,769,750	BNP Paribas	14/3/2024	(103,241)
NZD	7,627,563	USD	12,293,471	State Street	20/3/2024	(118,595)
PEN	5,394,585	USD	20,521,000	Citigroup	14/3/2024	32,579
PEN	2,732,952	USD	10,500,000	Deutsche Bank	14/3/2024	43,971
PLN	23,583,800	USD	92,653,017	BNP Paribas	20/3/2024	(301,526)
PLN	24,831,134	USD	100,086,428	Goldman Sachs	14/3/2024	321,076
PLN	5,459,207	USD	21,709,000	BNP Paribas	14/3/2024	(3,629)
RON	5,150,409	USD	23,822,000	BNP Paribas	14/3/2024	46,934
SEK	47,916,099	USD	488,820,872	Barclays	20/3/2024	(512,116)
SGD	27,570,219	USD	36,470,550	JP Morgan	20/3/2024	(398,537)
THB	12,970,099	EUR	489,718,513	Citigroup	20/3/2024	(408,305)
THB	30,300,448	USD	1,075,090,200	Barclays	14/3/2024	(299,581)
TRY	3,740,615	USD	145,449,318	Goldman Sachs	4/12/2024	(265,166)
TRY	1,564,315	USD	62,632,682	Barclays	4/12/2024	(67,734)
TWD	50,608,815	USD	1,553,690,613	Morgan Stanley	20/3/2024	(1,432,936)
USD	126,384,567	BRL	24,093,443	Morgan Stanley	2/4/2024	(1,241,426)
USD	62,765,553	BRL	12,222,611	JP Morgan	2/4/2024	(359,282)
USD	2,290,803	EUR	2,481,985	Deutsche Bank	14/3/2024	(4,397)
USD	3,291,897	EUR	3,554,859	Barclays	14/3/2024	(18,086)
USD	4,805,469,000	CLP	5,256,677	Citigroup	14/3/2024	299,586
USD	534,746,540	CZK	23,563,625	Barclays	14/3/2024	653,613
USD	594,871,157	ZAR	30,987,004	State Street	14/3/2024	18,810
USD	342,953,310	MXN	19,402,626	Barclays	14/3/2024	(665,912)
USD	190,455,837	BRL	38,086,719	Goldman Sachs	14/3/2024	(170,003)
USD	13,360,811	PLN	3,312,954	Citigroup	14/3/2024	(44,683)
USD	586,527,896,846	IDR	37,396,531	UBS	14/3/2024	87,553
USD	52,115,218	PLN	12,965,971	HSBC Bank	14/3/2024	(130,838)
USD	1,349,540,081	INR	16,153,432	Citigroup	20/3/2024	(112,185)
USD	199,716,571	BRL	40,254,887	Citigroup	20/3/2024	163,868
USD	214,495,163,808	IDR	13,856,545	BNP Paribas	20/3/2024	215,539
USD	611,655,076	NOK	58,334,218	Deutsche Bank	20/3/2024	496,328
USD	229,465,348	GBP	292,982,804	Deutsche Bank	20/3/2024	2,162,980
USD	230,728,302	AUD	154,907,521	HSBC Bank	20/3/2024	4,243,787
USD	2,537,381,312	MXN	145,203,971	Citigroup	20/3/2024	(3,128,756)
USD	1,028,654,700	HKD	131,917,706	Barclays	20/3/2024	439,076
USD	386,954,063	EUR	426,350,381	UBS	20/3/2024	6,255,993
USD	11,840,000	AUD	8,050,324	Goldman Sachs	14/3/2024	320,418
USD	100,854,000	ZAR	5,341,142	Barclays	14/3/2024	90,818
USD	20,466,708,000	COP	5,202,518	BNP Paribas	14/3/2024	8,181
USD	89,279,000	MXN	5,226,037	Goldman Sachs	14/3/2024	1,713
USD	4,757,279,786	JPY	32,987,985	HSBC Bank	21/3/2024	1,071,174
USD	10,535,453,000	COP	2,613,284	Citigroup	14/3/2024	(60,556)
USD	6,274,920,444	JPY	42,698,588	UBS	21/3/2024	599,855
USD	11,460,749	GBP	14,544,965	JP Morgan	20/3/2024	19,839
USD	10,351,871,245	JPY	70,508,813	Bank of America	21/3/2024	1,057,628
USD	104,805,000,000	COP	26,145,691	BNP Paribas	20/3/2024	(424,911)
USD	172,670,054	CNY	24,374,655	JP Morgan	29/4/2024	49,221
USD	2,499,978,000	CLP	2,670,917	Morgan Stanley	14/3/2024	92,060



# Global Allocation Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	12,225,000	EUR	13,301,143	JP Morgan	14/3/2024	32,428
USD	72,088,414	BRL	14,503,252	Morgan Stanley	20/3/2024	32,255
USD	251,351,509	MXN	14,503,252	Bank of America	20/3/2024	(190,501)
USD	35,723,000	PEN	9,381,106	Citigroup	14/3/2024	(66,513)
USD	970,637,000	HUF	2,686,364	UBS	14/3/2024	9,258
USD	384,636,000	THB	10,715,680	Citigroup	14/3/2024	(17,758)
USD	59,730,364	CHF	68,862,614	Morgan Stanley	20/3/2024	776,586
USD	34,192,741	GBP	43,166,763	Bank of America	20/3/2024	(168,438)
USD	2,594,628,000	CLP	2,677,635	Société Générale	14/3/2024	1,141
USD	39,017,305,000	COP	9,899,728	Société Générale	21/3/2024	9,664
USD	82,089,412	TWD	2,619,000	BNP Paribas	22/3/2024	20,634
USD	70,431,786,000	COP	17,857,279	Citigroup	22/3/2024	7,494
USD	53,148,609,000	COP	13,462,160	HSBC Bank	22/3/2024	(7,486)
USD	4,977,000	EUR	5,401,245	Citigroup	14/3/2024	(669)
ZAR	30,760,986	USD	568,309,215	Citigroup	20/3/2024	(1,190,922)
ZAR	30,630,113	EUR	624,793,045	Deutsche Bank	20/3/2024	(744,390)
ZAR	5,437,120	USD	104,185,000	BNP Paribas	14/3/2024	(13,388)
Net unrealised depreciation						(46,556,087)
<b>AUD Hedged Share Class</b>						
AUD	183,148,081	USD	281,267,742	BNY Mellon	15/3/2024	487,243
USD	4,274,315	AUD	2,770,390	BNY Mellon	15/3/2024	(20,240)
Net unrealised appreciation						467,003
<b>CHF Hedged Share Class</b>						
CHF	31,482,581	USD	27,282,944	BNY Mellon	15/3/2024	(399,736)
USD	748,373	CHF	855,152	BNY Mellon	15/3/2024	2,557
Net unrealised depreciation						(397,179)
<b>CNH Hedged Share Class</b>						
CNY	46,921,974	USD	337,807,635	BNY Mellon	15/3/2024	(2,034)
USD	26,035,094	CNY	3,613,602	BNY Mellon	15/3/2024	(2,552)
Net unrealised depreciation						(4,586)
<b>EUR Hedged Share Class</b>						
EUR	1,748,028,117	USD	1,622,775,149	BNY Mellon	15/3/2024	13,358,825
USD	37,389,267	EUR	40,239,884	BNY Mellon	15/3/2024	(343,027)
Net unrealised appreciation						13,015,798
<b>GBP Hedged Share Class</b>						
GBP	148,091,192	USD	117,724,026	BNY Mellon	15/3/2024	1,105,032
USD	1,581,689	GBP	1,990,802	BNY Mellon	15/3/2024	(13,732)
Net unrealised appreciation						1,091,300
<b>HKD Hedged Share Class</b>						
HKD	18,279,616	USD	142,781,499	BNY Mellon	15/3/2024	(32,684)
USD	6,595,488	HKD	844,068	BNY Mellon	15/3/2024	1,190
Net unrealised depreciation						(31,494)
<b>JPY Hedged Share Class</b>						
JPY	21,855,397	USD	3,227,088,797	BNY Mellon	15/3/2024	(225,399)
USD	153,056,008	JPY	1,028,583	BNY Mellon	15/3/2024	2,719
Net unrealised depreciation						(222,680)
<b>PLN Hedged Share Class</b>						
PLN	9,425,968	USD	37,981,553	BNY Mellon	15/3/2024	118,872
USD	758,926	PLN	188,137	BNY Mellon	15/3/2024	(2,583)
Net unrealised appreciation						116,289
<b>SGD Hedged Share Class</b>						
SGD	67,275,716	USD	90,387,343	BNY Mellon	15/3/2024	49,988
USD	1,353,344	SGD	1,003,230	BNY Mellon	15/3/2024	(4,816)
Net unrealised appreciation						45,172

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>ZAR Hedged Share Class</b>						
ZAR	4,847	USD	91,877	BNY Mellon	15/3/2024	(65)
Net unrealised depreciation						(65)
Total net unrealised depreciation						(32,476,529)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
6,909	EUR	Euro BOBL	March 2024	(17,424,747)
(409)	EUR	Euro Bund	March 2024	2,417,145
(69)	EUR	Euro BUXL	March 2024	(151,217)
1,466	EUR	Euro Schatz	March 2024	(103,383)
107	EUR	Euro-BTP	March 2024	290,652
642	EUR	Euro-OAT	March 2024	62,828
1,095	JPY	Nikkei 225 (Ose)	March 2024	40,860,833
(348)	JPY	Japanese 10 Year Bond (OSE)	March 2024	(1,062,657)
87	CAD	S&P/TSX 60 Index	March 2024	801,387
39	EUR	Dax Index	March 2024	856,822
(1,158)	EUR	EURO STOXX 50 Index	March 2024	(3,339,847)
1,657	EUR	EURO STOXX Banks Index	March 2024	220,665
(767)	GBP	FTSE 100 Index	March 2024	(482,446)
248	USD	MSCI Emerging Markets Index	March 2024	392,993
(1,400)	USD	NASDAQ 100 E-Mini Index	March 2024	(44,928,505)
52	USD	Russell 2000 E-Mini Index	March 2024	399,704
2,724	USD	S&P 500 E-Mini Index	March 2024	43,752,175
(81)	USD	US Long Bond (CBT)	June 2024	(125,296)
816	USD	US Treasury 10 Year Note (CBT)	June 2024	226,434
173	USD	US Ultra 10 Year Note	June 2024	74,425
(1,934)	USD	US Ultra Bond (CBT)	June 2024	(3,859,944)
638	GBP	Long Gilt	June 2024	(85,933)
4,382	USD	US Treasury 2 Year Note (CBT)	June 2024	(427,462)
3,351	USD	US Treasury 5 Year Note (CBT)	June 2024	957,948
Total				19,322,574

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 305,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(4,492)	1,774
CDS	USD 605,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(10,959)	(61)
CDS	USD 764,388	Fund receives default protection on General Electric; and pays Fixed 1%	Barclays	20/6/2027	(27,481)	(16,818)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	(13,313)	63,887
CDS	USD 600,000	Fund receives default protection on Panama; and pays Fixed 1%	Barclays	20/12/2028	6,353	24,608
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(23,032)	(12,572)

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (11,067,653)	Fund provides default protection on CDX.NA.IG.39.V1; and receives Fixed 1%	Bank of America	20/12/2027	204,189	222,058
CDS	USD 540,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	(21,387)	88,459
CDS	USD (21,294,306)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	712,366	1,370,360
CDS	EUR 54,170,483	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(373,953)	(4,633,464)
CDS	USD 4,575,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2028	(96,858)	(62,569)
CDS	USD 990,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(86,860)	26,338
CDS	USD 220,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(9,755)	36,039
CDS	USD 320,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(16,197)	52,420
CDS	USD 380,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(15,710)	18,061
CDS	USD 6,700,000	Fund receives default protection on Boeing; and pays Fixed 1%	Deutsche Bank	20/12/2028	(44,236)	(74,997)
CDS	USD 615,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(67,658)	16,362
CDS	USD 635,000	Fund receives default protection on Panama; and pays Fixed 1%	Goldman Sachs	20/12/2028	5,417	26,044
CDS	USD 1,665,000	Fund receives default protection on Panama; and pays Fixed 1%	Goldman Sachs	20/12/2028	(14,228)	68,288
CDS	USD 1,195,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2028	28,352	84,167
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	(13,357)	63,887
CDS	USD 720,000	Fund receives default protection on American Airlines; and pays Fixed 5%	JP Morgan	20/12/2024	(17,491)	(23,949)
CDS	USD 630,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(26,212)	29,943
CDS	USD 1,580,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	26,103	86,515
CDS	USD 342,657	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	6,252	18,763
CDS	USD 318,672	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	5,815	17,449
CDS	USD 3,260,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/6/2028	(115,011)	(50,236)
CDS	USD 635,000	Fund receives default protection on Panama; and pays Fixed 1%	JP Morgan	20/12/2028	2,931	26,044
CDS	USD 505,000	Fund receives default protection on Panama; and pays Fixed 1%	JP Morgan	20/12/2028	(5,187)	20,712
CDS	USD 105,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2028	(4,082)	8,165
CDS	EUR 5,840,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(286,397)	(113,137)
CDS	USD 764,389	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(27,481)	(16,818)
CDS	USD 1,021,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(35,829)	(22,469)
CDS	USD 210,000	Fund receives default protection on Xerox; and pays Fixed 1%	Morgan Stanley	20/12/2028	(8,147)	16,330
CDS	EUR 1,525,306	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(2,091)	(32,848)
CDS	EUR (15,622,112)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Barclays	20/12/2027	2,232,892	1,674,367

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (15,035,963)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	BNP Paribas	20/12/2027	1,083,112	1,003,804
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	15/8/2032	138,164	138,164
IRS	BRL 19,398,611	Fund receives Fixed 11.59825%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	93,358	93,358
IRS	BRL 29,524,576	Fund receives Fixed 11.856321%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	182,791	182,791
IRS	BRL 113,105,027	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(227,511)	(227,511)
IRS	COP 49,027,207,093	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(8,616)	(8,616)
IRS	BRL 14,985,367	Fund receives Fixed 11.796128%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	87,704	87,704
IRS	BRL 110,099,446	Fund receives Fixed 9.986859%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(232,259)	(232,259)
IRS	MXN 1,019,580,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	Goldman Sachs	3/12/2024	(17,946)	(17,946)
IRS	MXN 821,469,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	Goldman Sachs	23/1/2025	11,294	11,294
IRS	PLN 229,590,000	Fund receives Fixed 5.676%; and pays Floating PLN-WIBOR 3 Month	Goldman Sachs	20/3/2025	(44,711)	(44,711)
IRS	CZK 625,807,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Goldman Sachs	20/3/2025	(74,097)	(74,097)
IRS	MXN 536,898,000	Fund receives Fixed 10.835%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	25/9/2025	381,364	381,364
IRS	CZK 331,338,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	Goldman Sachs	20/3/2026	(96,229)	(96,229)
IRS	KRW 24,222,944,552	Fund receives Fixed 3.3725%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	20/9/2026	(12,903)	(12,903)
IRS	USD 297,385,900	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	27/10/2026	1,430,112	1,430,112
IRS	USD 56,662,731	Fund receives Fixed 3.3%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/10/2027	(342,471)	(342,471)
IRS	USD 36,732,424	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	188,000	188,000
IRS	USD 36,732,425	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	207,581	207,581
IRS	USD 73,464,851	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	455,628	455,628
IRS	USD 211,642,342	Fund receives Fixed 3.485%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/1/2028	(475,507)	(475,507)
IRS	USD 187,598,828	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	26/1/2028	1,284,775	1,284,775
IRS	CLP 13,465,041,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	99,608	99,608
IRS	USD 187,598,828	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.45%	Goldman Sachs	26/1/2028	533,498	533,498
IRS	GBP 51,315,000	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	20/6/2028	1,834,205	1,834,205
IRS	USD 104,682,112	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	31/10/2028	1,681,528	1,681,528
IRS	GBP 47,089,124	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	17/11/2028	118,137	118,137
IRS	GBP 47,178,000	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/11/2028	134,790	134,790
IRS	MXN 366,625,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIIE 1 Month	Goldman Sachs	18/1/2029	(63,489)	(63,489)
IRS	EUR 60,014,000	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/1/2033	(299,575)	(299,575)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 775,152,164	Fund receives Fixed 8.17%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	10/6/2033	(1,393,056)	(1,393,056)
IRS	ZAR 225,749,716	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	328,406	328,406
IRS	ZAR 112,874,858	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	164,580	164,580
IRS	ZAR 112,874,857	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	172,680	172,680
IRS	USD 75,603,000	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	12/1/2034	944,036	944,036
IRS	USD 11,192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.249%	Goldman Sachs	29/9/2043	(656,086)	(649,593)
IRS	USD 41,424,423	Fund receives Fixed 4.0075%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2053	2,719,909	2,719,909
IRS	USD 41,424,423	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Goldman Sachs	3/11/2053	(142,546)	(142,546)
IRS	BRL 15,645,738	Fund receives Fixed 11.811176%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	92,893	92,893
IRS	BRL 109,845,909	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(177,844)	(177,844)
IRS	BRL 27,514,283	Fund receives Fixed 11.866354%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	171,898	171,898
IRS	BRL 109,964,132	Fund receives Fixed 10.027014%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(203,217)	(203,217)
IRS	BRL 19,443,404	Fund receives Fixed 11.305635%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	67,342	67,342
IRS	BRL 70,766,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(82,433)	(82,433)
TRS	USD 37,973,812	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Barclays	20/3/2024	13,098	(96,600)
TRS	USD (108,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	10/2/2025	(20,369)	(361,002)
TRS	USD (397)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	1,694	(183,201)
TRS	USD (1,922)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(6,916)	(138,998)
TRS	USD (166)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	573	(262,829)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (56,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	15,204	(318,006)
TRS	USD (6,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	1,037	(123,703)
TRS	USD (819,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	30,387	(1,663,770)
TRS	USD (5,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	(693)	(154,653)
TRS	USD (100,114)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	595,441	(14,663,698)
TRS	USD (2,071)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	64	(254,050)
TRS	USD (1,589)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(17,066)	(219,282)
TRS	USD (20,138)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(10,228)	(1,602,179)
TRS	USD (18,331)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	6,316	(437,825)



# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (62,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	1/5/2024	22,221	(893,111)
TRS	USD (6,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	1/5/2024	6,308	(198,755)
TRS	USD (1,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	1/5/2024	3,677	(147,029)
TRS	USD (258,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	1/5/2024	(126,172)	(4,048,265)
TRS	USD (46,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	1/5/2024	(43,225)	(1,861,556)
TRS	USD (11,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	1/5/2024	(18,866)	(353,970)
TRS	USD (20,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	1/5/2024	(1,030)	(1,157,949)
TRS	USD (26,508)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points*,>	Citibank	24/5/2024	81,343	(7,776,122)
TRS	USD (41,647)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/5/2024	(189,494)	(13,955,910)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (62,160)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/5/2024	2,486	(4,868,371)
TRS	USD (57,461)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	31/5/2024	8,535	(1,406,681)
TRS	USD (12,728)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	25/6/2024	75,578	(3,837,708)
TRS	USD (5,209)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	11/9/2024	(477)	(562,582)
TRS	USD (67,442)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	11/9/2024	(139,676)	(4,264,608)
TRS	USD (5,705)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	11/9/2024	3,408	(170,991)
TRS	USD (24,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	11/9/2024	(14,775)	(444,350)
TRS	USD (20,627,467)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	11/9/2024	71,371	(6,277,248)
TRS	USD (22,116)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	11/9/2024	48,350	(16,155,740)



# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (3,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	10/2/2025	4,901	(171,036)
TRS	USD (1,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(2,636)	(328,291)
TRS	USD (3,622)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(6,774)	(516,810)
TRS	USD (234,067)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	53,950	(1,719,679)
TRS	USD (7,590)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	3,824	(201,249)
TRS	USD (80,706)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(45,607)	(1,256,020)
TRS	USD (160,085)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	15,702	(1,005,913)
TRS	USD (16,767)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	15,569	(399,721)
TRS	USD (134,991)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	20,928	(2,711,033)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (6,063)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	45,711	(963,071)
TRS	USD (1,490)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(24,751)	(574,343)
TRS	USD (13,282)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	8,483	(361,702)
TRS	USD (86,364)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	33,350	(2,440,791)
TRS	USD (102,682)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(21,836)	(573,976)
TRS	USD (29,974)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	3,785	(321,221)
TRS	USD (51,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(84,959)	(1,510,827)
TRS	USD (52,140)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	123,669	(4,064,321)
TRS	USD (36,399)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	65,216	(239,213)

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (52,796)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(41,641)	(2,454,381)
TRS	USD (880,567)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(417)	(3,114,847)
TRS	USD (11,471)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(40,509)	(1,874,308)
TRS	USD (20,580)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	72,419	(1,911,214)
TRS	USD (1,814)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(9,593)	(289,897)
TRS	USD (10,088)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	8,868	(399,227)
TRS	USD (5,260)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	558	(63,208)
TRS	USD (360)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(10,749)	(517,563)
TRS	USD (11,175)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	10,506	(1,810,355)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (12,028)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	5,440	(555,374)
TRS	USD (723,571)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(91,132)	(3,073,146)
TRS	USD (35,192)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	816	(197,055)
TRS	USD (24,553)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(27,335)	(737,595)
TRS	USD (33,402)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2025	(7,881)	(471,627)
TRS	USD (76,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	4,141	(213,131)
TRS	USD (270,879)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	13,306	(209,723)
TRS	USD (469,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	43,701	(698,217)
TRS	USD (67,436)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	239,467	(2,699,263)

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (6,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	(900)	(30,088)
TRS	USD (725,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	53,304	(3,325,765)
TRS	USD (228,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	5,625	(492,290)
TRS	USD (9,859)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	(80,123)	(2,347,028)
TRS	USD (100,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	6,132	(552,049)
TRS	USD (3,078,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	100,057	(2,406,685)
TRS	USD (45,709)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	7,183	(267,532)
TRS	USD (1,662,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	37,405	(1,840,981)
TRS	USD (70,134)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	26/2/2025	(5,307)	(56,391)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (26,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	7,696	(354,628)
TRS	USD (22,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	135,670	(5,872,056)
TRS	USD (167,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	214,570	(2,769,835)
TRS	USD (33,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	8,112	(431,126)
TRS	USD (26,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	11,761	(1,252,104)
TRS	USD (23,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	3,016	(382,861)
TRS	USD (3,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	(6,437)	(244,914)
TRS	USD (13,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	(84)	(305,053)
TRS	USD (10,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	1,840	(480,577)

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (34,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	12,237	(1,520,389)
TRS	USD (11,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	(8,173)	(463,995)
TRS	USD (10,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	1,628	(67,901)
TRS	USD (19,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	3,100	(275,527)
TRS	USD (429,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	(57,546)	(2,324,336)
TRS	USD (54,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	118,136	(1,996,412)
TRS	USD (4,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	27/2/2025	5,892	(112,973)
TRS	USD (83,854)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	4,456	(9,343,013)
TRS	USD (18,487)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(11,277)	(2,364,487)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (203,416)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	111,276	(3,212,607)
TRS	USD (175,870)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	58,758	(5,682,360)
TRS	USD (50,820)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	80,645	(3,791,172)
TRS	USD (35,647)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(191,207)	(4,582,065)
TRS	USD (18,705)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(135,050)	(2,670,513)
TRS	USD (10,046)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(27,827)	(191,979)
TRS	USD (41,880)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	103,025	(4,242,444)
TRS	USD (5,093)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(8,967)	(370,312)
TRS	USD (9,402)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(846)	(937,661)



# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (25,387)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(107,895)	(2,201,561)
TRS	USD (17,755)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	29,296	(3,650,250)
TRS	USD (1,527)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(14,873)	(391,889)
TRS	USD (8,913)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(50,537)	(693,164)
TRS	USD (29,935)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(36,521)	(2,243,329)
TRS	USD (355,697)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(152,950)	(12,332,015)
TRS	USD (19,768)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(23,722)	(1,916,903)
TRS	USD 57	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(11,727)	91,898
TRS	USD (4,331)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(21,179)	(473,205)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (25,022)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(65,057)	(3,949,973)
TRS	USD (89,786)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(116,722)	(13,543,320)
TRS	USD (3,131)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	1,284	(306,055)
TRS	USD (6,223)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(10,905)	(479,226)
TRS	USD (1,102,956)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	2,722	(1,044,061)
TRS	USD (100,898)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(117,042)	(5,178,085)
TRS	USD (240,819)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	48,164	(5,189,649)
TRS	USD (28,339)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(273,471)	(2,404,848)
TRS	USD (130,376)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	40,251	(4,825,216)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (841)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(2,817)	(331,203)
TRS	USD (24,468)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(90,287)	(3,522,658)
TRS	USD (9,345)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(88,871)	(2,242,987)
TRS	USD (6,835)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(7,313)	(477,972)
TRS	USD (1,230)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	1,262	(349,209)
TRS	USD (10,622)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(139,679)	(2,685,879)
TRS	USD (134,099)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(302,729)	(7,776,401)
TRS	USD (174,749)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	47,182	(3,722,154)
TRS	USD (7,806)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	15,924	(1,017,980)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (75,257)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(215,235)	(4,119,568)
TRS	USD (2,927)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	117	(191,397)
TRS	USD (1,202)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	6,347	(277,362)
TRS	USD (14,874)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(5,503)	(1,866,241)
TRS	USD (5,239)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	11,421	(1,285,546)
TRS	USD (1,137)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(4,741)	(257,349)
TRS	USD (1,417)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	227	(185,570)
TRS	USD (136,871)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(567,330)	(12,562,705)
TRS	USD (80,739)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(23,039)	(1,251,454)

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (3,286)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(6,401)	(360,047)
TRS	USD (105,254)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	116,686	(4,696,862)
TRS	USD (6,931)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	857	(266,669)
TRS	USD (689,199)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(15,066)	(514,162)
TRS	USD (8,037)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 0-147 basis points>	Citibank	24/2/2028	(778)	(330,759)
TRS	USD (2,399)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	1,172	(25,085)
TRS	USD (33,090)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	8/2/2024	(58,073)	(643,104)
TRS	USD (56,911)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	8/2/2024	(10,813)	(984,560)
TRS	USD (40,418)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	8/2/2024	3,140	(613,545)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (11,673)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	8/2/2024	(11,323)	(498,087)
TRS	USD (23,460)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	8/2/2024	(16,657)	(790,837)
TRS	USD (84,448)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	8/2/2024	(220)	(302,389)
TRS	USD (134,301)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(40,123)	(270,330)
TRS	USD (41,474)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(500,912)	(3,319,902)
TRS	USD (609,625)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	12,832	(369,094)
TRS	USD (144,668)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(18,489)	(116,320)
TRS	USD (1,245,237)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	111,793	(4,734,555)
TRS	USD (274,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	481,634	(3,748,149)

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (232,697)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(1,402,032)	(10,103,361)
TRS	USD (5,396)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	11,987	(364,726)
TRS	USD (5,736,538)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(97,335)	(1,745,715)
TRS	USD (82,422)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(754,705)	(11,940,475)
TRS	USD (14,617)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(369,715)	(3,479,715)
TRS	USD (2,100,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	41,133	(780,748)
TRS	USD (942,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(70,600)	(1,591,717)
TRS	USD (13,427,388)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(671,880)	(10,017,221)
TRS	USD (755,250)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(62,456)	(1,200,357)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (88,197)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(530,064)	(9,636,404)
TRS	USD (10,419)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(109,295)	(2,404,184)
TRS	USD (85,957)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(415,214)	(4,182,668)
TRS	USD (420,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	211,835	(5,992,533)
TRS	USD (668,944)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(65,121)	(7,129,305)
TRS	USD (325,908)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	51,301	(2,107,163)
TRS	USD (17,159)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(1,284)	(448,433)
TRS	USD (219,162)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(30,066)	(3,454,785)
TRS	USD (99,277)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(154,905)	(2,293,055)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (38,485)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(1,457,427)	(9,876,790)
TRS	USD (9,766)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(4,102)	(989,296)
TRS	USD (4,081)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(15,657)	(612,232)
TRS	USD (9,949)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(4,179)	(964,755)
TRS	USD (25,087)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(231,051)	(1,951,016)
TRS	USD (18,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	18,670	(223,327)
TRS	USD (7,909)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(32,408)	(343,697)
TRS	USD (22,038)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(2,835)	(636,420)
TRS	USD (2,804)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	1,804	(112,236)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (14,613)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	16,367	(876,780)
TRS	USD (36,645)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(979)	(561,768)
TRS	USD (22,530)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(35,147)	(1,027,368)
TRS	USD (3,730)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(26,595)	(406,160)
TRS	USD (9,485)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(8,537)	(426,825)
TRS	USD (26,350)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(22,134)	(990,233)
TRS	USD (3,983)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(836)	(17,246)
TRS	USD (4,375)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	10,452	(342,650)
TRS	USD (180,045)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(4,501)	(1,488,972)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (20,669)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	43,612	(255,676)
TRS	USD (20,693)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	621	(575,472)
TRS	USD (57)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	6,874	(91,898)
TRS	USD (254)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(3,747)	(47,396)
TRS	USD (2,636)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(30,736)	(338,831)
TRS	USD (27,943)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	13,971	(1,232,007)
TRS	USD (71,564)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	98,758	(196,801)
TRS	USD (6,190)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(45,311)	(977,153)
TRS	USD (33,901)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(32,375)	(808,200)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (398,117)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(258,541)	(6,718,310)
TRS	USD (37,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	21,462	(1,585,205)
TRS	USD (55,957)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	37,585	(233,886)
TRS	USD (25,807)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(16,269)	(257,065)
TRS	USD (1,712,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(240,515)	(2,344,755)
TRS	USD (132,799)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(80,300)	(1,423,161)
TRS	USD (35,952)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(19,116)	(387,605)
TRS	USD (20,388)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(345,751)	(7,858,868)
TRS	USD (29,435)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	22,097	(459,425)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (11,311)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	3,026	(2,184,294)
TRS	USD (60,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(104,211)	(2,806,935)
TRS	USD (147,493)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(43,021)	(2,098,601)
TRS	USD (1,513,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(26,438)	(605,038)
TRS	USD (133,620)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	9,897	(214,711)
TRS	USD (13,316)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(10,399)	(335,250)
TRS	USD (13,036)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	17,082	(257,668)
TRS	USD (4,399)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	724	(338,762)
TRS	USD (595,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(42,948)	(1,100,740)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (28,871)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(222,623)	(8,021,610)
TRS	USD (17,572)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(217,190)	(3,783,779)
TRS	USD (9,098)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(17,650)	(1,372,342)
TRS	USD 1	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	2	15
TRS	USD (6,392)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	109,510	(2,071,304)
TRS	USD (204,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(125,286)	(5,260,937)
TRS	USD (28,453)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	17,786	(626,820)
TRS	USD (18,239)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	10,943	(331,585)
TRS	USD (13,132)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	2,101	(451,084)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (48,151)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	12,583	(566,737)
TRS	USD (46,692)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(31,284)	(773,220)
TRS	USD (15,321)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(14,861)	(446,454)
TRS	USD (10,140)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(44,008)	(854,092)
TRS	USD (6,831)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(16,326)	(373,929)
TRS	USD 26,294	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	13,520	632,897
TRS	USD (429,758)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(356,636)	(6,979,270)
TRS	USD (27,945)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	28,783	(6,945,730)
TRS	USD 4,066	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	17,118	221,719

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (1,621)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	470	(30,799)
TRS	USD (330,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(19,442)	(365,538)
TRS	USD (56,036)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	7,590	(328,026)
TRS	USD (8,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(1,663)	(257,114)
TRS	USD (345,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	169,428	(3,417,489)
TRS	USD (26,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(14,428)	(559,598)
TRS	USD (1,406)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(7,577)	(229,734)
TRS	USD (80,313)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(450,463)	(8,673,957)
TRS	USD (129,777)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(6,711)	(1,832,415)



# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (31,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	18,292	(1,828,642)
TRS	USD (32,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	1,019	(25,008)
TRS	USD (44,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(90,276)	(2,107,548)
TRS	USD (1,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	288	(19,550)
TRS	USD (32,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	49,359	(1,782,084)
TRS	USD (14,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(1,615)	(30,228)
TRS	USD (1,864)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	1,028	(10,437)
TRS	USD (17,809)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(36,664)	(346,677)
TRS	USD (21,318)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(45,220)	(244,966)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 331,912	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	247,505	5,920,836
TRS	USD (53,576)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	10,929	(296,486)
TRS	USD (900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(6,053)	(27,702)
TRS	USD (170,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(45,989)	(780,644)
TRS	USD (82,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	26/2/2025	(31,851)	(415,211)
TRS	USD (1,973,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	27/2/2025	(2,519,718)	(10,811,893)
TRS	USD (26,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	27/2/2025	(31,537)	(709,938)
TRS	USD (2,830)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2028	17,603	(369,060)
TRS	USD (151,403)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(19,473)	(461,546)

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (97,287)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	38,337	(1,536,481)
TRS	USD 24,852	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	12,247	671,998
TRS	USD (9,932)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(68,075)	(3,919,233)
TRS	USD (43,774)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	(782)	(432,268)
TRS	USD (4,424)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	10/2/2025	1,170	(186,525)
TRS	USD (106,315)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-184 basis points>	JP Morgan	24/2/2028	(14,036)	(6,951,938)
TRS	USD 120,161	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1D Overnight + 75bps	JP Morgan	20/3/2024	(1,065,352)	(1,065,352)
TRS	USD 39,900,617	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	837,470	747,086
TRS	USD 37,857,307	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	82,147	(27,215)
TRS	USD 7,161,861	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2024	9,000	(11,690)
TRS	USD 18,480,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2024	411,429	470,351
TRS	USD 3,887	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 47bps	BNP Paribas	15/3/2024	1,641,917	1,641,917
TRS	USD 1,281	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 52bps	BNP Paribas	15/3/2024	488,673	488,673
TRS	USD 1,279	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 58bps	BNP Paribas	15/3/2024	368,273	368,273
TRS	USD 4,389,364	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	87,825	77,882

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 47,136,554	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	131,026	(5,141)
TRS	USD 20,782,444	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	(67,839)	(107,620)
Total					3,071,111	(529,803,005)

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

USD - 1D Overnight Bank Funding Rate (OBFR01)

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

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
606,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(42,561)	23,973
31,898,946	Put	OTC EUR/MXN	Deutsche Bank	EUR 18.3	9/5/2024	(66,537)	155,106
2,821,550	Put	OTC EUR/USD	Goldman Sachs	EUR 1.02	13/3/2024	(279,598)	2
98,963,955	Put	OTC USD/JPY	HSBC Bank	USD 143	14/3/2024	(1,128,006)	5,923
197,019,751	Put	OTC EUR/USD	JP Morgan	EUR 1.07	18/3/2024	(513,268)	220,584
184,072,844	Call	OTC USD/CNH	Morgan Stanley	USD 7.7	7/3/2024	(317,526)	-
12,668	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	1/3/2024	7,303,202	10,881,812
9,405	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 512	1/3/2024	(1,553,486)	409,118
9,405	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 514	1/3/2024	(1,500,635)	155,183
2,319	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 505	1/3/2024	237,551	940,354
3,927	Put	US Treasury 10 Year Note	Exchange Traded	USD 110.25	1/3/2024	(1,696,927)	276,115
774	Call	Advanced Micro Devices	Exchange Traded	USD 185	15/3/2024	124,342	458,595
1,552	Call	Advanced Micro Devices	Exchange Traded	USD 190	15/3/2024	(789,289)	632,440
2,323	Call	Alphabet	Exchange Traded	USD 160	15/3/2024	(937,857)	8,131
3,104	Call	Amazon.com	Exchange Traded	USD 175	15/3/2024	(184,151)	1,125,200
1,552	Call	Amazon.com	Exchange Traded	USD 180	15/3/2024	(171,072)	257,632
3,432	Call	Applied Materials	Exchange Traded	USD 210	15/3/2024	(1,164,227)	576,576
622	Call	Autodesk	Exchange Traded	USD 280	15/3/2024	(222,195)	177,270
623	Call	Chubb	Exchange Traded	USD 250	15/3/2024	1,621	267,890
430	Call	Costco Wholesale	Exchange Traded	USD 730	15/3/2024	559,117	1,243,775
1,479	Put	Ford Motor	Exchange Traded	USD 7.82	15/3/2024	(23,181)	1,479
916	Put	Ford Motor	Exchange Traded	USD 8.82	15/3/2024	(26,765)	1,832
236	Call	Lam Research	Exchange Traded	USD 800	15/3/2024	2,268,143	3,149,420
620	Call	Mastercard	Exchange Traded	USD 475	15/3/2024	20,394	396,800
1,536	Put	Merck	Exchange Traded	USD 125	15/3/2024	31,023	141,312
837	Call	Meta Platforms	Exchange Traded	USD 500	15/3/2024	132,056	623,565
386	Call	Microsoft	Exchange Traded	USD 410	15/3/2024	80,882	260,550
997	Call	Microsoft	Exchange Traded	USD 420	15/3/2024	(364,855)	280,656
2,317	Call	Microsoft	Exchange Traded	USD 430	15/3/2024	(926,021)	231,700
554	Call	Nice	Exchange Traded	USD 250	15/3/2024	(233,914)	216,060
773	Call	Novo Nordisk	Exchange Traded	USD 125	15/3/2024	(45,849)	96,239

# Global Allocation Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
347	Call	NVIDIA	Exchange Traded	USD 730	15/3/2024	1,226,740	2,452,422
773	Call	NVIDIA	Exchange Traded	USD 725	15/3/2024	2,806,201	5,795,567
1,395	Call	Oracle	Exchange Traded	USD 120	15/3/2024	(234,676)	214,830
570	Call	Paramount Global	Exchange Traded	USD 17.5	15/3/2024	(24,924)	2,565
689	Call	Paramount Global	Exchange Traded	USD 22.5	15/3/2024	(26,066)	1,723
624	Call	Salesforce	Exchange Traded	USD 290	15/3/2024	438,343	890,760
233	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	15/3/2024	(40,886)	7,107
3,592	Put	Tesla	Exchange Traded	USD 180	15/3/2024	(2,987,483)	285,564
409	Call	UnitedHealth	Exchange Traded	USD 520	15/3/2024	(278,648)	72,189
1,544	Call	Walt Disney	Exchange Traded	USD 115	15/3/2024	(154,750)	146,680
1,271	Call	CBOE SPX Volatility Index	Exchange Traded	USD 20	20/3/2024	(44,773)	31,775
1,274	Call	S&P 500 Index	Exchange Traded	USD 18	20/3/2024	(27,023)	42,042
98	Put	US Treasury 10 Year Note	Exchange Traded	USD 105.25	22/3/2024	(11,253)	5,742
1,856	Call	Amazon.com	Exchange Traded	USD 185	19/4/2024	(18,053)	580,000
2,325	Call	Amazon.com	Exchange Traded	USD 180	19/4/2024	(69,115)	1,110,187
2,310	Call	AstraZeneca	Exchange Traded	USD 67.5	19/4/2024	(134,701)	247,170
2,097	Call	Bayerische Motoren Werke	Exchange Traded	EUR 110	19/4/2024	139,385	879,324
217	Call	Costco Wholesale	Exchange Traded	USD 735	19/4/2024	582,704	758,958
173	Call	Deckers Outdoor	Exchange Traded	USD 860	19/4/2024	494,481	973,990
70	Call	Deckers Outdoor	Exchange Traded	USD 900	19/4/2024	(35,166)	242,550
4,853	Call	Delta Air Lines	Exchange Traded	USD 45	19/4/2024	(32,645)	521,698
3,118	Call	Exxon Mobil	Exchange Traded	USD 105	19/4/2024	184,094	1,106,890
4,257	Call	JPMorgan Chase	Exchange Traded	USD 190	19/4/2024	(30,509)	1,394,167
3,332	Call	Mercedes-Benz	Exchange Traded	EUR 75	19/4/2024	159,679	690,461
1,936	Call	Merck	Exchange Traded	USD 125	19/4/2024	461,821	924,440
2,780	Call	Merck	Exchange Traded	USD 130	19/4/2024	(259,171)	594,920
463	Call	Meta Platforms	Exchange Traded	USD 495	19/4/2024	114,798	917,897
765	Call	Micron Technology	Exchange Traded	USD 95	19/4/2024	(92,356)	260,100
386	Call	Microsoft	Exchange Traded	USD 425	19/4/2024	66,009	254,760
709	Call	Microsoft	Exchange Traded	USD 440	19/4/2024	(263,356)	204,901
626	Call	Norfolk Southern	Exchange Traded	USD 270	19/4/2024	(156,329)	195,625
699	Call	NVIDIA	Exchange Traded	USD 685	19/4/2024	6,088,900	8,662,357
693	Call	NVIDIA	Exchange Traded	USD 820	19/4/2024	(1,122,471)	2,732,152
691	Call	NVIDIA	Exchange Traded	USD 840	19/4/2024	(485,239)	2,218,110
1,652	Call	PNC Financial Services	Exchange Traded	USD 160	19/4/2024	(190,757)	322,140
11,487	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 485	19/4/2024	(464,335)	2,561,601
831	Put	Tesla	Exchange Traded	USD 170	19/4/2024	(699,019)	222,293
6,973	Call	Uber Technologies	Exchange Traded	USD 80	19/4/2024	19,337	2,510,280
556	Call	Walt Disney	Exchange Traded	USD 110	19/4/2024	126,142	303,020
4,344	Call	Walt Disney	Exchange Traded	USD 115	19/4/2024	149,751	1,259,760
13,796	Call	Wells Fargo	Exchange Traded	USD 57.5	19/4/2024	(85,906)	1,765,888
2,307	Call	Amazon.com	Exchange Traded	USD 190	17/5/2024	110,213	1,141,965
1,600	Put	Dax Index	Exchange Traded	EUR 17,300	17/5/2024	(257,178)	1,473,332
766	Call	Dexcom	Exchange Traded	USD 120	17/5/2024	(119,760)	494,070
555	Call	DR Horton	Exchange Traded	USD 155	17/5/2024	110,404	338,550
966	Call	DR Horton	Exchange Traded	USD 165	17/5/2024	(389,575)	299,460
232	Call	Eli Lilly	Exchange Traded	USD 760	17/5/2024	5,863	912,340
416	Call	Shell	Exchange Traded	GBP 2,625	17/5/2024	(101,398)	168,696
637	Put	Tesla	Exchange Traded	USD 190	17/5/2024	(86,407)	678,405
4,182	Call	UBS	Exchange Traded	USD 32.5	17/5/2024	(302,038)	100,368

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
539	Call	Meta Platforms	Exchange Traded	USD 500	21/6/2024	795,515	2,033,377
1,544	Call	Novo Nordisk	Exchange Traded	USD 130	21/6/2024	(30,653)	656,200
1,355	Call	Sabre	Exchange Traded	USD 4.5	19/7/2024	(7,780)	18,970
3,848	Call	Apple	Exchange Traded	USD 220	16/8/2024	(231,258)	509,860
Total						3,155,134	76,405,490

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(98,963,955)	Put	OTC USD/JPY	HSBC Bank	USD 137	14/3/2024	248,399	-
(12,668)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 508	1/3/2024	(1,493,848)	(2,451,258)
(3,927)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 109	1/3/2024	542,692	-
(569)	Call	Advanced Micro Devices	Exchange Traded	USD 180	15/3/2024	(149,899)	(473,692)
(2,660)	Call	Applied Materials	Exchange Traded	USD 230	15/3/2024	323,914	(45,220)
(622)	Put	Autodesk	Exchange Traded	USD 230	15/3/2024	18,829	(104,185)
(430)	Call	Costco Wholesale	Exchange Traded	USD 780	15/3/2024	(136,409)	(277,350)
(837)	Call	Meta Platforms	Exchange Traded	USD 540	15/3/2024	40,822	(82,026)
(554)	Call	Nice	Exchange Traded	USD 270	15/3/2024	36,161	(40,165)
(231)	Call	NVIDIA	Exchange Traded	USD 750	15/3/2024	(1,063,693)	(1,252,597)
(570)	Call	Paramount Global	Exchange Traded	USD 25	15/3/2024	2,151	(1,140)
(233)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	15/3/2024	12,471	(3,612)
(3,592)	Put	Tesla	Exchange Traded	USD 160	15/3/2024	1,145,954	(37,716)
(2,545)	Call	S&P 500 Index	Exchange Traded	USD 35	20/3/2024	15,317	(19,088)
(1,856)	Put	Amazon.com	Exchange Traded	USD 155	19/4/2024	69,177	(171,680)
(2,310)	Put	AstraZeneca	Exchange Traded	USD 60	19/4/2024	(23,534)	(91,245)
(2,097)	Put	Bayerische Motoren Werke	Exchange Traded	EUR 100	19/4/2024	73,962	(178,595)
(173)	Put	Deckers Outdoor	Exchange Traded	USD 770	19/4/2024	130,230	(90,825)
(70)	Put	Deckers Outdoor	Exchange Traded	USD 800	19/4/2024	(2,480)	(51,800)
(4,853)	Put	Delta Air Lines	Exchange Traded	USD 37	19/4/2024	54,707	(167,429)
(766)	Put	Dexcom	Exchange Traded	USD 105	19/4/2024	(37,754)	(174,265)
(128)	Call	Eli Lilly	Exchange Traded	USD 700	19/4/2024	(574,687)	(820,800)
(3,118)	Call	Exxon Mobil	Exchange Traded	USD 115	19/4/2024	(9,316)	(168,372)
(3,118)	Put	Exxon Mobil	Exchange Traded	USD 95	19/4/2024	197,310	(149,664)
(833)	Put	Mercedes-Benz	Exchange Traded	EUR 65	19/4/2024	6,261	(22,142)
(2,780)	Call	Merck	Exchange Traded	USD 135	19/4/2024	118,907	(219,620)
(1,531)	Call	Micron Technology	Exchange Traded	USD 105	19/4/2024	81,559	(204,389)
(626)	Put	Norfolk Southern	Exchange Traded	USD 240	19/4/2024	7,056	(148,675)
(919)	Call	NVIDIA	Exchange Traded	USD 980	19/4/2024	326,488	(654,787)
(699)	Call	NVIDIA	Exchange Traded	USD 800	19/4/2024	(2,626,308)	(3,362,190)
(616)	Call	NVIDIA	Exchange Traded	USD 850	19/4/2024	(253,895)	(1,780,240)
(924)	Call	NVIDIA	Exchange Traded	USD 920	19/4/2024	919,615	(1,249,710)
(1,652)	Put	PNC Financial Services	Exchange Traded	USD 130	19/4/2024	57,742	(185,850)
(11,487)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	19/4/2024	238,361	(1,700,076)
(831)	Put	Tesla	Exchange Traded	USD 145	19/4/2024	256,172	(50,691)
(6,973)	Call	Uber Technologies	Exchange Traded	USD 95	19/4/2024	(47,815)	(282,406)
(556)	Put	Walt Disney	Exchange Traded	USD 100	19/4/2024	29,842	(27,800)
(3,449)	Put	Wells Fargo	Exchange Traded	USD 50	19/4/2024	(784)	(134,511)
(1,844)	Put	Amazon.com	Exchange Traded	USD 150	17/5/2024	95,466	(330,076)



# Global Allocation Fund continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,600)	Put	Dax Index	Exchange Traded	EUR 16,300	17/5/2024	47,485	(553,313)
(766)	Call	Dexcom	Exchange Traded	USD 135	17/5/2024	44,506	(183,840)
(555)	Put	DR Horton	Exchange Traded	USD 125	17/5/2024	51,240	(95,738)
(966)	Put	DR Horton	Exchange Traded	USD 135	17/5/2024	(85,248)	(338,100)
(232)	Call	Eli Lilly	Exchange Traded	USD 840	17/5/2024	9,921	(335,240)
(155)	Put	Eli Lilly	Exchange Traded	USD 650	17/5/2024	42,998	(127,875)
(416)	Put	Shell	Exchange Traded	GBP 2,250	17/5/2024	26,107	(104,117)
(637)	Call	Tesla	Exchange Traded	USD 240	17/5/2024	(36,569)	(406,087)
(4,182)	Put	UBS	Exchange Traded	USD 25	17/5/2024	114,494	(115,005)
(539)	Put	Meta Platforms	Exchange Traded	USD 370	21/6/2024	105,665	(258,720)
(1,544)	Put	Novo Nordisk	Exchange Traded	USD 100	21/6/2024	(4,122)	(202,264)
Total						(1,054,380)	(19,926,186)

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 121,695,862	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 5/9/2024; and pays Floating EUR EURIBOR semi-annually from 5/3/2025	JP Morgan	1/3/2024	(712,137)	1,129,206
USD 12,050,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Barclays	20/3/2024	(26,376)	1,658
USD 17,330,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Goldman Sachs	20/3/2024	(48,227)	2,385
USD 197,462,595	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026y; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(458,836)	2,271,981
EUR 68,708,445	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	20/3/2024	(98,397)	15,471
EUR 59,621,343	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	20/3/2024	(82,731)	22,274
USD 12,905,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	20/3/2024	(45,271)	4,555
EUR 12,870,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(31,776)	3,644
EUR 15,269,840	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	19/6/2024	(84,941)	72,060
EUR 45,809,521	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	19/6/2024	(58,433)	69,476
EUR 16,375,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	20/3/2024	(50,237)	6,023
USD 16,215,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Goldman Sachs	20/3/2024	(29,624)	16,528
USD 13,315,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(28,610)	13,572

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Allocation Fund continued

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 15,955,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	BNP Paribas	20/3/2024	(9,799)	16,263
USD 115,765,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG.41.V1 quarterly from 20/12/2028; and pays 1% Fixed	Exchange Traded	20/3/2024	(10,676)	50,101
Total				(1,776,071)	3,695,197

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (121,695,862)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 5/3/2025; and pays 2.5% Fixed annually from 5/9/2024	JP Morgan	1/3/2024	724,517	-
EUR (68,708,445)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	33,204	(5,002)
EUR (59,621,343)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	25,759	(4,706)
USD (12,905,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	7,432	(1,511)
EUR (16,375,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.40.V1 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	14,120	(3,887)
USD (16,215,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	Goldman Sachs	20/3/2024	1,680	(2,012)
USD (13,315,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	JP Morgan	20/3/2024	1,248	(1,652)
USD (15,955,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	BNP Paribas	20/3/2024	1,843	(2,896)
USD (115,765,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG.41.V1 quarterly from 20/12/2023	Exchange Traded	20/3/2024	11,241	(336)
USD (281,591,969)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 29/3/2025; and pays Floating USD SOFR annually from 29/3/2025	JP Morgan	27/3/2024	(210,256)	(3,113,469)
EUR (137,746,811)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed annually from 30/4/2025; and pays Floating EUR EURIBOR semi-annually from 31/10/2024	JP Morgan	26/4/2024	(208,615)	(601,175)
USD (197,462,595)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/1/2026; and pays 2.25% Fixed annually from 27/1/2026	Goldman Sachs	23/1/2025	176,452	(625,263)
Total				578,625	(4,361,909)



# Global Allocation Fund continued

## SPAC PIPE Commitments as at 29 February 2024

Holding	Description	Commitment Amount USD	Unrealised appreciation/ (depreciation) USD
<b>United States</b>			
5,447,000	FLYR	5,447,000	-
<b>Total</b>		<b>5,447,000</b>	<b>-</b>

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
<b>TBA</b>			
<b>United States</b>			
USD 136,074,276	Fannie Mae or Freddie Mac 3.5% TBA	121,297,698	0.81
USD 20,900,000	Fannie Mae or Freddie Mac 3.5% TBA	18,643,490	0.13
<b>Total TBA</b>		<b>139,941,188</b>	<b>0.94</b>

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 3,300,000	Bayer 3.75% 1/7/2074*	3,547,860	0.38	EUR 2,840,000	Nestle Finance International 3.25% 23/1/2037	2,993,612	0.32
EUR 3,800,000	Bayer 4.625% 26/5/2033	4,148,765	0.44	EUR 6,414,000	SES 2.875% 27/5/2026	6,559,088	0.69
EUR 1,000,000	Commerzbank 5.125% 18/1/2030	1,120,238	0.12			14,171,168	1.50
EUR 340,000	Deutsche Bahn Finance 4% 23/11/2043*	389,260	0.04		<b>Mexico</b>		
GBP 1,400,000	Deutsche Bank 2.625% 16/12/2024	1,731,419	0.18	USD 4,075,000	Mexico Government International Bond 6% 7/5/2036*	4,057,294	0.43
EUR 800,000	Deutsche Bank 4% 24/6/2032	827,154	0.09	USD 1,600,000	Mexico Government International Bond 6.35% 9/2/2035	1,638,136	0.17
USD 2,835,000	Deutsche Bank 7.146% 13/7/2027	2,912,884	0.31	USD 1,500,000	Petroleos Mexicanos 8.75% 2/6/2029	1,435,567	0.15
EUR 1,500,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	1,596,064	0.17			7,130,997	0.75
EUR 1,100,000	EnBW Energie Baden-Wuerttemberg 1.625% 5/8/2079*	1,079,251	0.11		<b>Netherlands</b>		
EUR 3,000,000	EnBW Energie Baden-Wuerttemberg 1.875% 29/6/2080	3,064,404	0.33	EUR 1,380,000	ABB Finance 3.375% 15/1/2034	1,466,426	0.16
EUR 1,400,000	Eurogrid 3.915% 1/2/2034	1,513,234	0.16	USD 1,200,000	ABN AMRO Bank 2.47% 13/12/2029*	1,045,155	0.11
EUR 1,800,000	RWE 3.625% 10/1/2032*	1,927,190	0.21	USD 1,400,000	ABN AMRO Bank 3.324% 13/3/2037	1,115,786	0.12
EUR 1,200,000	Schaeffler 4.5% 14/8/2026	1,314,080	0.14	EUR 1,000,000	ABN AMRO Bank 3.875% 15/1/2032	1,073,433	0.11
EUR 300,000	Vonovia 1.5% 14/6/2041	206,008	0.02	EUR 400,000	ABN AMRO Bank 5.125% 22/2/2033	440,372	0.05
		34,435,447	3.66	EUR 1,900,000	ABN AMRO Bank 5.5% 21/9/2033	2,131,671	0.23
	<b>Hungary</b>			EUR 916,000	ASML 0.625% 7/5/2029	875,455	0.09
EUR 4,300,000	Hungary Government International Bond 5.375% 12/9/2033	4,853,220	0.52	EUR 1,200,000	ASR Nederland 3.375% 2/5/2049	1,218,280	0.13
	<b>Ireland</b>			EUR 700,000	Bayer Capital 2.125% 15/12/2029	673,800	0.07
USD 3,200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 30/1/2032	2,711,909	0.29	EUR 1,520,000	BP Capital Markets 4.323% 12/5/2035	1,720,511	0.18
EUR 587,000	GE Capital European Funding Unlimited 3.65% 23/8/2032	621,829	0.06	EUR 2,100,000	Cooperatieve Rabobank 4% 10/1/2030	2,312,114	0.24
EUR 3,400,000	Linde 3.2% 14/2/2031	3,655,095	0.39	EUR 1,600,000	Digital Dutch Finco 1% 15/1/2032	1,364,683	0.14
		6,988,833	0.74	EUR 300,000	Digital Dutch Finco 1.25% 1/2/2031	267,934	0.03
	<b>Italy</b>			EUR 1,400,000	EnBW International Finance 3.85% 23/5/2030	1,537,863	0.16
EUR 2,900,000	ASTM 1.5% 25/1/2030	2,683,393	0.28	EUR 4,482,000	IMCD 2.125% 31/3/2027	4,584,163	0.49
EUR 1,600,000	Banco BPM 4.875% 17/1/2030	1,758,034	0.19	EUR 3,590,000	IMCD 4.875% 18/9/2028	4,012,595	0.43
EUR 2,150,000	Banco BPM 6% 14/6/2028	2,439,358	0.26	EUR 1,200,000	ING Groep 0.25% 1/2/2030	1,088,536	0.12
EUR 300,000	Eni 2.75% 11/2/2030	283,817	0.03	EUR 1,800,000	ING Groep 5% 20/2/2035*	1,977,746	0.21
EUR 1,800,000	Eni 3.875% 15/1/2034	1,927,102	0.20	USD 475,000	JDE Peet's 1.375% 15/1/2027	425,209	0.04
EUR 3,050,000	Eni 4.25% 19/5/2033	3,380,969	0.36	EUR 1,410,000	JDE Peet's 4.5% 23/1/2034	1,558,194	0.17
USD 1,000,000	Intesa Sanpaolo 7.2% 28/11/2033	1,051,820	0.11	USD 855,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	803,615	0.09
EUR 8,000,000	Italy Buoni Ordinari del Tesoro BOT 0% 28/3/2024*	8,657,731	0.92	EUR 1,900,000	Pluxee 3.5% 4/9/2028	2,048,541	0.22
EUR 2,890,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031	3,099,995	0.33	EUR 1,521,000	Repsol International Finance 4.5% 25/3/2075	1,647,700	0.18
		25,282,219	2.68	EUR 2,700,000	REWE International Finance 4.875% 13/9/2030	3,048,015	0.32
	<b>Jersey</b>			EUR 1,600,000	Sartorius Finance 4.375% 14/9/2029*	1,778,327	0.19
GBP 4,805,000	Glencore Finance Europe 3.125% 26/3/2026	5,806,092	0.62	EUR 1,200,000	Sartorius Finance 4.5% 14/9/2032	1,338,562	0.14
	<b>Luxembourg</b>			EUR 1,200,000	Sartorius Finance 4.875% 14/9/2035	1,372,636	0.15
USD 3,600,000	Greensaif Pipelines Bidco 6.129% 23/2/2038	3,659,130	0.39				
EUR 900,000	Medtronic Global 3% 15/10/2028	959,338	0.10				

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



# Global Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,500,000	HSBC 2.206% 17/8/2029	1,303,529	0.14	USD 1,500,000	Atmos Energy 2.85% 15/2/2052	962,789	0.10
GBP 2,500,000	Imperial Brands Finance 5.5% 28/9/2026	3,153,097	0.33	USD 1,000,000	Baltimore Gas and Electric 3.5% 15/8/2046	740,695	0.08
GBP 1,500,000	Imperial Brands Finance 8.125% 15/3/2024	1,902,072	0.20	USD 235,000	Baltimore Gas and Electric 5.4% 1/6/2053	231,555	0.02
GBP 1,100,000	Lloyds Banking 1.875% 15/1/2026	1,349,131	0.14	USD 2,100,000	Bank of America 2.592% 29/4/2031	1,796,369	0.19
USD 660,000	Lloyds Banking 4.65% 24/3/2026	647,997	0.07	USD 4,500,000	Bank of America 2.687% 22/4/2032	3,774,672	0.40
GBP 2,972,000	Mobico 2.375% 20/11/2028	3,233,529	0.34	USD 2,450,000	Bank of America 3.419% 20/12/2028	2,294,573	0.24
EUR 1,921,000	Mobico 4.875% 26/9/2031	2,057,271	0.22	USD 3,250,000	Bank of America 4.271% 23/7/2029	3,125,093	0.33
EUR 1,890,000	Motability Operations 3.875% 24/1/2034	2,050,924	0.22	USD 5,350,000	Bank of America 4.571% 27/4/2033	5,035,942	0.53
EUR 1,080,000	National Grid 4.275% 16/1/2035	1,179,831	0.12	USD 900,000	Bank of America 5.015% 22/7/2033	877,823	0.09
USD 5,200,000	NatWest 3.754% 1/11/2029*	5,094,761	0.54	USD 2,750,000	Bank of America 5.202% 25/4/2029	2,739,439	0.29
USD 3,000,000	NatWest 7.472% 10/11/2026	3,084,012	0.33	USD 1,725,000	Bank of America 5.468% 23/1/2035	1,721,654	0.18
EUR 1,310,000	NGG Finance 1.625% 5/12/2079	1,394,962	0.15	USD 3,300,000	Bank of America 5.819% 15/9/2029*	3,367,147	0.36
EUR 9,100,000	Rolls-Royce 1.625% 9/5/2028	9,023,779	0.96	USD 2,184,000	Bayer US Finance 6.5% 21/11/2033	2,193,393	0.23
EUR 3,600,000	Rolls-Royce 4.625% 16/2/2026	3,947,844	0.42	USD 400,000	Bayer US Finance 6.875% 21/11/2053	400,755	0.04
GBP 800,000	Santander UK 7.482% 29/8/2029	1,069,030	0.11	USD 300,000	Bayer US Finance II 4.7% 15/7/2064	216,272	0.02
GBP 1,100,000	Sky 6% 21/5/2027	1,439,426	0.15	USD 4,100,000	Boeing 2.196% 4/2/2026	3,851,445	0.41
EUR 218,000	Standard Chartered 0.9% 2/7/2027	220,849	0.02	USD 400,000	Boeing 3.55% 1/3/2038	310,743	0.03
EUR 1,150,000	Standard Chartered 1.2% 23/9/2031	1,130,177	0.12	USD 2,850,000	Boeing 5.93% 1/5/2060	2,725,488	0.29
USD 1,600,000	Standard Chartered 3.265% 18/2/2036	1,321,496	0.14	EUR 4,400,000	Booking 0.5% 8/3/2028	4,245,241	0.45
GBP 9,570,020	United Kingdom Gilt 1.5% 31/7/2053	6,168,647	0.65	EUR 1,080,000	Booking 4% 1/3/2044	1,160,333	0.12
EUR 5,200,000	Vodafone 2.625% 27/8/2080	5,391,024	0.57	USD 1,080,000	Bristol-Myers Squibb 4.25% 26/10/2049	904,543	0.10
		95,011,452	10.08	USD 1,645,000	Bristol-Myers Squibb 5.1% 22/2/2031	1,651,169	0.18
<b>United States</b>				USD 2,375,000	Bristol-Myers Squibb 5.55% 22/2/2054	2,410,092	0.26
USD 590,000	7-Eleven 1.8% 10/2/2031	470,799	0.05	USD 360,000	Bristol-Myers Squibb 6.25% 15/11/2053	399,692	0.04
USD 2,500,000	AbbVie 4.3% 14/5/2036	2,331,517	0.25	USD 800,000	Cameron LNG 3.302% 15/1/2035	663,279	0.07
USD 1,005,000	AbbVie 5.4% 15/3/2054	1,020,772	0.11	USD 525,000	Cameron LNG 3.701% 15/1/2039	432,416	0.05
USD 1,120,000	AEP Texas 5.4% 1/6/2033	1,122,027	0.12	EUR 1,000,000	Capital One Financial 1.65% 12/6/2029*	945,211	0.10
USD 630,000	AEP Transmission 3.65% 1/4/2050	475,223	0.05	USD 2,400,000	Capital One Financial 5.817% 1/2/2034	2,382,207	0.25
USD 400,000	Aetna 4.125% 15/11/2042	321,429	0.03	USD 3,000,000	Capital One Financial 7.624% 30/10/2031	3,290,006	0.35
USD 1,750,000	Allstate 5.25% 30/3/2033	1,745,947	0.19	USD 3,100,000	CCO / CCO Capital 4.75% 1/3/2030	2,639,851	0.28
EUR 2,800,000	American Tower 0.875% 21/5/2029	2,608,967	0.28	USD 2,750,000	Charles Schwab 6.136% 24/8/2034*	2,857,058	0.30
USD 709,000	American Tower 3.65% 15/3/2027	678,044	0.07				
USD 200,000	American Tower 5.65% 15/3/2033	201,730	0.02				
USD 500,000	American Water Capital 3.45% 1/5/2050	366,169	0.04				
USD 1,140,000	Amgen 3.375% 21/2/2050	821,221	0.09				
USD 1,055,000	Amgen 4.2% 22/2/2052	860,981	0.09				
USD 965,000	Amgen 5.65% 2/3/2053	968,406	0.10				
USD 1,729,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	1,776,133	0.19				
USD 7,400,000	Apple 3.95% 8/8/2052	6,174,916	0.66				
USD 1,400,000	AT&T 2.55% 1/12/2033	1,108,492	0.12				
USD 450,000	AT&T 4.5% 15/5/2035	415,601	0.05				
GBP 1,600,000	AT&T 5.5% 15/3/2027	2,041,170	0.22				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,150,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	909,601	0.10	USD 500,000	Duke Energy Carolinas 4% 30/9/2042	410,010	0.04
USD 4,062,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	3,944,391	0.42	USD 1,400,000	Duke Energy Carolinas 5.35% 15/1/2053	1,372,484	0.15
USD 1,500,000	Charter Communications Operating / Charter Communications Operating Capital 6.65% 1/2/2034	1,506,035	0.16	USD 1,400,000	Duke Energy Carolinas 5.4% 15/1/2054	1,374,182	0.15
USD 2,700,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	2,572,707	0.27	USD 300,000	Duke Energy Florida 5.95% 15/11/2052	316,581	0.03
USD 700,000	Cigna 4.9% 15/12/2048	628,960	0.07	USD 2,200,000	Duke Energy Florida 6.2% 15/11/2053	2,399,453	0.25
USD 2,380,000	Cisco Systems 5.05% 26/2/2034	2,399,534	0.26	USD 200,000	Duke Energy Progress 4% 1/4/2052	156,644	0.02
USD 3,350,000	Citigroup 2.561% 1/5/2032	2,764,047	0.29	USD 3,015,000	Edison International 5.25% 15/11/2028	3,004,068	0.32
USD 2,400,000	Citigroup 4.412% 31/3/2031	2,270,633	0.24	USD 1,575,000	Edison International 6.95% 15/11/2029	1,683,374	0.18
USD 3,700,000	Citigroup 6.174% 25/5/2034	3,730,684	0.40	USD 2,813,000	Elevance Health 2.25% 15/5/2030	2,395,212	0.25
USD 300,000	Citigroup 6.675% 13/9/2043	331,653	0.04	USD 855,000	Energy Transfer 5.55% 15/2/2028	862,180	0.09
USD 1,070,000	Columbia Pipelines 5.681% 15/1/2034	1,051,964	0.11	USD 1,920,000	Energy Transfer 5.95% 15/5/2054	1,872,244	0.20
USD 475,000	Columbia Pipelines Operating 6.544% 15/11/2053	508,084	0.05	USD 976,000	Energy Transfer 6.25% 15/4/2049	987,925	0.10
USD 1,754,000	Comcast 2.887% 1/11/2051	1,112,809	0.12	USD 1,290,000	Energy Transfer 6.4% 1/12/2030	1,354,015	0.14
USD 2,300,000	Comcast 2.937% 1/11/2056	1,423,124	0.15	USD 510,000	Energy Transfer 6.55% 1/12/2033	541,985	0.06
USD 1,000,000	Comcast 3.25% 1/11/2039	771,466	0.08	USD 6,000,000	EQT 5.75% 1/2/2034	5,892,927	0.63
USD 250,000	CommonSpirit Health 3.91% 1/10/2050	192,877	0.02	USD 1,170,000	Equinix 2.15% 15/7/2030	973,381	0.10
USD 480,000	Consumers Energy 3.1% 15/8/2050	333,977	0.03	USD 500,000	Eversource Energy 5.125% 15/5/2033	483,567	0.05
USD 430,000	Consumers Energy 4.2% 1/9/2052	357,375	0.04	EUR 1,900,000	FedEx 0.95% 4/5/2033	1,587,214	0.17
USD 700,000	Cox Communications 2.6% 15/6/2031	574,642	0.06	USD 3,500,000	Fifth Third Bancorp 5.631% 29/1/2032*	3,476,395	0.37
USD 1,639,000	Crown Castle 2.9% 15/3/2027	1,528,720	0.16	GBP 2,800,000	Fiserv 2.25% 1/7/2025	3,405,415	0.36
USD 120,000	Crown Castle 4.15% 1/7/2050	95,529	0.01	USD 2,370,000	Florida Power & Light 4.625% 15/5/2030	2,334,016	0.25
USD 2,145,000	Crown Castle 5% 11/1/2028	2,115,400	0.22	USD 1,200,000	Florida Power & Light 5.3% 1/4/2053	1,189,076	0.13
USD 1,050,000	CVS Health 5.125% 20/7/2045	957,857	0.10	USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,261,136	0.13
USD 911,000	Devon Energy 4.75% 15/5/2042	776,264	0.08	GBP 4,000,000	Ford Motor Credit 4.535% 6/3/2025	5,017,499	0.53
USD 500,000	Diamondback Energy 6.25% 15/3/2033	527,444	0.06	EUR 1,980,000	Ford Motor Credit 5.125% 20/2/2029	2,221,141	0.24
GBP 700,000	Digital Stout 2.75% 19/7/2024	877,401	0.09	USD 885,000	Ford Motor Credit 7.122% 7/11/2033*	945,098	0.10
USD 1,615,000	Dominion Energy 2.25% 15/8/2031	1,307,954	0.14	EUR 1,156,000	General Electric 1.5% 17/5/2029	1,137,213	0.12
USD 2,600,000	Dominion Energy 3.375% 1/4/2030	2,342,934	0.25	GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,201,254	0.13
USD 310,000	Dominion Energy South Carolina 6.25% 15/10/2053	343,288	0.04	USD 1,400,000	Georgia Power 4.95% 17/5/2033	1,372,284	0.15
USD 2,565,000	Duke Energy 3.25% 15/1/2082	2,165,857	0.23	USD 2,800,000	Gilead Sciences 4% 1/9/2036	2,488,138	0.26
EUR 1,600,000	Duke Energy 3.85% 15/6/2034*	1,683,089	0.18	USD 545,000	Gilead Sciences 4.15% 1/3/2047	452,650	0.05
USD 900,000	Duke Energy Carolinas 3.2% 15/8/2049	622,893	0.07	USD 2,655,000	Gilead Sciences 5.55% 15/10/2053	2,714,743	0.29
USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	494,521	0.05	EUR 3,120,000	Global Payments 4.875% 17/3/2031	3,486,789	0.37
USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	761,340	0.08	USD 1,375,000	GLP Capital / GLP Financing II 4% 15/1/2031	1,213,363	0.13

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

# Global Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,200,000	Goldman Sachs 0.875% 9/5/2029*	1,120,882	0.12	USD 1,400,000	Metropolitan Life Global Funding I 5.05% 8/1/2034	1,371,620	0.15
USD 3,205,000	Goldman Sachs 2.383% 21/7/2032	2,612,688	0.28	USD 3,040,000	Micron Technology 5.3% 15/1/2031	3,015,669	0.32
USD 2,105,000	Goldman Sachs 2.65% 21/10/2032	1,740,966	0.19	USD 400,000	Microsoft 3.95% 8/8/2056	338,450	0.04
USD 950,000	Goldman Sachs 3.615% 15/3/2028	906,793	0.10	EUR 1,104,000	Moody's 0.95% 25/2/2030	1,028,574	0.11
USD 460,000	Goldman Sachs 3.691% 5/6/2028	439,450	0.05	USD 5,500,000	Morgan Stanley 1.928% 28/4/2032	4,367,023	0.46
USD 4,400,000	Goldman Sachs 4.017% 31/10/2038	3,779,731	0.40	USD 2,300,000	Morgan Stanley 2.511% 20/10/2032	1,890,321	0.20
USD 1,590,000	Goldman Sachs 6.75% 1/10/2037*	1,729,889	0.18	EUR 2,936,000	Morgan Stanley 2.95% 7/5/2032	2,990,777	0.32
USD 610,000	HCA 4.125% 15/6/2029	574,545	0.06	USD 2,600,000	Morgan Stanley 3.622% 1/4/2031	2,366,702	0.25
USD 900,000	HCA 5.5% 15/6/2047	842,431	0.09	USD 860,000	Morgan Stanley 5.466% 18/1/2035*	860,403	0.09
USD 1,080,000	HCA 6% 1/4/2054	1,073,678	0.11	USD 465,000	MPLX 5% 1/3/2033	446,539	0.05
USD 1,000,000	Hess 5.8% 1/4/2047	1,025,416	0.11	USD 1,305,000	MPLX 5.65% 1/3/2053	1,249,066	0.13
EUR 2,230,000	Honeywell International 3.75% 1/3/2036	2,392,316	0.25	EUR 2,550,000	National Grid North America 4.668% 12/9/2033	2,896,512	0.31
USD 1,200,000	Intel 3.05% 12/8/2051	797,127	0.08	USD 2,393,000	NextEra Energy Capital 5.05% 28/2/2033	2,339,195	0.25
USD 2,320,000	Intel 5.15% 21/2/2034	2,304,290	0.24	USD 2,300,000	NextEra Energy Capital 5.25% 15/3/2034	2,262,298	0.24
USD 1,820,000	Intel 5.7% 10/2/2053*	1,849,599	0.20	USD 930,000	NiSource 1.7% 15/2/2031	739,939	0.08
USD 8,395,000	JPMorgan Chase 2.545% 8/11/2032	6,932,472	0.74	USD 975,000	NiSource 5.25% 30/3/2028	981,148	0.10
USD 2,687,000	JPMorgan Chase 2.739% 15/10/2030	2,363,573	0.25	USD 565,000	NiSource 5.4% 30/6/2033	566,015	0.06
EUR 3,700,000	JPMorgan Chase 4.457% 13/11/2031	4,166,529	0.44	USD 780,000	Novartis Capital 4% 20/11/2045	666,976	0.07
USD 1,195,000	JPMorgan Chase 5.336% 23/1/2035	1,191,483	0.13	USD 1,700,000	Occidental Petroleum 6.45% 15/9/2036	1,791,384	0.19
USD 1,300,000	JPMorgan Chase 5.35% 1/6/2034	1,295,318	0.14	USD 2,135,000	Ohio Power 1.625% 15/1/2031	1,708,023	0.18
USD 200,000	Kilroy Realty 2.5% 15/11/2032	148,220	0.02	USD 900,000	Ohio Power 5% 1/6/2033	884,936	0.09
USD 1,550,000	Kilroy Realty 6.25% 15/1/2036	1,495,296	0.16	USD 155,000	Omnicom 2.6% 1/8/2031	130,411	0.01
EUR 2,100,000	Kinder Morgan 2.25% 16/3/2027	2,176,641	0.23	USD 1,250,000	Oncor Electric Delivery 4.55% 15/9/2032	1,202,718	0.13
USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	710,832	0.07	USD 1,600,000	Oncor Electric Delivery 5.65% 15/11/2033	1,654,656	0.18
USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	1,002,599	0.11	USD 1,900,000	ONEOK 6.625% 1/9/2053	2,053,434	0.22
USD 220,000	Lam Research 3.125% 15/6/2060	144,770	0.01	USD 920,000	Oracle 3.65% 25/3/2041	710,372	0.08
EUR 140,344	Lehman Brothers 4.75% 16/1/2014***	761	0.00	USD 2,630,000	Oracle 6.9% 9/11/2052	2,974,611	0.32
USD 340,000	Lowe's 2.8% 15/9/2041	238,005	0.03	USD 5,580,000	Pacific Gas and Electric 6.4% 15/6/2033	5,816,613	0.62
USD 800,000	Lowe's 3.5% 1/4/2051	562,397	0.06	USD 2,100,000	Paramount Global 4.85% 1/7/2042	1,501,948	0.16
USD 375,000	Lowe's 5.625% 15/4/2053	372,378	0.04	USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	3,022,163	0.32
USD 215,000	Lowe's 5.75% 1/7/2053	217,419	0.02	USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	777,310	0.08
USD 400,000	Marsh & McLennan 5.45% 15/3/2053	399,594	0.04	USD 500,000	Progressive 4.95% 15/6/2033	497,340	0.05
USD 1,100,000	Massachusetts Institute of Technology 3.067% 1/4/2052	800,166	0.09	USD 700,000	QUALCOMM 6% 20/5/2053	769,661	0.08
EUR 2,500,000	McDonald's 3.875% 20/2/2031	2,753,724	0.29	USD 1,020,000	Realty Income 4.85% 15/3/2030	1,001,833	0.11
EUR 1,300,000	McDonald's 4.125% 28/11/2035	1,431,365	0.15	USD 2,400,000	Realty Income 5.125% 15/2/2034	2,333,059	0.25
USD 130,000	Merck 2.9% 10/12/2061*	81,065	0.01	EUR 2,300,000	Realty Income 5.125% 6/7/2034*	2,668,410	0.28
USD 2,400,000	Metropolitan Life Global Funding I 1.55% 7/1/2031	1,888,383	0.20	USD 800,000	S&P Global 5.25% 15/9/2033	810,387	0.09
				USD 610,000	Sabine Pass Liquefaction 4.2% 15/3/2028	588,968	0.06
				USD 1,595,000	Sabine Pass Liquefaction 5.9% 15/9/2037	1,654,971	0.18

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,285,000	San Diego Gas & Electric 4.95% 15/8/2028	4,285,356	0.45	USD 3,165,000	Verizon Communications 2.55% 21/3/2031	2,673,306	0.28
USD 1,100,000	San Diego Gas & Electric 5.35% 1/4/2053	1,073,962	0.11	USD 3,200,000	Viatis 4% 22/6/2050	2,182,264	0.23
USD 860,000	Sempra 6% 15/10/2039	871,060	0.09	USD 1,510,000	VICI Properties 5.125% 15/5/2032	1,421,130	0.15
EUR 6,974,000	Southern 1.875% 15/9/2081	6,574,833	0.70	USD 500,000	Virginia Electric and Power 4.2% 15/5/2045	412,318	0.04
USD 3,000,000	Southern 5.7% 15/3/2034	3,062,813	0.32	USD 1,200,000	Virginia Electric and Power 5.7% 15/8/2053	1,223,827	0.13
USD 982,000	Southern California Edison 3.65% 1/2/2050	720,777	0.07	USD 1,500,000	Walmart 4.5% 15/4/2053	1,364,697	0.14
USD 600,000	Southern California Edison 4.125% 1/3/2048	480,670	0.05	USD 2,400,000	Waste Management 4.875% 15/2/2034	2,358,823	0.25
USD 2,000,000	Southern California Edison 5.2% 1/6/2034	1,962,731	0.21	USD 860,000	Wells Fargo 4.611% 25/4/2053	750,879	0.08
USD 1,000,000	Southern California Edison 5.7% 1/3/2053	996,402	0.11	USD 1,300,000	Wells Fargo 4.897% 25/7/2033	1,244,439	0.13
USD 1,000,000	Southern California Edison 5.875% 1/12/2053	1,018,654	0.11	USD 2,930,000	Wells Fargo 5.389% 24/4/2034	2,885,528	0.31
USD 970,000	Southern California Edison 5.95% 1/11/2032	1,012,437	0.11	USD 1,340,000	Wells Fargo 5.499% 23/1/2035	1,332,607	0.14
USD 865,000	Tampa Electric 2.4% 15/3/2031	719,560	0.08	USD 3,955,000	Wells Fargo 5.574% 25/7/2029	3,984,996	0.42
USD 1,900,000	Targa Resources Partners / Finance 4.875% 1/2/2031	1,803,433	0.19	USD 1,450,000	Wells Fargo 6.491% 23/10/2034	1,545,369	0.16
USD 910,000	Thomas Jefferson University 3.847% 1/11/2057	683,786	0.07	USD 1,800,000	Willis North America 5.9% 5/3/2054	1,800,937	0.19
USD 700,000	T-Mobile USA 2.55% 15/2/2031	591,956	0.06	USD 1,210,000	Wisconsin Power and Light 3.95% 1/9/2032	1,119,084	0.12
USD 520,000	T-Mobile USA 3.4% 15/10/2052	362,716	0.04	USD 837,000	Wyeth 5.95% 1/4/2037	896,926	0.10
USD 2,720,000	Truist Financial 5.711% 24/1/2035	2,699,041	0.29			376,962,097	40.02
USD 3,900,000	Truist Financial 5.867% 8/6/2034	3,908,369	0.42	<b>Total Bonds</b>		883,246,984	93.76
USD 750,000	Union Pacific 3.25% 5/2/2050	541,746	0.06	<b>COMMERCIAL PAPER</b>			
USD 500,000	Union Pacific 3.6% 15/9/2037	429,785	0.05	<b>Germany</b>			
USD 458,700	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	452,246	0.05	USD 5,840,000	VW Credit 0% 22/3/2024	5,819,422	0.62
USD 1,300,000	UnitedHealth 2.9% 15/5/2050	865,946	0.09	<b>United States</b>			
USD 250,000	UnitedHealth 3.25% 15/5/2051	177,039	0.02	USD 5,840,000	Dominion Energy 0% 18/3/2024	5,823,132	0.62
USD 550,000	UnitedHealth 3.875% 15/8/2059	424,862	0.05	<b>Total Commercial Paper</b>		11,642,554	1.24
USD 2,300,000	UnitedHealth 5.05% 15/4/2053	2,199,923	0.23	<b>Total Transferable Securities and Money</b>			
USD 400,000	UnitedHealth 5.35% 15/2/2033	409,448	0.04	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		894,889,538	95.00
USD 1,950,000	US Bancorp 2.491% 3/11/2036	1,516,991	0.16	<b>Total Portfolio</b>		894,889,538	95.00
				Other Net Assets		47,093,540	5.00
				<b>Total Net Assets (USD)</b>		941,983,078	100.00

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD	539,128	USD	720,000	Citigroup	4/3/2024	(7,632)
EUR	6,462,996	USD	6,000,000	Morgan Stanley	4/3/2024	46,571
GBP	318,448	USD	250,000	Citigroup	4/3/2024	(1,635)
GBP	7,577,043	USD	6,000,000	Morgan Stanley	4/3/2024	26,457
GBP	6,963,929	USD	5,500,000	UBS	4/3/2024	5,945
USD	7,050,000	AUD	4,663,194	BNY Mellon	4/3/2024	62,014
USD	10,150,000	JPY	69,165	Morgan Stanley	4/3/2024	1,256
USD	1,010,000	PLN	250,209	BNP Paribas	4/3/2024	(3,643)



# Global Corporate Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	5,820,000	CAD	4,342,694	Morgan Stanley	4/3/2024	46,431
USD	359,350,000	EUR	389,421,194	Deutsche Bank	4/3/2024	(447,635)
USD	72,120,000	GBP	91,524,896	BNY Mellon	4/3/2024	130,826
USD	310,000	CHF	360,696	Nomura	4/3/2024	7,955
USD	5,000,000	EUR	5,410,920	Morgan Stanley	4/3/2024	(13,719)
USD	870,000	EUR	945,614	Bank of America	4/3/2024	1,726
USD	7,050,000	AUD	4,582,211	BNY Mellon	2/4/2024	(23,343)
USD	10,150,000	JPY	67,685	BNY Mellon	2/4/2024	(545)
USD	310,000	CHF	353,080	Morgan Stanley	2/4/2024	(794)
USD	1,010,000	PLN	252,987	Morgan Stanley	2/4/2024	(766)
USD	60,370,000	GBP	76,265,059	BNY Mellon	2/4/2024	(253,063)
USD	5,100,000	CAD	3,755,908	BNP Paribas	2/4/2024	(10,564)
USD	359,220,000	EUR	388,503,758	State Street	2/4/2024	(1,690,385)
Net unrealised depreciation						(2,124,543)
<b>AUD Hedged Share Class</b>						
AUD	16,087,252	USD	24,707,014	BNY Mellon	15/3/2024	43,572
USD	797,198	AUD	518,971	BNY Mellon	15/3/2024	(1,508)
Net unrealised appreciation						42,064
<b>CAD Hedged Share Class</b>						
CAD	938,358	USD	1,265,135	BNY Mellon	15/3/2024	(4,287)
USD	16,698	CAD	12,313	BNY Mellon	15/3/2024	(15)
Net unrealised depreciation						(4,302)
<b>CNH Hedged Share Class</b>						
CNY	149,308,067	USD	1,074,899,104	BNY Mellon	15/3/2024	(9,479)
USD	26,146,344	CNY	3,630,042	BNY Mellon	15/3/2024	(1,566)
Net unrealised depreciation						(11,045)
<b>EUR Hedged Share Class</b>						
EUR	240,725,447	USD	223,496,811	BNY Mellon	15/3/2024	1,861,671
USD	22,724,011	EUR	24,525,455	BNY Mellon	15/3/2024	(139,583)
Net unrealised appreciation						1,722,088
<b>GBP Hedged Share Class</b>						
GBP	13,901,134	USD	11,052,259	BNY Mellon	15/3/2024	105,821
USD	164,796	GBP	207,157	BNY Mellon	15/3/2024	(1,694)
Net unrealised appreciation						104,127
<b>HKD Hedged Share Class</b>						
HKD	3,467,298	USD	27,082,462	BNY Mellon	15/3/2024	(6,263)
USD	294,449	HKD	37,693	BNY Mellon	15/3/2024	64
Net unrealised depreciation						(6,199)
<b>JPY Hedged Share Class</b>						
JPY	4,896	USD	722,715	BNY Mellon	15/3/2024	(52)
USD	13,172	JPY	89	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(52)
<b>NOK Hedged Share Class</b>						
NOK	9,155,759	USD	97,444,692	BNY Mellon	15/3/2024	57,357
USD	1,331,704	NOK	124,600	BNY Mellon	15/3/2024	(1,309)
Net unrealised appreciation						56,048
<b>NZD Hedged Share Class</b>						
NZD	2,860,708	USD	4,716,658	BNY Mellon	15/3/2024	20,273
USD	60,727	NZD	36,732	BNY Mellon	15/3/2024	(360)
Net unrealised appreciation						19,913
<b>SEK Hedged Share Class</b>						
SEK	20,637	USD	217,714	BNY Mellon	15/3/2024	472
USD	2,401	SEK	229	BNY Mellon	15/3/2024	(4)
Net unrealised appreciation						468

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	30,019,352	USD	40,333,170	BNY Mellon	15/3/2024	23,120
USD	550,870	SGD	409,958	BNY Mellon	15/3/2024	(364)
Net unrealised appreciation						22,756
<b>ZAR Hedged Share Class</b>						
USD	529	ZAR	28	BNY Mellon	15/3/2024	-
ZAR	4,999	USD	94,973	BNY Mellon	15/3/2024	(55)
Net unrealised depreciation						(55)
Total net unrealised depreciation						(178,732)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(427)	EUR	Euro BOBL	March 2024	699,846
(349)	EUR	Euro Bund	March 2024	1,056,262
(24)	EUR	Euro BUXL	March 2024	7,117
233	EUR	Euro Schatz	March 2024	(90,987)
10	AUD	Australian 10 Year Bond	March 2024	12,047
(13)	AUD	Australian 3 Year Bond	March 2024	(1,829)
366	USD	US Long Bond (CBT)	June 2024	496,530
(3)	USD	US Treasury 10 Year Note (CBT)	June 2024	(1,075)
(263)	USD	US Ultra 10 Year Note	June 2024	(111,292)
12	USD	US Ultra Bond (CBT)	June 2024	25,625
171	CAD	Canadian 10 Year Bond	June 2024	52,463
(13)	GBP	Long Gilt	June 2024	(165)
266	USD	US Treasury 2 Year Note (CBT)	June 2024	40,082
1,012	USD	US Treasury 5 Year Note (CBT)	June 2024	112,404
Total				2,297,028

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 4,500,000	Fund receives default protection on Unibail-Rodamco; and pays Fixed 1%	Barclays	20/6/2024	(13,264)	(11,364)
CDS	EUR 4,910,000	Fund receives default protection on ENI SpA; and pays Fixed 1%	Barclays	20/12/2028	(42,937)	(112,356)
CDS	EUR 5,430,000	Fund receives default protection on Stellantis; and pays 5% Fixed	Barclays	20/12/2028	(231,554)	(1,039,762)
CDS	EUR 4,900,000	Fund receives default protection on Volkswagen; and pays Fixed 1%	Barclays	20/12/2028	(73,614)	(38,691)
CDS	USD 7,820,000	Fund receives default protection on Dell; and pays Fixed 1%	BNP Paribas	20/12/2028	(145,900)	(154,015)
CDS	EUR 1,557,360	Fund receives default protection on Deutsche Bank; and pays 1% Fixed	BNP Paribas	20/12/2028	(8,574)	17,815
CDS	EUR 1,392,640	Fund receives default protection on Deutsche Bank; and pays 1% Fixed	BNP Paribas	20/12/2028	(7,025)	15,930
CDS	EUR 2,650,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,228)	30,314
CDS	EUR 2,645,000	Fund receives default protection on Solvay; and pays Fixed 1%	BNP Paribas	20/12/2028	(1,383)	(25,101)
CDS	EUR 2,645,000	Fund receives default protection on Syensqo; and pays 1% Fixed	BNP Paribas	20/12/2028	(56,596)	(56,596)

# Global Corporate Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 7,790,000	Fund receives default protection on Kroger; and pays Fixed 1%	Bank of America	20/12/2028	(87,219)	(183,697)
CDS	EUR 1,270,000	Fund receives default protection on Syensqo; and pays 1% Fixed	Bank of America	20/12/2028	(2,108)	(27,175)
CDS	EUR 10,490,000	Fund receives default protection on Next; and pays Fixed 1%	Citibank	20/12/2028	(291,035)	(208,406)
CDS	USD 4,175,000	Fund receives default protection on CDX.EM.HY.40.V1; and pays Fixed 1%	Goldman Sachs	20/12/2028	(185,971)	319,264
CDS	USD 4,390,000	Fund receives default protection on Shermin-Williams; and pays Fixed 1%	Goldman Sachs	20/12/2028	(39,830)	(94,713)
CDS	EUR 2,875,000	Fund receives default protection on Solvay; and pays Fixed 1%	Goldman Sachs	20/12/2028	3,066	(27,284)
CDS	EUR 2,875,000	Fund receives default protection on Syensqo; and pays 1% Fixed	Goldman Sachs	20/12/2028	(61,518)	(61,518)
CDS	EUR 2,000,000	Fund receives default protection on Aegon; and pays Fixed 1%	JP Morgan	20/12/2028	(6,899)	(39,728)
CDS	EUR 7,230,000	Fund receives default protection on Bouygues; and pays Fixed 1%	JP Morgan	20/12/2028	(69,557)	(241,070)
CDS	EUR 2,000,000	Fund receives default protection on Banco BPM; and pays 5% Fixed	JP Morgan	20/6/2028	(80,704)	(225,397)
CDS	EUR 3,500,000	Fund provides default protection on Aegon; and receives 1% Fixed	JP Morgan	20/12/2028	(37,945)	(69,524)
CDS	EUR 4,308,678	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	JP Morgan	20/12/2028	(91,403)	(115,309)
CDS	EUR 4,040,000	Fund receives default protection on Electrolux 100(20-Jun-2028) Morgan Stanley; and pays Fixed 1%	JP Morgan	20/12/2028	(33,740)	104,458
CDS	EUR 2,050,000	Fund receives default protection on Llyods Banking; and pays Fixed 1%	JP Morgan	20/12/2028	(35,301)	(33,646)
CDS	EUR 2,900,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2028	(78,919)	72,973
CDS	USD 14,700,000	Fund receives default protection on CDX.EM.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(393,493)	405,925
CDS	EUR 38,620,000	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(61,006)	(831,705)
IRS	CAD 13,860,000	Fund receives Fixed 0.942%; and pays Floating CAD CDOR 3 Month	Morgan Stanley	8/2/2026	(718,289)	(718,289)
IRS	CHF 1,600,000	Fund receives Fixed -0.268%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2026	(68,328)	(68,328)
IRS	CHF 810,000	Fund receives Fixed 0.072%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2031	(76,208)	(76,208)
TRS	EUR 7,330,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2024	(166,061)	(151,560)
Total					(3,166,543)	(3,644,763)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swap

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 69,070,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	20/3/2024	(118,720)	15,552
Total				(118,720)	15,552

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Corporate Bond Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (69,070,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	46,033	(5,028)
USD (25,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed annually from 29/7/2025; and pays Floating USD SOFR annually from 29/7/2025	JP Morgan	25/7/2024	(69,300)	(127,671)
USD (25,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 29/7/2025; and pays 3.25% Fixed annually from 29/7/2025	JP Morgan	25/7/2024	49,838	(34,417)
Total				26,571	(167,116)



# Global Equity Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CHF Hedged Share Class</b>						
CHF	10,533,182	USD	9,128,786	BNY Mellon	15/3/2024	(132,962)
USD	189,661	CHF	215,093	BNY Mellon	15/3/2024	(979)
Net unrealised depreciation						(133,941)
<b>CNH Hedged Share Class</b>						
CNY	3,394,633	USD	24,439,047	BNY Mellon	15/3/2024	(162)
USD	431,705	CNY	59,809	BNY Mellon	15/3/2024	(152)
Net unrealised depreciation						(314)
<b>EUR Hedged Share Class</b>						
EUR	55,117,659	USD	51,165,203	BNY Mellon	15/3/2024	417,900
USD	2,571,265	EUR	2,770,054	BNY Mellon	15/3/2024	(20,841)
Net unrealised appreciation						397,059
<b>GBP Hedged Share Class</b>						
GBP	1,267,717	USD	1,007,683	BNY Mellon	15/3/2024	9,360
USD	43,196	GBP	54,572	BNY Mellon	15/3/2024	(173)
Net unrealised appreciation						9,187
<b>HKD Hedged Share Class</b>						
HKD	891,516	USD	6,963,687	BNY Mellon	15/3/2024	(1,583)
USD	170,463	HKD	21,803	BNY Mellon	15/3/2024	18
Net unrealised depreciation						(1,565)
<b>PLN Hedged Share Class</b>						
PLN	12,711,539	USD	51,220,663	BNY Mellon	15/3/2024	160,316
USD	2,358,563	PLN	585,642	BNY Mellon	15/3/2024	(7,071)
Net unrealised appreciation						153,245
<b>SGD Hedged Share Class</b>						
SGD	63,570,618	USD	85,409,052	BNY Mellon	15/3/2024	46,967
USD	2,669,119	SGD	1,981,750	BNY Mellon	15/3/2024	(6,361)
Net unrealised appreciation						40,606
<b>ZAR Hedged Share Class</b>						
USD	1,329,982	ZAR	69,709	BNY Mellon	15/3/2024	478
ZAR	1,295,187	USD	24,611,802	BNY Mellon	15/3/2024	(14,054)
Net unrealised depreciation						(13,576)
Total net unrealised appreciation						483,722

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Consumer Non-cyclical	27.29
Technology	21.88
Financials	16.13
Industrial	13.11
Communications	6.13
Consumer Cyclical	6.12
Energy	5.24
Basic Materials	2.40
Other Net Assets	1.70
	100.00

# Global Government Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>BONDS</b>							
	<b>Argentina</b>						
USD 105,000	Argentine Republic Government International Bond 1% 9/7/2029	48,143	0.00	EUR 635,000	Republic of Austria Government Bond 1.85% 23/5/2049	536,676	0.06
USD 213,000	Argentine Republic Government International Bond 3.625% 9/7/2035	78,277	0.01	EUR 1,535,000	Republic of Austria Government Bond 2.9% 23/5/2029	1,671,693	0.18
USD 139,000	Argentine Republic Government International Bond 4.25% 9/1/2038	58,310	0.01	EUR 710,000	Republic of Austria Government Bond 2.9% 20/2/2033	770,260	0.08
USD 38,364	Generacion Mediterraneo SA / Central Termica Roca 9.875% 1/12/2027	35,279	0.00	EUR 190,000	Republic of Austria Government Bond 3.15% 20/6/2044	206,354	0.02
USD 349,000	YPF 9.5% 17/1/2031	351,764	0.04	EUR 300,000	Republic of Austria Government Bond 3.8% 26/1/2062	371,269	0.04
		571,773	0.06	EUR 170,000	Republic of Austria Government Bond 4.15% 15/3/2037	205,577	0.03
	<b>Australia</b>					10,857,282	1.14
AUD 1,627,000	Australia Government Bond 0.25% 21/11/2024	1,033,520	0.11		<b>Belgium</b>		
AUD 2,515,000	Australia Government Bond 0.25% 21/11/2025*	1,545,621	0.16	EUR 100,000	Elia Transmission Belgium 3.75% 16/1/2036	107,780	0.01
AUD 1,320,000	Australia Government Bond 1.75% 21/6/2051	491,424	0.05	EUR 3,689,000	Kingdom of Belgium Government Bond 0% 22/10/2031	3,240,361	0.34
AUD 380,000	Australia Government Bond 2.75% 21/4/2024	247,502	0.03	EUR 2,128,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	1,954,914	0.20
AUD 2,160,000	Australia Government Bond 2.75% 21/11/2027	1,362,617	0.14	EUR 90,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040	62,511	0.01
AUD 609,000	Australia Government Bond 2.75% 21/11/2029	375,447	0.04	EUR 2,560,000	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	2,722,562	0.28
AUD 450,000	Australia Government Bond 2.75% 21/5/2041	234,651	0.02	EUR 1,330,000	Kingdom of Belgium Government Bond 0.65% 22/6/2071	596,734	0.06
AUD 500,000	Australia Government Bond 3% 21/3/2047	256,321	0.03	EUR 1,290,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	1,311,105	0.14
AUD 152,000	Australia Government Bond 3.25% 21/6/2039	87,043	0.01	EUR 456,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	456,570	0.05
		5,634,146	0.59	EUR 350,000	Kingdom of Belgium Government Bond 0.9% 22/6/2029	345,455	0.04
	<b>Austria</b>			EUR 2,200,000	Kingdom of Belgium Government Bond 1% 22/6/2026	2,284,748	0.24
EUR 400,000	ams-OSRAM 10.5% 30/3/2029*	442,525	0.05	EUR 250,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	171,676	0.02
EUR 1,086,000	Republic of Austria Government Bond 0% 20/10/2040	705,466	0.07	EUR 600,000	Kingdom of Belgium Government Bond 1.6% 22/6/2047	466,104	0.05
EUR 808,000	Republic of Austria Government Bond 0.5% 20/2/2029	784,357	0.08	EUR 340,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050	261,175	0.03
EUR 530,000	Republic of Austria Government Bond 0.75% 20/3/2051*	332,562	0.03	EUR 130,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057*	108,791	0.01
EUR 440,000	Republic of Austria Government Bond 0.85% 30/6/2120	226,702	0.02	EUR 2,211,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039*	2,266,243	0.24
EUR 750,000	Republic of Austria Government Bond 0.9% 20/2/2032	700,429	0.07	EUR 268,000	Kingdom of Belgium Government Bond 3% 22/6/2034	291,244	0.03
EUR 1,355,000	Republic of Austria Government Bond 1.2% 20/10/2025	1,426,063	0.15			16,647,973	1.75
EUR 90,000	Republic of Austria Government Bond 1.5% 20/2/2047	72,013	0.01		<b>Benin</b>		
EUR 127,000	Republic of Austria Government Bond 1.5% 2/11/2086	81,766	0.01	EUR 100,000	Benin Government International Bond 4.875% 19/1/2032*	91,948	0.01
EUR 2,170,000	Republic of Austria Government Bond 1.65% 21/10/2024	2,323,570	0.24		<b>Bermuda</b>		
				USD 19,266	Digicel 0% 31/12/2030	5,296	0.00
				USD 43,401	Digicel 0% 31/12/2030	9,766	0.00
				USD 1,167,000	OHA Credit Funding 12 8.318% 20/7/2036	1,174,140	0.12
				USD 2,619,000	RR 24 7.077% 15/1/2036	2,629,335	0.28

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000,000	Symphony CLO 36 7.369% 24/10/2035	2,013,069	0.21	USD 250,000	Allegro CLO XI 7.421% 19/1/2033	251,614	0.03
USD 1,310,000	Symphony CLO 38 8.219% 24/4/2036	1,318,516	0.14	USD 241,648	ANCHORAGE CAPITAL CLO 1-R 6.566% 13/4/2031	241,744	0.03
		7,150,122	0.75	USD 916,588	Anchorage Capital CLO 2018-10 6.776% 15/10/2031	917,817	0.10
	<b>Brazil</b>			USD 1,733,000	Apidos CLO XXXII 6.899% 20/1/2033	1,736,473	0.18
BRL 151,090	Brazil Letras do Tesouro Nacional 0% 1/4/2024	3,013,096	0.32	USD 500,000	Apidos CLO XXXIX 6.618% 21/4/2035	500,303	0.05
BRL 49,300	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	990,607	0.10		ASSURANT CLO 6.619% 20/4/2031	581,215	0.06
BRL 79,540	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	1,621,031	0.17	USD 580,258	Bain Capital Credit CLO 2020-4 7.068% 20/10/2036	919,404	0.10
BRL 120,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	2,353,604	0.25	USD 916,000	Bain Capital Credit CLO 2021-4 6.749% 20/10/2034	250,318	0.03
USD 384,000	Brazilian Government International Bond 7.125% 13/5/2054	383,616	0.04	USD 250,000	Bain Capital Credit CLO 2021-4 6.749% 20/10/2034	250,318	0.03
USD 275,000	Samarco Mineracao 9.5% 30/6/2031 <sup>1</sup>	253,158	0.03	USD 242,633	Bean Creek CLO 6.599% 20/4/2031	242,875	0.03
		8,615,112	0.91	USD 500,000	Benefit Street Partners CLO XV 7.26% 18/7/2031	502,209	0.05
	<b>Canada</b>			USD 1,000,000	BSL CLO 4 7.818% 20/4/2036	1,007,034	0.11
CAD 1,939,000	Canadian Government Bond 0.25% 1/3/2026	1,326,617	0.14	USD 494,139	Canyon CLO 2018-1 6.646% 15/7/2031	494,015	0.05
CAD 420,000	Canadian Government Bond 1.25% 1/9/2024	304,998	0.03	USD 421,833	CARLYLE US CLO 2018-1 6.599% 20/4/2031	422,255	0.04
CAD 3,550,000	Canadian Government Bond 1.25% 1/3/2025	2,535,786	0.27	USD 250,000	CIFC Funding 2013-III-R 7.43% 24/4/2031	249,125	0.03
CAD 2,410,000	Canadian Government Bond 1.75% 1/12/2053	1,231,317	0.13	USD 800,000	CIFC Funding 2017-IV 7.13% 24/10/2030	802,227	0.08
CAD 60,000	Canadian Government Bond 2% 1/6/2028	41,513	0.00	USD 406,940	CIFC Funding 2017-V 6.758% 16/11/2030	408,150	0.04
CAD 1,100,000	Canadian Government Bond 2.25% 1/3/2024	811,971	0.09	USD 250,000	CIFC Funding 2018-V 6.766% 15/1/2032	251,067	0.03
CAD 678,000	Canadian Government Bond 2.75% 1/9/2027	484,437	0.05	USD 193,235	Clear Creek CLO 6.779% 20/10/2030	193,614	0.02
CAD 1,407,000	Canadian Government Bond 2.75% 1/12/2048	919,542	0.10	USD 200,000	DP World Salaam 6% 1/10/2025 <sup>*</sup>	199,228	0.02
CAD 3,550,000	Canadian Government Bond 3.25% 1/9/2028	2,578,813	0.27	USD 280,290	Dryden 70 CLO 7.276% 16/1/2032	280,512	0.03
CAD 3,020,000	Canadian Government Bond 3.5% 1/3/2034	2,227,008	0.23	USD 425,028	Dryden XXVIII Senior Loan Fund 6.769% 15/8/2030	425,765	0.04
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	429,605	0.04	USD 691,000	Galaxy XXII CLO 6.776% 16/4/2034	691,489	0.07
CAD 190,000	Canadian Government Bond 5% 1/6/2037	161,921	0.02	USD 646,367	Generate CLO 2 6.729% 22/1/2031	647,238	0.07
		13,053,528	1.37	USD 250,000	Goldentree Loan Management US CLO 1 6.599% 20/4/2034	250,050	0.03
	<b>Cayman Islands</b>			USD 500,000	Goldentree Loan Management US CLO 10 7.179% 20/7/2034	500,437	0.05
USD 155,160	ABRA Global Finance 11.5% 2/3/2028	132,977	0.01	USD 250,000	Goldentree Loan Management US CLO 5 7.129% 20/10/2032	250,665	0.03
USD 504,500	ACAS CLO 2015-1 6.45% 18/10/2028	505,333	0.05	USD 185,224	Goldentree Loan Opportunities XI 6.63% 18/1/2031	185,559	0.02
USD 737,000	AGL CLO 3 8.876% 15/1/2033	734,954	0.08	USD 351,281	Madison Park Funding XIII 6.521% 19/4/2030	351,419	0.04
USD 1,400,000	AGL CLO 5 6.739% 20/7/2034	1,400,419	0.15	USD 603,047	Madison Park Funding XXVI 6.781% 29/7/2030	604,916	0.06
USD 415,000	AGL Core CLO 2 7.479% 20/4/2032	415,074	0.04	USD 208,164	Milos CLO 6.649% 20/10/2030	208,570	0.02
USD 500,000	AIMCO CLO Series 2017-A 7.679% 20/4/2034	500,862	0.05				
USD 1,375,000	Allegro CLO XI 6.961% 19/1/2033	1,375,053	0.14				

<sup>1</sup>All or a portion of this security represents a security on loan.



# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 493,912	Neuberger Berman Loan Advisers CLO 29 6.701% 19/10/2031	494,961	0.05	CNY 55,600,000	China Government Bond 2.69% 12/8/2026	7,837,458	0.82
USD 750,000	Neuberger Berman Loan Advisers CLO 33 6.656% 16/10/2033	752,377	0.08	CNY 2,300,000	China Government Bond 2.69% 15/8/2032	327,082	0.03
USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 7.029% 20/7/2031	1,000,011	0.10	CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,118,170	0.22
USD 1,000,000	OCP CLO 2020-18 6.669% 20/7/2032	1,000,550	0.11	CNY 27,800,000	China Government Bond 2.75% 15/6/2029	3,953,258	0.42
USD 104,280	OZLM Funding IV 6.829% 22/10/2030	104,335	0.01	CNY 43,400,000	China Government Bond 2.75% 17/2/2032	6,188,685	0.65
USD 650,000	OZLM VI 7.328% 17/4/2031	650,325	0.07	CNY 8,000,000	China Government Bond 2.79% 15/12/2029	1,140,628	0.12
USD 500,000	OZLM XX 7.229% 20/4/2031	500,396	0.05	CNY 20,400,000	China Government Bond 2.8% 24/3/2029	2,909,796	0.31
USD 416,847	Palmer Square CLO 2018-2 6.676% 16/7/2031	417,347	0.04	CNY 3,000,000	China Government Bond 3.12% 25/10/2052	464,262	0.05
USD 250,000	Palmer Square CLO 2018-2 7.226% 16/7/2031	251,046	0.03	CNY 8,000,000	China Government Bond 3.32% 15/4/2052	1,281,289	0.13
USD 1,250,000	Palmer Square CLO 2020-3 7.607% 15/11/2036	1,254,085	0.13	CNY 23,400,000	China Government Bond 3.53% 18/10/2051	3,859,210	0.41
USD 1,100,000	Pikes Peak CLO 8 6.749% 20/7/2034	1,104,101	0.12	CNY 14,000,000	China Government Bond 3.72% 12/4/2051	2,374,529	0.25
USD 415,000	Regatta XXI Funding 7.279% 20/10/2034	415,264	0.04			70,131,797	7.37
USD 209,769	Rockford Tower CLO 2017-3 6.769% 20/10/2030	209,889	0.02		<b>Colombia</b>		
GBP 100,000	Trafford Centre Finance 6.165% 28/7/2035	90,609	0.01	USD 200,000	Colombia Government International Bond 3.875% 25/4/2027	188,377	0.02
USD 447,000	Trinitas CLO XII 7.323% 25/4/2033	448,647	0.05	USD 218,000	Colombia Government International Bond 8% 20/4/2033	227,890	0.02
USD 1,000,000	Trinitas CLO XXVI 7.368% 20/1/2035	1,004,937	0.11	COP 1,529,000,000	Colombian TES 5.75% 3/11/2027	349,669	0.04
EUR 100,000	UPCB Finance VII 3.625% 15/6/2029*	104,329	0.01	COP 5,685,400,000	Colombian TES 6% 28/4/2028	1,294,866	0.14
USD 110,497	Venture XXVI CLO 6.679% 20/1/2029	110,642	0.01	COP 2,453,300,000	Colombian TES 7% 26/3/2031	543,808	0.06
		29,545,830	3.10	COP 4,734,200,000	Colombian TES 7.5% 26/8/2026	1,162,928	0.12
				COP 926,000,000	Colombian TES 7.75% 18/9/2030	217,631	0.02
				COP 2,870,800,000	Colombian TES 13.25% 9/2/2033	865,226	0.09
	<b>Chile</b>			USD 250,000	Ecopetrol 8.375% 19/1/2036	250,104	0.02
USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	190,691	0.02	USD 61,000	Ecopetrol 8.875% 13/1/2033*	63,949	0.01
						5,164,448	0.54
	<b>China</b>				<b>Cote d'Ivoire (Ivory Coast)</b>		
CNY 16,000,000	China Government Bond 1.99% 9/4/2025	2,225,865	0.23	EUR 100,000	Ivory Coast Government International Bond 4.875% 30/1/2032	91,405	0.01
CNY 68,300,000	China Government Bond 2.18% 25/8/2025	9,513,720	1.00	EUR 132,000	Ivory Coast Government International Bond 5.25% 22/3/2030	130,859	0.01
CNY 23,900,000	China Government Bond 2.28% 25/11/2025	3,334,953	0.35	USD 200,000	Ivory Coast Government International Bond 8.25% 30/1/2037*	196,000	0.02
CNY 6,620,000	China Government Bond 2.29% 25/12/2024	924,388	0.10			418,264	0.04
CNY 16,000,000	China Government Bond 2.48% 15/4/2027	2,246,521	0.24		<b>Czech Republic</b>		
CNY 26,400,000	China Government Bond 2.6% 1/9/2032	3,729,074	0.39	CZK 26,460,000	Czech Republic Government Bond 2.75% 23/7/2029	1,087,052	0.11
CNY 71,000,000	China Government Bond 2.62% 25/9/2029	10,032,965	1.05	CZK 1,620,000	Czech Republic Government Bond 4.2% 4/12/2036	71,724	0.01
CNY 40,000,000	China Government Bond 2.68% 21/5/2030	5,669,944	0.60				

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



# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,050,000	French Republic Government Bond OAT 2.5% 25/5/2043	1,016,376	0.11	EUR 100,000	Commerzbank 4.625% 17/1/2031	109,170	0.01
EUR 950,000	French Republic Government Bond OAT 2.75% 25/2/2029	1,029,342	0.11	EUR 400,000	Commerzbank 6.125% 9/10/2025	420,193	0.05
EUR 2,076,000	French Republic Government Bond OAT 3% 25/6/2049	2,146,102	0.23	EUR 140,000	Deutsche Bahn Finance 4% 23/11/2043*	160,283	0.02
EUR 1,550,000	French Republic Government Bond OAT 3% 25/5/2054	1,573,201	0.16	EUR 200,000	E.ON 3.75% 15/1/2036*	213,953	0.02
EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	113,448	0.01	EUR 100,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	109,573	0.01
EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	628,377	0.07	EUR 1,100,000	Eurogrid 3.722% 27/4/2030	1,196,402	0.13
EUR 140,000	French Republic Government Bond OAT 4.5% 25/4/2041	178,092	0.02	EUR 400,000	Eurogrid 3.915% 1/2/2034	432,352	0.05
EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035	311,297	0.03	EUR 83,695	FCT Autonoria DE 2023 5.964% 26/1/2043	91,201	0.01
EUR 100,000	Goldstory 5.375% 1/3/2026	109,901	0.01	EUR 200,000	Gruenenthal 4.125% 15/5/2028	213,644	0.02
EUR 200,000	Goldstory 7.922% 1/2/2030	218,609	0.02	EUR 300,000	HT Troplast 9.375% 15/7/2028	337,245	0.03
EUR 400,000	iliad 5.375% 15/2/2029	440,487	0.05	EUR 400,000	IHO Verwaltungs 8.75% 15/5/2028*	471,770	0.05
EUR 300,000	iliad 5.625% 15/2/2030*	334,074	0.04	EUR 100,000	Red & Black Auto Germany 10 UG 5.962% 15/9/2032	110,005	0.01
EUR 100,000	Loxam 6.375% 15/5/2028*	112,662	0.01	EUR 100,000	Schaeffler 4.5% 14/8/2026	109,507	0.01
EUR 300,000	Loxam 6.375% 31/5/2029	338,159	0.03	EUR 100,000	Schaeffler 4.75% 14/8/2029	110,019	0.01
EUR 221,000	Paprec 7.25% 17/11/2029	255,241	0.03	EUR 200,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	214,232	0.03
EUR 100,000	Picard Groupe 3.875% 1/7/2026*	106,060	0.01	EUR 100,000	Tele Columbus 3.875% 2/5/2025	67,646	0.01
EUR 800,000	RCl Banque 2.625% 18/2/2030	852,753	0.09	EUR 90,000	TK Elevator Holdco 6.625% 15/7/2028*	94,285	0.01
EUR 300,000	Tereos Finance Groupe I 7.25% 15/4/2028*	345,459	0.04	EUR 200,000	TK Elevator Midco 4.375% 15/7/2027*	210,736	0.02
EUR 200,000	Vallourec SACA 8.5% 30/6/2026	218,288	0.02	EUR 100,000	TUI Cruises 6.5% 15/5/2026	109,338	0.01
		63,546,394	6.68	EUR 200,000	ZF Finance 2.25% 3/5/2028	197,569	0.02
	<b>Germany</b>			EUR 400,000	ZF Finance 5.75% 3/8/2026	444,937	0.05
EUR 200,000	Bayer 4.5% 25/3/2082*	203,218	0.02			136,839,037	14.38
EUR 200,000	Bayer 5.375% 25/3/2082	201,124	0.02		<b>Guatemala</b>		
EUR 100,000	Bayer 7% 25/9/2083	109,144	0.01	USD 423,000	Guatemala Government Bond 4.875% 13/2/2028	407,233	0.04
EUR 3,370,000	Bundesobligation 0% 10/10/2025*	3,491,072	0.37	USD 71,000	Guatemala Government Bond 5.25% 10/8/2029	68,203	0.01
EUR 640,000	Bundesobligation 0% 10/4/2026	654,581	0.07	USD 200,000	Guatemala Government Bond 6.6% 13/6/2036*	202,162	0.02
EUR 940,000	Bundesobligation 0% 16/4/2027	940,839	0.10			677,598	0.07
EUR 79,180,000	Bundesobligation 1.3% 15/10/2027*	82,375,721	8.66		<b>Hungary</b>		
EUR 4,111,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	3,754,776	0.39	HUF 132,630,000	Hungary Government Bond 6.75% 22/10/2028	376,389	0.04
EUR 4,271,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036*	3,432,083	0.36	EUR 565,000	Hungary Government International Bond 4% 25/7/2029	605,184	0.06
EUR 238,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	218,539	0.02	USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	196,803	0.02
EUR 2,132,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	1,960,693	0.21	EUR 34,000	Hungary Government International Bond 5.375% 12/9/2033	38,374	0.01
EUR 4,409,000	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037	5,555,035	0.58			1,216,750	0.13
EUR 25,840,000	Bundesschatzanweisungen 2.8% 12/6/2025*	27,872,123	2.93		<b>Indonesia</b>		
EUR 200,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	211,773	0.02	USD 200,000	Indonesia Government International Bond 6.75% 15/1/2044*	231,559	0.02
EUR 100,000	Cheplapharm Arzneimittel 7.5% 15/5/2030*	114,880	0.01	IDR 4,870,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	305,557	0.03
EUR 300,000	Commerzbank 4% 5/12/2030	319,376	0.03				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
IDR 4,934,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	319,356	0.03	GBP 309,000	Stark Financing 2023-1 8.32% 17/8/2033	394,266	0.04
IDR 22,229,000,000	Indonesia Treasury Bond 7% 15/5/2027	1,439,355	0.15	GBP 99,271	Taurus 2021-1 UK 6.87% 17/5/2031	124,580	0.01
IDR 9,686,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	636,138	0.07	GBP 67,139	Taurus 2021-4 UK 7.32% 17/8/2031	84,425	0.01
IDR 14,101,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	1,011,575	0.11	EUR 113,000	Voya Euro CLO III 5.592% 15/4/2033	120,827	0.01
IDR 7,898,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	526,952	0.06	EUR 684,000	Voya Euro CLO IV 5.692% 15/10/2034	731,613	0.08
		4,470,492	0.47			10,578,780	1.11
	<b>International</b>				<b>Israel</b>		
EUR 7,200,000	European Union 0% 4/11/2025	7,417,626	0.78	USD 11,324	Energean Israel Finance 8.5% 30/9/2033*	10,933	0.00
	<b>Ireland</b>			ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030	1,848,766	0.19
EUR 200,000	AIB 5.25% 9/10/2024*	214,110	0.02	ILS 1,710,000	Israel Government Bond - Fixed 2.8% 29/11/2052	336,215	0.04
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	98,121	0.01			2,195,914	0.23
GBP 300,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	274,388	0.03		<b>Italy</b>		
EUR 145,000	Avoca CLO XXII 5.242% 15/4/2035	153,756	0.02	EUR 1,000,000	ASTM 1.5% 25/1/2030	925,308	0.10
EUR 200,000	Bank of Ireland 7.5% 19/5/2025	218,713	0.03	EUR 300,000	Azzurra Aeroporti 2.625% 30/5/2027	307,286	0.03
EUR 182,000	CVC Cordatus Loan Fund IV 5.243% 22/2/2034	192,825	0.02	EUR 400,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027	455,420	0.05
EUR 250,000	CVC Cordatus Loan Fund V 5.47% 21/7/2030	268,062	0.03	EUR 500,000	Banco BPM 3.375% 19/1/2032*	515,341	0.05
EUR 100,000	Finance Ireland Auto Receivables NO 1 6.173% 12/9/2033	109,103	0.01	EUR 300,000	Banco BPM 4.875% 17/1/2030	329,631	0.04
EUR 100,000	Henley CLO IV 5.298% 25/4/2034	106,096	0.01	EUR 200,515	Cassia 2022-1 7.443% 22/5/2034	208,795	0.02
EUR 250,000	Invesco Euro CLO IV 5.642% 15/4/2033	266,895	0.03	EUR 100,000	Cedacri Mergeco 8.526% 15/5/2028*	108,900	0.01
EUR 700,000	Ireland Government Bond 0.2% 15/5/2027	701,750	0.07	EUR 100,000	Cedacri Mergeco 9.401% 15/5/2028*	109,128	0.01
EUR 3,278,000	Ireland Government Bond 1.1% 15/5/2029	3,283,440	0.35	EUR 100,000	Cerved 9.175% 15/2/2029*	105,140	0.01
EUR 417,000	Ireland Government Bond 1.5% 15/5/2050	326,451	0.03	EUR 620,000	Eni 1% 11/10/2034*	506,103	0.05
EUR 470,000	Ireland Government Bond 1.7% 15/5/2037	440,415	0.05	EUR 210,000	Eni 3.875% 15/1/2034	224,829	0.03
EUR 386,000	Ireland Government Bond 3% 18/10/2043	418,929	0.04	EUR 500,000	Eni 4.25% 19/5/2033	555,031	0.06
GBP 212,000	Last Mile Logistics CMBS 2023-1 UK 8.72% 17/8/2033	270,820	0.03	EUR 100,000	Fiber Bidco 7.97% 15/1/2030	109,792	0.01
GBP 183,000	Last Mile Logistics CMBS 2023-1 UK 9.72% 17/8/2033	233,743	0.02	EUR 200,000	Fiber Bidco 11% 25/10/2027*	237,133	0.03
EUR 144,333	Last Mile Logistics Pan Euro Finance 5.315% 17/8/2033	154,069	0.02	EUR 300,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	314,858	0.03
EUR 151,968	Last Mile PE 2021 5.115% 17/8/2031	163,032	0.02	EUR 103,000	Golden Bar Securitisation 2023-2 7.516% 22/9/2043	113,502	0.02
EUR 136,971	Last Mile PE 2021 5.515% 17/8/2031	146,952	0.01	EUR 200,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	207,638	0.02
EUR 200,000	LT Autorahoitus III 6.627% 18/12/2032	222,394	0.02	EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	98,951	0.01
EUR 200,000	Lt Autorahoitus IV 5.927% 18/7/2033	223,152	0.02	GBP 420,000	Intesa Sanpaolo 5.148% 10/6/2030*	487,643	0.05
EUR 591,000	RRE 5 Loan Management 5.692% 15/1/2037	635,853	0.07	EUR 2,550,000	Italy Buoni Poliennali Del Tesoro 0% 1/4/2026*	2,585,174	0.27
				EUR 5,020,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	5,035,670	0.53
				EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	269,006	0.03
				EUR 1,390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037	1,042,710	0.11

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

# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,605,103	0.27	JPY 265,450,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	1,327,960	0.14
EUR 6,630,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	4,501,326	0.47	JPY 216,000,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	1,072,015	0.11
EUR 1,021,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072*	667,568	0.07	JPY 83,300,000	Japan Government Thirty Year Bond 0.4% 20/3/2050	411,623	0.04
EUR 640,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050	499,605	0.05	JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	28,101	0.00
EUR 5,959,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	6,329,890	0.67	JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	303,741	0.03
EUR 3,190,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	3,387,936	0.36	JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	283,060	0.03
EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	681,709	0.07	JPY 594,950,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	3,359,468	0.35
EUR 3,175,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	3,138,024	0.33	JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	123,273	0.01
EUR 930,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	1,013,684	0.11	JPY 1,352,250,000	Japan Government Thirty Year Bond 1% 20/3/2052	7,649,600	0.80
EUR 470,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048*	449,298	0.05	JPY 828,100,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	4,832,194	0.51
EUR 1,740,000	Italy Buoni Poliennali Del Tesoro 3.8% 1/8/2028	1,925,537	0.20	JPY 516,450,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	3,106,042	0.33
EUR 595,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	605,418	0.06	JPY 316,200,000	Japan Government Twenty Year Bond 0.4% 20/3/2040	1,867,794	0.20
EUR 2,806,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031*	3,126,643	0.33	JPY 229,350,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,424,666	0.15
EUR 400,000	Nexi 2.125% 30/4/2029*	385,436	0.04	JPY 260,000,000	Japan Government Twenty Year Bond 0.5% 20/6/2038	1,608,307	0.17
EUR 100,000	Red & Black Auto Italy 6.643% 28/7/2034	109,356	0.01	JPY 12,550,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	81,205	0.01
EUR 100,000	Rekeep 7.25% 1/2/2026	98,192	0.01	JPY 477,000,000	Japan Government Twenty Year Bond 0.7% 20/9/2038	3,025,398	0.32
EUR 225,000	Telecom Italia 1.625% 18/1/2029	211,813	0.02	JPY 1,890,200,000	Japan Government Twenty Year Bond 1.1% 20/9/2042	12,093,914	1.27
EUR 141,000	Telecom Italia 7.875% 31/7/2028*	168,861	0.02	JPY 359,850,000	Japan Government Twenty Year Bond 1.4% 20/12/2042	2,416,543	0.25
USD 200,000	UniCredit 7.296% 2/4/2034	204,154	0.02	JPY 10,000,000	Japan Government Twenty Year Bond 1.8% 20/9/2030	72,925	0.01
		44,962,542	4.73	JPY 45,150,000	Japan Government Twenty Year Bond 2.1% 20/3/2030	333,110	0.03
	<b>Jamaica</b>			JPY 293,400,000	Japan Government Twenty Year Bond 2.2% 20/6/2024	1,976,723	0.21
USD 103,197	Digicel Intermediate / Digicel International Finance / Dift US 12% 25/5/2027	100,874	0.01	JPY 1,602,000,000	Japan Government Two Year Bond 0.005% 1/4/2025	10,712,377	1.13
	<b>Japan</b>			EUR 150,000	SoftBank 2.875% 6/1/2027	155,309	0.02
JPY 494,700,000	Japan Government Five Year Bond 0.005% 20/6/2026	3,296,481	0.35	EUR 100,000	SoftBank 3.125% 19/9/2025*	106,245	0.01
JPY 629,800,000	Japan Government Five Year Bond 0.005% 20/9/2026	4,195,091	0.44	EUR 100,000	SoftBank 3.375% 6/7/2029	100,781	0.01
JPY 761,050,000	Japan Government Five Year Bond 0.005% 20/3/2027	5,063,160	0.53	EUR 459,000	SoftBank 3.875% 6/7/2032*	449,152	0.05
JPY 1,551,050,000	Japan Government Five Year Bond 0.2% 20/3/2028	10,338,637	1.09	EUR 100,000	SoftBank 4% 19/9/2029	103,282	0.01
JPY 380,950,000	Japan Government Forty Year Bond 1% 20/3/2062	1,982,474	0.21			103,752,397	10.91
JPY 559,300,000	Japan Government Forty Year Bond 1.3% 20/3/2063	3,189,897	0.34		<b>Jersey</b>		
JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	357,392	0.04	USD 1,500,000	AGL CLO 20 8.268% 20/7/2035	1,504,460	0.16
JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	509,981	0.05	EUR 195,000	Ardonagh Finco 6.875% 15/2/2031	210,041	0.02
JPY 151,700,000	Japan Government Ten Year Bond 0.1% 20/12/2029	998,968	0.10	USD 1,000,000	Benefit Street Partners CLO XXXIII 7.612% 25/1/2036	1,005,931	0.10
JPY 2,232,450,000	Japan Government Ten Year Bond 0.5% 20/12/2032	14,795,508	1.56	USD 500,000	CarVal CLO VII-C 7.518% 20/1/2035	501,963	0.05

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 200,000	CPUK Finance 4.875% 28/8/2025	249,881	0.02	EUR 180,000	Nestle Finance International 3.25% 23/1/2037	189,736	0.02
GBP 200,000	Galaxy Bidco 6.5% 31/7/2026*	251,833	0.03	EUR 500,000	Nestle Finance International 3.375% 15/11/2034	550,269	0.06
USD 2,000,000	Golub Capital Partners CLO 70 B 7.087% 25/10/2036	2,004,638	0.21	EUR 200,000	SES 2.875% 27/5/2026*	204,524	0.02
USD 1,900,000	Pikes Peak CLO 15 2023 7.086% 20/10/2036	1,909,565	0.20	USD 200,000	Stena International 7.25% 15/1/2031	198,819	0.02
USD 1,000,000	PPM CLO 6-R 8.804% 20/1/2037	1,006,142	0.11	EUR 200,000	Summer BC Holdco B 5.75% 31/10/2026	215,122	0.02
		8,644,454	0.90	USD 351,000	Telecom Italia Capital 6% 30/9/2034	325,447	0.03
	<b>Kenya</b>			USD 205,000	Telecom Italia Capital 6.375% 15/11/2033	197,002	0.02
USD 200,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	199,500	0.02	USD 251,000	Telecom Italia Capital 7.2% 18/7/2036	249,566	0.03
	<b>Luxembourg</b>			USD 200,000	Tupy Overseas 4.5% 16/2/2031	170,369	0.02
EUR 300,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	294,981	0.03			5,997,476	0.63
GBP 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	111,858	0.01		<b>Malaysia</b>		
EUR 100,000	Altice Financing 2.25% 15/1/2025*	105,319	0.01	MYR 1,000,000	Malaysia Government Bond 4.254% 31/5/2035	216,703	0.02
EUR 259,000	Altice Financing 4.25% 15/8/2029*	247,847	0.03	MYR 9,160,000	Malaysia Government Bond 4.504% 30/4/2029	2,005,862	0.21
EUR 100,000	Aroundtown 0% 16/7/2026*	93,460	0.01	MYR 4,110,000	Malaysia Government Bond 4.696% 15/10/2042	935,095	0.10
EUR 100,000	Aroundtown 0.375% 15/4/2027	89,230	0.01	MYR 950,000	Malaysia Government Bond 4.921% 6/7/2048	222,373	0.02
EUR 300,000	Cidron Aida Finco 5% 1/4/2028	316,482	0.03	MYR 3,000,000	Malaysia Government Investment Issue 4.07% 30/9/2026	640,976	0.07
GBP 221,000	CK Hutchison Telecom Finance 2.625% 17/10/2034*	198,512	0.02	MYR 4,980,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,079,169	0.12
EUR 147,000	Compartment BL Consumer Credit 2021 5.514% 25/9/2038	159,491	0.02			5,100,178	0.54
EUR 191,000	Compartment BL Consumer Credit 2021 6.714% 25/9/2038	207,283	0.02		<b>Mexico</b>		
EUR 200,000	Dana Financing Luxembourg 8.5% 15/7/2031*	239,166	0.03	USD 200,000	Metalsa Sapi 3.75% 4/5/2031	162,127	0.02
EUR 228,000	Ephios Subco 3 7.875% 31/1/2031*	264,518	0.03	MXN 190,000	Mexican Bonos 7.5% 3/6/2027	1,054,138	0.11
EUR 62,819	Germany Compartment Consumer 2020-1 5.632% 14/11/2034	68,236	0.01	MXN 889,487	Mexican Bonos 7.5% 26/5/2033	4,668,804	0.49
EUR 31,409	Germany Compartment Consumer 2020-1 6.382% 14/11/2034	33,944	0.00	MXN 150,000	Mexican Bonos 8% 5/9/2024	866,441	0.09
EUR 100,000	Germany Compartment Leasing 2023-1 5.882% 14/12/2032	108,527	0.01	MXN 530,000	Mexican Bonos 8% 24/5/2035	2,837,089	0.30
EUR 100,000	Germany Compartment Leasing 2023-1 6.882% 14/12/2032	108,815	0.01	MXN 170,000	Mexican Bonos 8% 7/11/2047	870,965	0.09
USD 200,000	Kenbourne Invest 4.7% 22/1/2028	115,500	0.01	MXN 154,961	Mexican Bonos 8.5% 1/3/2029	878,716	0.09
USD 325,000	Kenbourne Invest 6.875% 26/11/2024	248,177	0.03	MXN 475,390	Mexican Bonos 8.5% 31/5/2029	2,707,419	0.29
EUR 100,000	Kleopatra Finco 4.25% 1/3/2026*	95,951	0.01	MXN 118,325	Mexican Bonos 8.5% 18/11/2038	650,597	0.07
USD 190,151	MC Brazil Downstream Trading 7.25% 30/6/2031	173,417	0.02	MXN 120,000	Mexican Bonos 10% 5/12/2024	699,096	0.07
USD 180,000	Millicom International Cellular 5.125% 15/1/2028	171,813	0.02	MXN 1,303,100	Mexico Cetes 0% 30/5/2024	742,949	0.08
EUR 115,000	Monitchem HoldCo 3 8.75% 1/5/2028	130,989	0.01	USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	165,903	0.02
EUR 100,000	Motion Finco 7.375% 15/6/2030	113,106	0.01	EUR 278,000	Mexico Government International Bond 4.49% 25/5/2032	304,085	0.03
				USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	188,195	0.02
						16,796,524	1.77
					<b>Netherlands</b>		
				EUR 220,000	ABB Finance 3.375% 15/1/2034*	233,778	0.03
				EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	208,469	0.02
				EUR 182,000	Aurorus 2023 5.177% 13/8/2049	198,737	0.02
				EUR 100,000	Aurorus 2023 7.077% 13/8/2049	109,067	0.01

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

# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	Boels Topholding 6.25% 15/2/2029	226,327	0.03	EUR 1,200,000	Siemens Financieringsmaatschappij 3.125% 22/5/2032*	1,275,634	0.13
EUR 1,088,000	BP Capital Markets 3.773% 12/5/2030*	1,196,621	0.13	EUR 300,000	Telefonica Europe 3.875% 22/6/2026*	318,468	0.03
EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027*	203,424	0.02	EUR 500,000	Telefonica Europe 6.135% 3/2/2030	550,991	0.06
EUR 100,000	Domi 2023-1 5.601% 15/2/2055	109,811	0.01	EUR 200,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	209,476	0.02
EUR 125,000	Dutch Property Finance 2020-2 5.275% 28/1/2058	135,940	0.02	EUR 300,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	308,426	0.03
USD 200,000	Embraer Netherlands Finance 7% 28/7/2030	209,311	0.02	EUR 100,000	Titan II 5.125% 15/7/2029	95,532	0.01
EUR 300,000	Global Switch Finance 1.375% 7/10/2030	297,179	0.03	EUR 300,000	United 4% 15/11/2027	311,138	0.03
EUR 184,000	Heimstaden Bostad Treasury 1.375% 3/3/2027*	170,261	0.02	EUR 300,000	United 8.134% 15/2/2031	326,292	0.04
EUR 920,000	IMCD 4.875% 18/9/2028	1,028,297	0.11	EUR 400,000	Volkswagen International Finance 3.875% 17/6/2029*	393,924	0.04
USD 200,000	ING Groep 6.5% 16/4/2025	196,844	0.02	EUR 336,000	VZ Secured Financing 3.5% 15/1/2032*	326,259	0.03
EUR 100,000	Jubilee Place 5.528% 17/1/2059	106,729	0.01	EUR 200,000	ZF Europe Finance 3% 23/10/2029*	199,031	0.02
EUR 100,000	Naturgy Finance 2.374% 23/11/2026	101,007	0.01	EUR 200,000	ZF Europe Finance 6.125% 13/3/2029	228,248	0.03
EUR 1,270,000	Netherlands Government Bond 0% 15/7/2030	1,166,013	0.12	EUR 200,000	Ziggo 2.875% 15/1/2030*	194,024	0.02
EUR 1,411,000	Netherlands Government Bond 0% 15/7/2031	1,261,407	0.13			22,996,668	2.42
EUR 913,000	Netherlands Government Bond 0% 15/1/2052	468,822	0.05	<b>New Zealand</b>			
EUR 350,000	Netherlands Government Bond 0.25% 15/7/2025	365,060	0.04	NZD 2,390,000	New Zealand Government Bond 0.5% 15/5/2026	1,331,067	0.14
EUR 680,000	Netherlands Government Bond 0.25% 15/7/2029	651,170	0.07	NZD 520,000	New Zealand Government Bond 2% 15/5/2032	260,640	0.03
EUR 1,509,000	Netherlands Government Bond 0.5% 15/7/2026	1,550,111	0.16	NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	608,165	0.06
EUR 990,000	Netherlands Government Bond 0.5% 15/7/2032	900,024	0.09			2,199,872	0.23
EUR 1,550,000	Netherlands Government Bond 0.5% 15/1/2040	1,186,000	0.12	<b>Norway</b>			
EUR 1,589,000	Netherlands Government Bond 0.75% 15/7/2028	1,590,228	0.17	EUR 906,000	Equinor 1.375% 22/5/2032	841,959	0.09
EUR 160,000	Netherlands Government Bond 2.5% 15/1/2033	171,320	0.02	NOK 4,400,000	Norway Government Bond 1.375% 19/8/2030	358,225	0.04
EUR 715,000	Netherlands Government Bond 2.75% 15/1/2047	768,728	0.08	NOK 7,000,000	Norway Government Bond 1.5% 19/2/2026	629,634	0.06
EUR 380,000	Netherlands Government Bond 3.25% 15/1/2044	437,464	0.05	EUR 250,000	Var Energi 7.862% 15/11/2083*	285,811	0.03
EUR 385,000	Netherlands Government Bond 4% 15/1/2037	470,114	0.05			2,115,629	0.22
EUR 520,000	Netherlands Government Bond 5.5% 15/1/2028	620,879	0.07	<b>Oman</b>			
EUR 183,000	OI European 6.25% 15/5/2028*	206,822	0.02	USD 200,000	Oman Government International Bond 6.5% 8/3/2047	197,509	0.02
EUR 100,000	Q-Park I 2% 1/3/2027	101,738	0.01	<b>Panama</b>			
EUR 144,000	Q-Park I 5.125% 1/3/2029	157,403	0.02	USD 532,000	Panama Government International Bond 3.16% 23/1/2030*	438,349	0.05
EUR 200,000	Repsol International Finance 4.247% 11/9/2028*	210,530	0.02	USD 400,000	Panama Government International Bond 6.4% 14/2/2035*	370,090	0.04
EUR 600,000	REWE International Finance 4.875% 13/9/2030*	677,337	0.07	USD 200,000	Panama Government International Bond 7.5% 1/3/2031	204,475	0.02
EUR 200,000	Sartorius Finance 4.5% 14/9/2032*	223,094	0.02			1,012,914	0.11
EUR 300,000	Sartorius Finance 4.875% 14/9/2035	343,159	0.04	<b>Peru</b>			
				PEN 4,179,000	Peruvian Government International Bond 6.95% 12/8/2031	1,135,353	0.12

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Poland</b>				SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	197,402	0.02
PLN 3,460,000	Republic of Poland Government Bond 1.75% 25/4/2032*	672,791	0.07	SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	121,503	0.01
PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024*	847,751	0.09	SGD 840,000	Singapore Government Bond 2.75% 1/3/2046	596,859	0.06
PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027*	1,380,115	0.15	SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	837,787	0.09
PLN 9,541,000	Republic of Poland Government Bond 2.75% 25/10/2029*	2,128,677	0.22	SGD 200,000	Singapore Government Bond 3% 1/8/2072	149,654	0.02
PLN 600,000	Republic of Poland Government Bond 6% 25/10/2033	158,376	0.02			3,276,547	0.34
PLN 5,280,000	Republic of Poland Government Bond 7.5% 25/7/2028	1,450,818	0.15	<b>South Africa</b>			
USD 13,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	12,730	0.00	ZAR 27,047,100	Republic of South Africa Government Bond 7% 28/2/2031*	1,163,493	0.12
USD 42,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	41,937	0.00	ZAR 11,860,090	Republic of South Africa Government Bond 8% 31/1/2030*	560,979	0.06
		6,693,195	0.70	ZAR 1,417,046	Republic of South Africa Government Bond 8.75% 31/1/2044	53,779	0.01
<b>Portugal</b>				ZAR 3,895,490	Republic of South Africa Government Bond 9% 31/1/2040*	155,783	0.02
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	208,360	0.02	ZAR 17,778,457	Republic of South Africa Government Bond 10.5% 21/12/2026*	962,367	0.10
EUR 200,000	EDP - Energias de Portugal 5.943% 23/4/2083*	224,906	0.03	USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	135,750	0.01
EUR 100,000	Vasco Finance 6.851% 27/10/2040	109,389	0.01			3,032,151	0.32
		542,655	0.06	<b>South Korea</b>			
<b>Romania</b>				KRW 16,885,270,000	Korea Treasury Bond 3.625% 10/9/2025	12,709,167	1.34
EUR 200,000	RCS & RDS 3.25% 5/2/2028*	200,411	0.02	<b>Spain</b>			
EUR 28,000	Romanian Government International Bond 2.124% 16/7/2031	24,513	0.01	EUR 50,911	Autonomia Spain 2021 FT 5.414% 31/1/2039	54,272	0.00
EUR 159,000	Romanian Government International Bond 2.125% 7/3/2028*	157,519	0.02	EUR 50,911	Autonomia Spain 2021 FT 6.514% 31/1/2039	54,403	0.01
EUR 23,000	Romanian Government International Bond 2.5% 8/2/2030*	21,816	0.00	EUR 50,911	Autonomia Spain 2021 FT 7.764% 31/1/2039	54,352	0.01
EUR 22,000	Romanian Government International Bond 2.875% 11/3/2029	21,798	0.00	EUR 76,438	Autonomia Spain 2022 FT 10.864% 29/1/2040	86,545	0.01
USD 10,000	Romanian Government International Bond 5.25% 25/11/2027	9,807	0.00	EUR 100,000	Autonomia Spain 2023 FT 5.864% 30/9/2041	108,755	0.01
		435,864	0.05	EUR 100,000	Autonomia Spain 2023 FT 6.764% 30/9/2041	108,629	0.01
<b>Saint Lucia</b>				EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026*	215,760	0.02
USD 67,701	Digicel Midco / Difi US II 10.5% 25/11/2028	53,145	0.01	EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	99,342	0.01
<b>Saudi Arabia</b>				EUR 300,000	Banco de Sabadell 2.5% 15/4/2031	310,052	0.03
USD 200,000	Saudi Government International Bond 4.5% 17/4/2030	194,405	0.02	EUR 400,000	Banco de Sabadell 4% 15/1/2030	433,001	0.05
USD 273,000	Saudi Government International Bond 4.75% 16/1/2030	267,828	0.03	EUR 800,000	Banco Santander 3.5% 9/1/2030	850,427	0.09
		462,233	0.05	EUR 400,000	CaixaBank 5.875% 9/10/2027*	423,144	0.05
<b>Singapore</b>				EUR 800,000	Cellnex Finance 2% 15/9/2032*	736,874	0.08
SGD 1,890,000	Singapore Government Bond 2.125% 1/6/2026	1,373,342	0.14				

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



# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 400,000	Cellnex Telecom 1.75% 23/10/2030	378,768	0.04		<b>Switzerland</b>		
EUR 700,000	EDP Servicios Financieros Espana 4.375% 4/4/2032	792,265	0.08	USD 2,724,000	UBS 3.091% 14/5/2032	2,295,514	0.24
EUR 100,000	Food Service Project 5.5% 21/1/2027	108,491	0.01	USD 200,000	UBS 7% 19/2/2025	200,040	0.02
EUR 30,888	FT Santander Consumer Spain Auto 2020-1 5.888% 21/3/2033	33,469	0.00			2,495,554	0.26
EUR 100,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	107,408	0.01		<b>Thailand</b>		
EUR 2,470,000	Spain Government Bond 0% 31/1/2025	2,595,171	0.27	USD 200,000	Bangkok Bank 5% 23/9/2025	194,493	0.02
EUR 4,020,000	Spain Government Bond 0% 31/1/2026	4,112,079	0.43	USD 200,000	Bangkok Bank 5.5% 21/9/2033*	199,850	0.02
EUR 16,194,000	Spain Government Bond 0% 31/1/2027	16,101,229	1.69			394,343	0.04
EUR 2,785,000	Spain Government Bond 0.25% 30/7/2024	2,977,253	0.31		<b>Ukraine</b>		
EUR 131,000	Spain Government Bond 0.7% 30/4/2032	117,748	0.01	EUR 200,000	Ukraine Government International Bond 4.375% 27/1/2032	52,646	0.01
EUR 1,941,000	Spain Government Bond 0.8% 30/7/2029	1,876,645	0.20	USD 418,000	Ukraine Government International Bond 7.253% 15/3/2035	109,986	0.01
EUR 3,520,000	Spain Government Bond 0.85% 30/7/2037	2,732,991	0.29	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2028	28,777	0.00
EUR 1,070,000	Spain Government Bond 1% 31/10/2050	625,118	0.07	USD 211,000	Ukraine Government International Bond 7.75% 1/9/2029	60,925	0.01
EUR 2,230,000	Spain Government Bond 1.2% 31/10/2040	1,678,209	0.18	USD 182,000	Ukraine Government International Bond 7.75% 1/8/2041	84,357	0.01
EUR 420,000	Spain Government Bond 1.45% 31/10/2071	222,727	0.02			336,691	0.04
EUR 1,299,000	Spain Government Bond 1.9% 31/10/2052	938,573	0.10		<b>United Kingdom</b>		
EUR 7,890,000	Spain Government Bond 2.55% 31/10/2032	8,152,707	0.86	GBP 100,000	Atlas Funding 2023-1 7.948% 20/1/2061	128,094	0.01
EUR 370,000	Spain Government Bond 2.7% 31/10/2048*	332,005	0.04	USD 155,520	Avianca Midco 2.9% 1/12/2028	145,042	0.02
EUR 324,000	Spain Government Bond 3.45% 30/7/2066	315,707	0.03	USD 458,000	Barclays 4.375% 12/1/2026	449,061	0.05
EUR 1,720,000	Spain Government Bond 3.55% 31/10/2033	1,908,240	0.20	EUR 1,281,000	Barclays 4.918% 8/8/2030*	1,432,051	0.15
EUR 64,000	Spain Government Bond 4.9% 30/7/2040	79,987	0.01	GBP 200,000	Barclays 7.125% 15/6/2025	247,866	0.03
EUR 975,000	Spain Government Bond 5.15% 31/10/2044	1,268,869	0.13	USD 200,000	Barclays 9.625% 15/12/2029	207,554	0.02
		50,991,215	5.36	GBP 100,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	118,255	0.01
	<b>Sweden</b>			GBP 300,000	Bellis Acquisition 3.25% 16/2/2026*	360,461	0.04
EUR 100,000	Fastighets Balder 1.125% 29/1/2027*	96,133	0.01	EUR 565,000	BG Energy Capital 2.25% 21/11/2029	573,132	0.06
SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	17,957	0.00	EUR 300,000	BP Capital Markets 3.25% 22/3/2026	314,725	0.03
SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	391,128	0.04	EUR 290,000	British Telecommunications 4.25% 6/1/2033	321,428	0.03
SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	739,221	0.08	GBP 330,000	British Telecommunications 8.375% 20/12/2083*	440,804	0.05
SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	160,151	0.02	GBP 115,000	Canada Square Funding 6.6.671% 17/1/2059	143,821	0.02
EUR 300,000	Verisure 3.875% 15/7/2026*	321,003	0.03	GBP 130,000	Canada Square Funding 6.7.071% 17/1/2059	160,081	0.02
		1,725,593	0.18	EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050	200,758	0.02
				GBP 115,000	CMF 2020-1 6.199% 16/1/2057	145,901	0.02
				GBP 100,000	CMF 2020-1 6.449% 16/1/2057	126,860	0.01
				GBP 200,000	Dowson 2021-2 6.798% 20/10/2028	253,972	0.03
				EUR 100,000	EC Finance 3% 15/10/2026	105,321	0.01
				GBP 232,000	Finsbury Square 6.471% 16/12/2067	290,340	0.03

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Funding VI 8.298% 15/7/2026	127,610	0.01	EUR 22,377	Paragon Mortgages No 12 4.381% 15/11/2038	23,183	0.00
GBP 100,000	Gemgarto 2023-1 7.188% 16/12/2073	128,703	0.01	GBP 237,616	Parkmore Point RMBS 2022-1 6.721% 25/7/2045	302,330	0.03
GBP 100,000	Gemgarto 2023-1 7.688% 16/12/2073	126,509	0.01	GBP 300,000	Pinewood Finance 3.25% 30/9/2025	373,126	0.04
GBP 100,000	Gemgarto 2023-1 9.688% 16/12/2073	128,708	0.01	GBP 128,000	Pinnacle Bidco 10% 11/10/2028*	170,930	0.02
GBP 81,562	Greene King Finance 4.064% 15/3/2035	93,422	0.01	GBP 136,000	Polaris 2022-1 7.199% 23/10/2059	169,154	0.02
GBP 181,000	Harben Finance 6.371% 28/9/2055	225,606	0.02	GBP 298,000	Polaris 2022-1 8.599% 23/10/2059	373,872	0.04
GBP 179,000	Harben Finance 6.721% 28/9/2055	220,283	0.02	GBP 100,000	Polaris 2023-1 9.549% 23/2/2061	130,837	0.02
GBP 100,000	Heathrow Finance 4.125% 1/9/2029	119,504	0.01	GBP 100,000	Polaris 2023-2 8.398% 27/9/2059	130,998	0.02
GBP 200,000	Heathrow Finance 5.75% 3/3/2025*	253,261	0.03	GBP 300,000	Premier Foods Finance 3.5% 15/10/2026	363,088	0.04
GBP 148,670	Hops Hill No 3 7.698% 21/12/2055	191,677	0.02	GBP 100,000	Residential Mortgage 32 7.421% 20/6/2070	127,043	0.01
GBP 100,000	Hops Hill No2 7.448% 27/11/2054	129,136	0.01	GBP 150,000	Sage AR Funding No 1 7.37% 17/11/2030	184,307	0.02
GBP 100,000	Hops Hill No2 8.048% 27/11/2054	129,420	0.01	EUR 605,000	Standard Chartered 0.85% 27/1/2028*	599,949	0.06
EUR 981,000	HSBC 3.019% 15/6/2027	1,042,613	0.11	EUR 587,000	Standard Chartered 1.625% 3/10/2027	599,800	0.06
EUR 1,300,000	HSBC 4.856% 23/5/2033	1,478,628	0.16	EUR 100,000	Synthomer 3.875% 1/7/2025	107,120	0.01
GBP 425,000	HSBC 6.8% 14/9/2031	569,704	0.06	GBP 300,000	Thames Water Utilities Finance 4% 19/6/2025*	366,559	0.04
EUR 200,000	INEOS Finance 6.375% 15/4/2029	217,714	0.02	GBP 124,000	Tower Bridge Funding 2021-1 7.071% 21/7/2064	157,357	0.02
EUR 200,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	227,715	0.03	GBP 106,000	Tower Bridge Funding 2021-1 7.371% 21/7/2064	134,454	0.02
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.47% 12/6/2057	177,859	0.02	GBP 99,999	Tower Bridge Funding 2021-2 7.021% 20/11/2063	125,226	0.01
EUR 200,000	Lloyds Banking 4.947% 27/6/2025*	211,290	0.02	GBP 100,000	Tower Bridge Funding 2022-1 6.471% 20/12/2063	125,675	0.01
GBP 100,000	London Cards NO 1 8.948% 15/5/2033	130,455	0.01	GBP 115,000	Twin Bridges 2020-1 7.47% 12/12/2054	146,146	0.02
GBP 266,000	Market Bidco Finco 5.5% 4/11/2027	307,259	0.03	GBP 125,000	Twin Bridges 2020-1 8.22% 12/12/2054	158,836	0.02
GBP 300,000	Mobico 4.25% 26/11/2025*	348,050	0.03	GBP 138,000	Twin Bridges 2021-1 6.82% 12/3/2055	174,821	0.02
EUR 703,000	Mobico 4.875% 26/9/2031	752,870	0.08	GBP 100,000	Twin Bridges 2021-1 7.32% 12/3/2055	125,507	0.01
GBP 100,000	Mortimer BTL 2021-1 6.671% 23/6/2053	125,408	0.01	GBP 100,000	Twin Bridges 2022-1 6.92% 1/12/2055	123,189	0.01
GBP 100,000	Mortimer Btl 2023-1 9.239% 22/12/2056	129,193	0.01	GBP 100,000	Twin Bridges 2022-2 7.22% 12/6/2055	128,307	0.01
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027*	234,952	0.02	GBP 100,000	Twin Bridges 2023-1 7.72% 14/6/2055	129,033	0.01
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 10.198% 15/7/2030	131,089	0.02	GBP 100,000	Twin Bridges 2023-1 8.72% 14/6/2055	129,008	0.01
GBP 106,000	Newday Funding Master Issuer - Series 2023-1 7.898% 15/11/2031	136,984	0.02	GBP 100,000	Twin Bridges 2023-2 9.303% 15/5/2056	130,740	0.02
GBP 100,000	Newday Funding Master Issuer - Series 2023-1 8.898% 15/11/2031	130,163	0.01	GBP 208,024	Unique Pub Finance 5.659% 30/6/2027	261,644	0.03
GBP 271,000	Newday Partnership Master Issuer 8.098% 15/7/2031	351,728	0.04	GBP 1,904,000	United Kingdom Gilt 0.125% 30/1/2026*	2,230,059	0.23
GBP 281,000	Oat Hill NO 3 6.898% 29/5/2046	359,022	0.04	GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031	279,631	0.03
GBP 145,000	Oat Hill NO 3 7.698% 29/5/2046	185,507	0.02				

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

# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030	5,012	0.00		<b>United States</b>		
GBP 1,185,000	United Kingdom Gilt 0.5% 22/10/2061	445,754	0.05	USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	305,918	0.03
GBP 5,800,000	United Kingdom Gilt 0.875% 31/7/2033	5,512,464	0.58	USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	473,639	0.05
GBP 190,000	United Kingdom Gilt 1% 22/4/2024*	239,440	0.03	USD 230,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	188,021	0.02
GBP 2,126,000	United Kingdom Gilt 1% 31/1/2032	2,143,606	0.23	USD 415,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	364,360	0.04
GBP 6,830,000	United Kingdom Gilt 1.125% 22/10/2073*	3,156,335	0.33	USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 7.158% 15/9/2034	339,109	0.04
GBP 2,750,000	United Kingdom Gilt 1.25% 22/7/2027*	3,170,823	0.33	USD 2,263,040	Adjustable Rate Mortgage Trust 2006-3 5.795% 25/8/2036	893,129	0.09
GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,541,993	0.27	USD 756,385	Alternative Loan Trust 2005-76 5.955% 25/1/2046	652,487	0.07
GBP 1,210,000	United Kingdom Gilt 1.25% 31/7/2051	746,239	0.08	EUR 532,000	American Tower 0.4% 15/2/2027	521,810	0.06
GBP 2,010,000	United Kingdom Gilt 1.5% 31/7/2053	1,295,607	0.14	EUR 300,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	283,607	0.03
GBP 1,620,000	United Kingdom Gilt 1.625% 22/10/2054	1,070,867	0.11	USD 730,000	AREIT 2022-CRE7 7.562% 17/6/2039	726,932	0.08
GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	130,127	0.01	EUR 200,000	Avantor Funding 2.625% 1/11/2025*	212,149	0.02
GBP 865,000	United Kingdom Gilt 1.75% 22/1/2049	641,107	0.07	USD 395,000	Azul Secured Finance 11.93% 28/8/2028	402,523	0.04
GBP 960,000	United Kingdom Gilt 2% 7/9/2025*	1,171,705	0.12	USD 140,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	129,887	0.01
GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	709,425	0.08	USD 450,613	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	446,294	0.05
GBP 1,336,500	United Kingdom Gilt 3.5% 22/1/2045	1,450,239	0.15	EUR 200,000	Banff Merger Sub 8.375% 1/9/2026	217,663	0.02
GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	20,788	0.00	USD 325,000	Bank of America 5.468% 23/1/2035	324,370	0.03
GBP 430,000	United Kingdom Gilt 4% 22/10/2063	494,374	0.05	USD 2,378,000	Bank of America 6.204% 10/11/2028	2,454,268	0.26
GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	357,015	0.04	USD 588,490	Bayview Commercial Asset Trust 2006-1 5.84% 25/4/2036	540,000	0.06
GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	43,266	0.00	USD 800,000	BBCMS 2018-TALL Mortgage Trust 6.486% 15/3/2037	737,646	0.08
GBP 3,210,000	United Kingdom Gilt 4.5% 7/6/2028	4,122,158	0.43	USD 409,996	BDS 2022-FL12 7.452% 19/8/2038	407,385	0.04
GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	84,726	0.01	USD 1,336,887	Bear Stearns Asset Backed I Trust 2006-IM1 6.075% 25/4/2036	1,209,835	0.13
GBP 570,000	United Kingdom Gilt 4.75% 22/10/2043	740,810	0.08	EUR 200,000	Belden 3.875% 15/3/2028	211,535	0.02
USD 220,080	Vedanta Resources Finance II 13.875% 9/12/2028	203,431	0.02	USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	227,895	0.02
GBP 347,000	Virgin Media Secured Finance 4.125% 15/8/2030	365,434	0.04	EUR 220,000	Booking 4% 1/3/2044	236,364	0.02
GBP 300,000	Virgin Media Secured Finance 5.25% 15/5/2029	349,537	0.04	USD 65,000	Bristol-Myers Squibb 5.1% 22/2/2031	65,244	0.01
GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	104,990	0.01	USD 350,000	BXP Trust 2017-GM 3.425% 13/6/2039	315,334	0.03
EUR 758,000	Vodafone 3% 27/8/2080*	732,687	0.08	USD 320,000	BXP Trust 2017-GM 3.425% 13/6/2039	290,731	0.03
GBP 100,000	Vodafone 8% 30/8/2086	134,415	0.01	EUR 200,000	Carrier Global 4.5% 29/11/2032	227,482	0.02
		56,053,872	5.89				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[610] BlackRock Global Funds (BGF)**

# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 400,000	Catalent Pharma Solutions 2.375% 1/3/2028	418,435	0.05	EUR 1,800,000	JPMorgan Chase 4.457% 13/11/2031	2,026,864	0.21
USD 463,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	449,595	0.05	USD 9,000	JPMorgan Chase 5.012% 23/1/2030	8,919	0.00
EUR 100,000	Chemours 4% 15/5/2026	99,850	0.01	USD 23,000	JPMorgan Chase 5.299% 24/7/2029	23,108	0.00
USD 630,000	Cisco Systems 4.95% 26/2/2031	631,853	0.07	USD 395,000	JPMorgan Chase 5.336% 23/1/2035	393,837	0.04
USD 219,733	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	122,179	0.01	USD 1,246,000	JPMorgan Chase 6.07% 22/10/2027	1,270,934	0.13
USD 273,717	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	243,412	0.03	EUR 170,000	Kronos International 9.5% 15/3/2029	195,523	0.02
EUR 100,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	108,158	0.01	EUR 300,000	Liberty Mutual 3.625% 23/5/2059	324,616	0.04
USD 440,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	411,363	0.04	USD 177,799	Mastr Asset Backed Trust 2005-WF1 7.16% 25/6/2035	180,501	0.02
USD 1,131,519	COMM 2015-CCRE27 Mortgage Trust 4.337% 10/10/2048	1,078,315	0.11	EUR 501,000	McDonald's 4.125% 28/11/2035*	551,626	0.06
USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.555% 15/11/2048	179,482	0.02	USD 547,000	MF1 2022-FL10 7.951% 17/9/2037	550,712	0.06
USD 995,492	CWABS Asset-Backed Certificates Trust 2005-17 5.711% 25/5/2036	943,254	0.10	EUR 321,000	Moody's 0.95% 25/2/2030	299,069	0.03
USD 1,527,294	CWABS Asset-Backed Certificates Trust 2006-12 3.982% 25/1/2037	1,475,593	0.16	EUR 1,400,000	Moody's 1.75% 9/3/2027	1,451,836	0.15
USD 225,008	CWABS Asset-Backed Certificates Trust 2006-25 5.575% 25/6/2037	207,243	0.02	USD 2,187,000	Morgan Stanley 5.424% 21/7/2034	2,177,613	0.23
USD 682,011	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.815% 25/8/2047	541,679	0.06	USD 3,493,000	Morgan Stanley 5.466% 18/1/2035	3,494,637	0.37
EUR 142,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	162,259	0.02	USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.517% 15/10/2048	287,733	0.03
USD 625,000	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	627,973	0.07	USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	833,800	0.09
GBP 571,000	Goldman Sachs 3.625% 29/10/2029	670,401	0.07	USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	158,232	0.02
USD 91,126	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	72,916	0.01	USD 367,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	324,761	0.03
USD 1,084,192	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,022,352	0.11	USD 333,637	Morgan Stanley Mortgage Loan Trust 2004-11AR 5.755% 25/1/2035	307,866	0.03
USD 100,000	Gran Tierra Energy 9.5% 15/10/2029	92,897	0.01	USD 155,786	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	147,131	0.02
USD 1,068,277	GSAMP Trust 2006-FM3 5.575% 25/11/2036	507,707	0.05	USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	616,414	0.07
USD 332,871	GSMPS Mortgage Loan Trust 2005-RP1 3.986% 25/1/2035	283,344	0.03	EUR 627,000	National Grid North America 4.668% 12/9/2033	712,201	0.08
USD 229,921	GSMPS Mortgage Loan Trust 2005-RP3 3.986% 25/9/2035	191,276	0.02	USD 103,217	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	97,285	0.01
USD 460,000	HMH Trust 2017-NSS 3.062% 5/7/2031	402,754	0.04	USD 217,165	New Century Home Equity Loan Trust Series 2005-B 6.155% 25/10/2035	208,766	0.02
USD 140,000	Intel 5.15% 21/2/2034	139,052	0.02	USD 548,206	Newcastle Mortgage Trust 2007-1 5.665% 25/4/2037	535,438	0.06
USD 3,431,336	IXIS Real Estate Capital Trust 2006-HE2 5.955% 25/8/2036	973,477	0.10	USD 781,000	Norfolk Southern 3.15% 1/6/2027	739,421	0.08
USD 245,000	JPMBB Commercial Mortgage Trust 2016-C1 4.202% 17/3/2049	209,281	0.02	EUR 252,000	Olympus Water US 9.625% 15/11/2028*	294,588	0.03
				USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	85,565	0.01
				USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	83,837	0.01
				EUR 100,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	100,806	0.01

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





# Global Government Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Other Transferable Securities</b>				<b>Luxembourg</b>			
		USD 110,393			Gol Finance 0% 2/5/2025**	110,393	0.01
<b>BONDS</b>				<b>United States</b>			
	<b>Bermuda</b>			USD 1,210,000	MF1 2024-FL14 7.055% 19/3/2039**	1,206,975	0.13
USD 598,000	Trinitas CLO XXIV 7.128% 25/4/2037**	598,000	0.06	<b>Total Bonds</b>		2,819,368	0.30
	<b>Jersey</b>			<b>Total Other Transferable Securities</b>		2,819,368	0.30
USD 450,000	Bain Capital CLO 2024-1 0% 16/4/2037**	450,000	0.05	<b>Total Portfolio</b>		907,735,143	95.41
USD 454,000	CarVal CLO IX-C 0% 20/4/2037**	454,000	0.05	<b>Other Net Assets</b>		43,684,568	4.59
		904,000	0.10	<b>Total Net Assets (USD)</b>		951,419,711	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	721,618	NZD	670,000	State Street	20/3/2024	(3,266)
AUD	417,392	USD	630,000	ANZ	20/3/2024	(6,007)
AUD	323,759	USD	492,000	BNY Mellon	14/3/2024	(2,550)
AUD	139,735	NZD	130,000	UBS	20/3/2024	(463)
AUD	79,454	EUR	130,000	UBS	20/3/2024	(1,370)
AUD	887,185	NZD	830,000	JP Morgan	20/3/2024	83
AUD	96,730	NZD	90,000	Royal Bank of Canada	20/3/2024	(314)
AUD	182,409	NZD	170,000	Morgan Stanley	20/3/2024	(408)
AUD	182,686	NZD	170,000	Standard Chartered Bank	20/3/2024	(578)
AUD	843,188	NZD	790,000	Barclays	20/3/2024	837
AUD	182,762	USD	280,000	Morgan Stanley	22/3/2024	88
AUD	177,104	USD	270,000	Bank of America	20/3/2024	(796)
BRL	10,559,864	USD	52,618,745	Toronto-Dominion	20/3/2024	2,800
BRL	5,873,500	USD	28,880,000	BNY Mellon	20/3/2024	(76,141)
BRL	330,000	USD	1,624,986	Morgan Stanley	4/3/2024	(3,239)
BRL	240,000	USD	1,193,582	Barclays	4/3/2024	12
BRL	101,040	USD	501,000	Citigroup	14/3/2024	(404)
BRL	140,000	USD	694,581	JP Morgan	4/3/2024	(330)
BRL	560,000	USD	2,792,423	Deutsche Bank	2/4/2024	(235)
BRL	60,545	USD	300,000	Citigroup	20/3/2024	(323)
CAD	411,958	USD	550,000	Bank of America	20/3/2024	(5,852)
CHF	256,157	EUR	240,000	UBS	20/3/2024	(4,522)
CLP	258,641	USD	228,820,062	Goldman Sachs	14/3/2024	(22,602)
CLP	206,080	USD	189,114,000	Citigroup	14/3/2024	(10,998)
CLP	90,000	USD	88,846,200	Bank of America	22/3/2024	1,608
COP	719,755	USD	3,159,004,000	BNP Paribas	17/5/2024	73,556
COP	277,882	USD	1,183,568,120	Barclays	15/8/2024	15,041
COP	703,837	USD	3,043,460,880	BNP Paribas	15/8/2024	49,393
COP	1,531,977	USD	6,227,641,707	Citigroup	14/3/2024	48,564
COP	1,563,204	USD	6,273,780,000	Citigroup	20/3/2024	27,351
COP	969,745	USD	4,034,000,000	BNP Paribas	23/10/2024	19,076
COP	783,419	USD	3,098,931,288	BNY Mellon	20/3/2024	2,235
COP	171,234	USD	676,210,294	BNY Mellon	14/3/2024	385
COP	90,000	USD	354,307,500	Citigroup	22/3/2024	(207)
COP	476,011	USD	1,974,493,000	HSBC Bank	24/2/2025	58
COP	240,000	USD	949,159,200	Barclays	22/3/2024	549
COP	59,584	USD	235,000,000	Goldman Sachs	20/3/2024	(6)
CZK	182,805	USD	4,282,827	BNP Paribas	4/3/2024	707
CZK	653,427	USD	14,807,258	Deutsche Bank	20/3/2024	(19,093)
CZK	54,346	EUR	1,350,000	Bank of America	20/3/2024	(1,167)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CZK	108,560	EUR	2,730,000	BNP Paribas	20/3/2024	(907)
CZK	53,911	EUR	1,350,000	HSBC Bank	20/3/2024	(695)
CZK	54,364	EUR	1,380,000	UBS	20/3/2024	98
CZK	53,976	EUR	1,370,000	JP Morgan	20/3/2024	92
EUR	3,302,502	USD	3,050,000	Barclays	20/3/2024	8,713
EUR	1,362,308	GBP	1,580,000	BNP Paribas	20/3/2024	(11,244)
EUR	5,118,945	USD	4,700,000	Société Générale	20/3/2024	(16,417)
EUR	791,990	USD	730,000	State Street	20/3/2024	530
EUR	684,490,000	JPY	4,322,218	UBS	21/3/2024	100,310
EUR	146,000,000	JPY	954,323	Deutsche Bank	21/3/2024	56,577
EUR	368,510,000	JPY	2,373,271	Bank of America	21/3/2024	104,282
EUR	1,174,064	NOK	103,000	Barclays	14/3/2024	792
EUR	98,672	USD	90,000	Deutsche Bank	20/3/2024	(964)
EUR	162,346	GBP	187,000	BNP Paribas	14/3/2024	(2,781)
EUR	5,024,786	USD	4,640,000	JP Morgan	20/3/2024	12,601
EUR	130,000	AUD	80,144	Barclays	20/3/2024	2,118
EUR	77,000,000	HUF	198,747	JP Morgan	20/3/2024	3,509
EUR	1,900,000	THB	50,190	Barclays	20/3/2024	1,442
EUR	11,948,192	USD	10,994,000	Morgan Stanley	20/3/2024	(12,621)
EUR	97,858	USD	89,098	BNY Mellon	14/3/2024	(1,153)
EUR	240,000	CHF	259,373	HSBC Bank	20/3/2024	8,014
EUR	1,350,000	CZK	54,645	Deutsche Bank	20/3/2024	1,492
EUR	1,350,000	CZK	54,541	HSBC Bank	20/3/2024	1,379
EUR	106,500,000	HUF	275,641	Morgan Stanley	20/3/2024	5,669
EUR	104,500,000	HUF	269,537	Deutsche Bank	20/3/2024	4,556
EUR	250,000	PLN	56,665	HSBC Bank	20/3/2024	(1,303)
EUR	730,000	PLN	166,998	Deutsche Bank	20/3/2024	(2,138)
EUR	16,900,000	THB	436,125	JP Morgan	20/3/2024	1,639
EUR	112,336	USD	103,206	Nomura	22/4/2024	(133)
EUR	192,982	USD	176,462	JP Morgan	22/4/2024	(1,138)
EUR	21,000,000	HUF	53,612	Nomura	20/3/2024	315
EUR	2,320,591	USD	2,140,000	HSBC Bank	20/3/2024	2,688
EUR	3,100,000	THB	80,872	HSBC Bank	20/3/2024	1,248
EUR	3,100,000	THB	81,160	UBS	20/3/2024	1,561
EUR	480,000	PLN	110,440	Barclays	20/3/2024	(718)
EUR	305,000	AUD	185,203	Citigroup	5/3/2024	1,875
EUR	104,000,000	HUF	267,785	Goldman Sachs	20/3/2024	4,032
EUR	1,979,705	USD	1,824,803	Barclays	5/3/2024	156
EUR	2,741,168	USD	2,520,000	Deutsche Bank	5/3/2024	(7,037)
EUR	1,350,000	CZK	54,044	Goldman Sachs	20/3/2024	840
EUR	35,860,372	HUF	93,000	UBS	14/3/2024	2,034
EUR	720,000	PLN	165,946	Morgan Stanley	20/3/2024	(766)
EUR	511,587	USD	470,000	ANZ	5/3/2024	(1,650)
EUR	5,261,783	USD	4,870,000	Nomura	5/3/2024	22,034
EUR	7,072,659	USD	6,570,000	BNP Paribas	5/3/2024	55,611
EUR	6,867,793	USD	6,380,000	Morgan Stanley	5/3/2024	54,332
EUR	199,628	USD	185,000	Citigroup	14/3/2024	1,167
EUR	214,500,000	JPY	1,349,094	Goldman Sachs	21/3/2024	25,606
EUR	167,000,000	JPY	1,041,257	HSBC Bank	21/3/2024	10,071
EUR	150,961	USD	140,000	Royal Bank of Canada	20/3/2024	1,029
EUR	5,248,359	USD	4,870,000	BNP Paribas	20/3/2024	38,728
EUR	323,486	USD	300,000	BNP Paribas	22/3/2024	2,234
EUR	480,000	PLN	111,095	UBS	20/3/2024	(7)
EUR	470,000	PLN	109,281	Nomura	20/3/2024	537
GBP	1,580,000	EUR	1,364,324	Citigroup	20/3/2024	13,799
GBP	583,309	USD	460,000	Morgan Stanley	20/3/2024	(315)
GBP	837,778	USD	660,000	UBS	5/3/2024	(1,388)
GBP	507,380	EUR	434,024	Morgan Stanley	5/3/2024	(474)
GBP	1,808,836	USD	1,420,000	Deutsche Bank	5/3/2024	(9,330)
GBP	238,927	USD	190,000	Morgan Stanley	5/3/2024	1,852
GBP	2,287,885	USD	1,810,000	BNP Paribas	20/3/2024	6,073

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HUF	220,486	USD	78,548,000	Citigroup	14/3/2024	(3,843)
HUF	77,686	EUR	30,000,000	Nomura	20/3/2024	(1,641)
HUF	598,111	USD	214,164,744	Toronto-Dominion	14/3/2024	(7,425)
HUF	401,303	EUR	156,000,000	JP Morgan	20/3/2024	(5,641)
HUF	43,703	EUR	17,000,000	Société Générale	20/3/2024	(583)
HUF	325,552	EUR	126,000,000	BNP Paribas	20/3/2024	(6,100)
HUF	54,611	EUR	21,000,000	Goldman Sachs	20/3/2024	(1,399)
HUF	160,071	EUR	62,500,000	Citigroup	20/3/2024	(1,492)
HUF	108,768	EUR	42,500,000	Morgan Stanley	20/3/2024	(926)
HUF	94,000	EUR	36,619,580	UBS	14/3/2024	(1,025)
HUF	55,591	EUR	21,500,000	Barclays	20/3/2024	(1,085)
HUF	106,095	EUR	41,500,000	Deutsche Bank	20/3/2024	(782)
HUF	320,000	USD	116,052,710	Nomura	22/3/2024	(145)
IDR	945,795	USD	14,750,330,000	Standard Chartered Bank	20/3/2024	(7,735)
IDR	1,886,765	USD	29,410,319,488	Deutsche Bank	20/3/2024	(16,390)
IDR	112,343	USD	1,735,145,000	Citigroup	14/3/2024	(1,971)
IDR	1,154,659	USD	17,944,540,000	State Street	20/3/2024	(13,461)
IDR	360,000	USD	5,632,920,000	Citigroup	22/3/2024	(1,794)
IDR	160,000	USD	2,506,544,000	Barclays	22/3/2024	(605)
INR	383,208	USD	32,041,922	JP Morgan	14/3/2024	3,076
INR	164,740	USD	13,780,000	HSBC Bank	20/3/2024	1,346
INR	290,000	USD	24,101,175	Citigroup	22/3/2024	461
INR	59,071	USD	4,900,000	BNP Paribas	20/3/2024	(13)
JPY	3,169,730	USD	451,297,773	Barclays	21/3/2024	(141,953)
JPY	6,247,647	EUR	976,500,000	Barclays	21/3/2024	(231,617)
JPY	950,000	EUR	147,211,135	Deutsche Bank	21/3/2024	(43,758)
JPY	6,630,000	USD	947,174,198	State Street	21/3/2024	(275,364)
JPY	851,379	USD	122,000,000	Société Générale	21/3/2024	(32,875)
JPY	2,070,000	USD	296,558,757	RBS	21/3/2024	(80,374)
JPY	870,631	USD	125,000,000	HSBC Bank	21/3/2024	(32,000)
JPY	1,769,747	USD	247,000,000	Deutsche Bank	21/3/2024	(112,612)
JPY	1,062,076	EUR	164,595,000	Goldman Sachs	21/3/2024	(48,808)
JPY	1,786,934	USD	255,000,000	Goldman Sachs	21/3/2024	(76,127)
JPY	728,457	USD	106,990,000	BNY Mellon	5/3/2024	(12,520)
JPY	2,165,823	EUR	344,000,000	UBS	21/3/2024	(43,498)
JPY	1,231,152	USD	179,060,000	Deutsche Bank	5/3/2024	(32,950)
JPY	892,200	USD	130,050,000	Morgan Stanley	5/3/2024	(21,955)
JPY	2,773,924	USD	408,000,000	Morgan Stanley	21/3/2024	(36,633)
JPY	230,000	USD	34,408,105	Morgan Stanley	22/3/2024	883
JPY	104,000	USD	15,572,700	UBS	22/3/2024	495
JPY	586,491	EUR	95,405,000	Bank of America	21/3/2024	3,330
KRW	436,239	USD	560,000,000	Citibank	20/6/2024	(13,947)
KRW	655,418	USD	856,447,000	Citigroup	14/3/2024	(12,263)
KRW	280,000	USD	372,498,000	JP Morgan	22/3/2024	(275)
MXN	260,845	USD	4,600,000	Morgan Stanley	20/3/2024	8,067
MXN	301,239	USD	5,324,277	Barclays	14/3/2024	10,320
MXN	5,405,213	USD	95,200,000	Barclays	20/3/2024	160,081
MXN	4,161,098	USD	73,267,781	Citigroup	20/3/2024	122,062
MXN	204,702	USD	3,509,000	Goldman Sachs	14/3/2024	634
MXN	560,000	USD	9,589,898	Goldman Sachs	22/3/2024	431
MXN	140,000	USD	2,402,283	Deutsche Bank	22/3/2024	389
MXN	58,347	USD	1,000,000	JP Morgan	20/3/2024	111
MYR	783,510	USD	3,644,497	Barclays	14/3/2024	(15,332)
MYR	380,000	USD	1,817,084	Barclays	22/3/2024	3,076
NOK	2,225,284	USD	24,186,795	RBS	20/3/2024	61,812
NOK	8,619	EUR	101,502	Citigroup	14/3/2024	241
NOK	94,381	EUR	1,111,225	Barclays	14/3/2024	2,622
NOK	856,179	SEK	900,000	Bank of America	20/3/2024	2,075
NOK	36,476	USD	400,000	JP Morgan	20/3/2024	1,348
NOK	840,920	SEK	870,000	UBS	20/3/2024	718
NOK	36,506	USD	400,000	Deutsche Bank	20/3/2024	1,318



# Global Government Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NOK	189,000	EUR	2,127,308	BNP Paribas	14/3/2024	(4,010)
NOK	1,364,912	SEK	1,380,000	Morgan Stanley	20/3/2024	(1,871)
NOK	2,470,782	SEK	2,500,000	JP Morgan	20/3/2024	(3,209)
NOK	394,727	SEK	400,000	BNP Paribas	20/3/2024	(455)
NOK	802,084	SEK	810,000	Barclays	20/3/2024	(1,190)
NOK	394,279	SEK	400,000	Goldman Sachs	20/3/2024	(412)
NOK	140,000	USD	1,474,915	Morgan Stanley	22/3/2024	(525)
NZD	570,000	AUD	611,185	Barclays	20/3/2024	1,112
NZD	120,000	AUD	129,614	Standard Chartered Bank	20/3/2024	810
NZD	120,000	AUD	129,170	JP Morgan	20/3/2024	539
NZD	80,000	AUD	85,915	Morgan Stanley	20/3/2024	238
NZD	90,000	AUD	97,198	BNY Mellon	20/3/2024	600
NZD	130,000	AUD	138,235	Royal Bank of Canada	20/3/2024	(453)
NZD	172,673	USD	280,000	Goldman Sachs	20/3/2024	(1,647)
NZD	430,000	AUD	457,298	Goldman Sachs	20/3/2024	(1,465)
PEN	202,418	USD	770,000	Citigroup	14/3/2024	1,222
PEN	104,112	USD	400,000	Deutsche Bank	14/3/2024	1,675
PEN	140,000	USD	529,857	Goldman Sachs	22/3/2024	126
PLN	2,050,987	USD	8,271,424	Citigroup	14/3/2024	27,662
PLN	2,803,482	USD	11,260,000	BNP Paribas	20/3/2024	25,982
PLN	114,509	EUR	500,000	JP Morgan	20/3/2024	1,326
PLN	57,392	EUR	250,000	Morgan Stanley	20/3/2024	514
PLN	1,004,461	USD	4,048,946	Morgan Stanley	14/3/2024	13,059
PLN	57,478	EUR	250,000	HSBC Bank	20/3/2024	420
PLN	133,505	EUR	580,000	Goldman Sachs	20/3/2024	806
PLN	138,234	EUR	600,000	State Street	20/3/2024	698
PLN	330,000	USD	1,330,887	HSBC Bank	22/3/2024	4,422
PLN	202,686	USD	806,000	BNP Paribas	14/3/2024	(135)
PLN	111,097	EUR	480,000	Deutsche Bank	20/3/2024	5
PLN	240,000	USD	955,209	BNY Mellon	22/3/2024	23
PLN	109,012	EUR	470,000	Barclays	20/3/2024	(245)
RON	222,070	USD	1,027,000	Deutsche Bank	14/3/2024	1,995
SEK	1,982,726	USD	20,635,000	State Street	20/3/2024	18,378
SEK	67,336	USD	700,000	BNP Paribas	20/3/2024	547
SEK	500,000	NOK	484,947	Deutsche Bank	20/3/2024	(252)
SEK	1,900,000	NOK	1,864,695	UBS	20/3/2024	1,167
SEK	265,431	USD	2,700,000	JP Morgan	20/3/2024	(3,596)
SEK	177,541	USD	1,800,000	Barclays	20/3/2024	(2,984)
SEK	66,070	USD	678,000	Morgan Stanley	20/3/2024	(320)
SEK	4,510,000	NOK	4,476,528	JP Morgan	20/3/2024	7,652
SEK	1,340,000	NOK	1,326,939	Standard Chartered Bank	20/3/2024	1,972
SEK	810,000	NOK	803,672	Morgan Stanley	20/3/2024	1,344
SEK	400,000	NOK	397,001	Goldman Sachs	20/3/2024	676
SEK	720,000	NOK	714,461	Royal Bank of Canada	20/3/2024	1,203
THB	105,357	EUR	4,000,000	JP Morgan	20/3/2024	(2,703)
THB	156,564	EUR	6,000,000	HSBC Bank	20/3/2024	(2,458)
THB	1,181,637	USD	41,925,662	Barclays	14/3/2024	(11,683)
THB	392,824	EUR	15,000,000	Barclays	20/3/2024	(7,678)
THB	320,000	USD	11,529,600	Morgan Stanley	22/3/2024	1,952
TRY	161,251	USD	6,270,030	Goldman Sachs	4/12/2024	(11,431)
TRY	67,435	USD	2,699,970	Barclays	4/12/2024	(2,920)
TWD	439,873	USD	13,300,000	BNP Paribas	20/6/2024	(15,590)
USD	8,830,230	CZK	390,796	Bank of America	4/3/2024	12,434
USD	13,110,404	CZK	574,741	HSBC Bank	4/3/2024	12,982
USD	14,352,483	BRL	2,749,191	BNY Mellon	2/4/2024	(127,887)
USD	13,300,000	TWD	433,366	Bank of America	20/6/2024	9,083
USD	11,819,470	CZK	522,492	BNP Paribas	4/3/2024	16,047
USD	550,000	CAD	405,446	Barclays	20/3/2024	(660)
USD	5,138,000	SEK	494,586	RBS	20/3/2024	(3,678)
USD	4,400,000	EUR	4,750,228	Société Générale	20/3/2024	(26,606)
USD	2,330,000	EUR	2,529,534	UBS	20/3/2024	(17)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,635,067,041	JPY	11,134,532	HSBC Bank	21/3/2024	164,791
USD	60,128	EUR	64,932	Barclays	14/3/2024	(330)
USD	191,054,000	CLP	209,431	Citigroup	14/3/2024	12,348
USD	18,008,239	CZK	793,554	Barclays	14/3/2024	22,032
USD	7,492,811	BRL	1,498,177	Goldman Sachs	14/3/2024	(6,899)
USD	10,263,724	ZAR	534,651	State Street	14/3/2024	336
USD	8,657,458	PLN	2,146,708	Citigroup	14/3/2024	(28,953)
USD	11,236,836,162	COP	2,765,065	Citigroup	14/3/2024	(86,782)
USD	22,516,086,380	IDR	1,435,633	UBS	14/3/2024	3,386
USD	8,967,000	EUR	9,645,705	BNP Paribas	20/3/2024	(89,265)
USD	694,000,000	JPY	4,844,534	Morgan Stanley	21/3/2024	188,457
USD	79,024,160	INR	944,781	HSBC Bank	20/3/2024	(7,675)
USD	33,468,949,662	IDR	2,146,037	Standard Chartered Bank	20/3/2024	17,550
USD	504,545,000	HUF	1,412,321	State Street	20/3/2024	21,487
USD	1,546,444	EUR	1,675,165	Deutsche Bank	20/3/2024	(3,722)
USD	4,745,000	PLN	1,181,293	State Street	20/3/2024	(11,052)
USD	1,890,000	GBP	2,389,206	Morgan Stanley	20/3/2024	(6,141)
USD	265,000,000	JPY	1,814,784	Barclays	21/3/2024	36,887
USD	24,020,000	NOK	2,210,327	Goldman Sachs	20/3/2024	(60,996)
USD	25,845,000	MXN	1,467,346	State Street	20/3/2024	(43,526)
USD	276,633,508	KRW	212,252	Royal Bank of Canada	20/3/2024	4,515
USD	64,085,000	ZAR	3,361,913	Morgan Stanley	20/3/2024	27,465
USD	30,302,900	MXN	1,720,000	Toronto-Dominion	20/3/2024	(51,477)
USD	12,069,765	SEK	1,160,000	Société Générale	20/3/2024	(10,480)
USD	42,880,777,500	IDR	2,750,000	HSBC Bank	20/3/2024	22,960
USD	7,365,742,368	COP	1,837,756	Citigroup	20/3/2024	(29,638)
USD	2,235,597	PLN	556,204	HSBC Bank	14/3/2024	(5,613)
USD	94,992,425	BRL	19,063,683	Toronto-Dominion	20/3/2024	(5,056)
USD	3,842,000	MXN	217,326	Barclays	14/3/2024	(7,495)
USD	24,410,338	MYR	5,243,333	Barclays	20/3/2024	97,424
USD	370,000	SEK	35,556	BNP Paribas	20/3/2024	(326)
USD	370,000	SEK	35,525	Goldman Sachs	20/3/2024	(356)
USD	4,298,020,478	COP	1,053,372	Toronto-Dominion	20/3/2024	(36,280)
USD	264,500,000	JPY	1,844,596	Goldman Sachs	21/3/2024	70,054
USD	4,298,020,477	COP	1,053,953	Goldman Sachs	20/3/2024	(35,699)
USD	2,820,000	EUR	3,066,297	Barclays	20/3/2024	4,781
USD	6,240,000	EUR	6,785,920	Morgan Stanley	20/3/2024	11,501
USD	3,988,363,174	COP	1,000,066	BNY Mellon	20/3/2024	(11,082)
USD	2,300,000	ZAR	122,700	JP Morgan	20/3/2024	3,028
USD	59,450,000	MXN	3,369,438	Goldman Sachs	20/3/2024	(105,948)
USD	900,000	NOK	86,197	Morgan Stanley	20/3/2024	1,094
USD	1,900,000	NOK	182,920	JP Morgan	20/3/2024	3,257
USD	1,800,000	MXN	103,087	Barclays	20/3/2024	(2,139)
USD	320,000	EUR	352,637	Citigroup	21/3/2024	5,216
USD	580,000	GBP	740,108	Standard Chartered Bank	20/3/2024	5,027
USD	2,000,000	NOK	194,960	Barclays	20/3/2024	5,841
USD	458,000	AUD	311,406	Goldman Sachs	14/3/2024	12,395
USD	1,400,000	MXN	81,085	JP Morgan	20/3/2024	(757)
USD	3,897,000	ZAR	205,896	Citigroup	14/3/2024	3,024
USD	618,000	NOK	59,673	BNP Paribas	20/3/2024	1,235
USD	171,000,000	JPY	1,188,049	Toronto-Dominion	21/3/2024	40,802
USD	1,200,000	ZAR	63,709	UBS	20/3/2024	1,271
USD	801,885,000	COP	203,835	BNP Paribas	14/3/2024	321
USD	3,498,000	MXN	204,759	Goldman Sachs	14/3/2024	67
USD	560,000,000	KRW	428,233	Morgan Stanley	20/6/2024	5,940
USD	84,000,000	JPY	588,404	Deutsche Bank	21/3/2024	24,844
USD	3,300,000	ZAR	176,373	Barclays	20/3/2024	4,669
USD	630,000	AUD	422,692	Bank of America	20/3/2024	11,307
USD	19,506,928,165	IDR	1,251,567	Bank of America	19/4/2024	12,136
USD	954,286,647	COP	240,396	BNY Mellon	14/3/2024	(1,798)
USD	35,987	EUR	39,126	Deutsche Bank	14/3/2024	67

# Global Government Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,114,644	EUR	1,215,146	Deutsche Bank	22/4/2024	3,336
USD	7,258,000	EUR	7,860,239	JP Morgan	20/3/2024	(19,367)
USD	4,034,000,000	COP	1,006,361	BNP Paribas	20/3/2024	(16,355)
USD	4,500,000	EUR	4,884,006	Goldman Sachs	20/3/2024	(1,394)
USD	6,649,269	CNY	938,698	Citigroup	29/4/2024	1,962
USD	17,944,540,000	IDR	1,136,915	BNP Paribas	20/3/2024	(4,284)
USD	15,359,452	CAD	11,438,735	Toronto-Dominion	5/3/2024	100,371
USD	3,250,000	EUR	3,496,115	Deutsche Bank	5/3/2024	(30,045)
USD	5,570,000	EUR	6,002,327	Morgan Stanley	5/3/2024	(40,971)
USD	94,449,000	CLP	100,907	Morgan Stanley	14/3/2024	3,478
USD	33,200,000	CNH	4,629,358	HSBC Bank	5/3/2024	21,188
USD	3,480,000	NZD	2,130,341	RBS	5/3/2024	4,719
USD	8,613,413	AUD	5,674,756	Citigroup	5/3/2024	53,030
USD	108,942,352	JPY	740,799	Deutsche Bank	5/3/2024	11,798
USD	1,166,323	GBP	1,475,157	Deutsche Bank	5/3/2024	(2,875)
USD	40,000	CHF	46,484	State Street	5/3/2024	964
USD	16,010,000	SEK	1,542,099	Goldman Sachs	5/3/2024	(9,486)
USD	34,812,259	CZK	1,516,769	Citigroup	5/3/2024	25,139
USD	9,100,000	ILS	2,503,951	Deutsche Bank	5/3/2024	(53,395)
USD	12,140,000	NOK	1,161,853	Morgan Stanley	5/3/2024	14,349
USD	5,178,662	SGD	3,871,513	Toronto-Dominion	5/3/2024	15,935
USD	21,022,655	DKK	3,060,737	State Street	5/3/2024	679
USD	278,702,962	MXN	16,183,163	BNP Paribas	5/3/2024	(149,828)
USD	24,130,000	PLN	6,029,119	State Street	5/3/2024	(35,604)
USD	2,140,000	TRY	68,233	BNP Paribas	5/3/2024	(226)
USD	61,761,897	ZAR	3,282,605	Morgan Stanley	5/3/2024	64,862
USD	464,463,331	CNY	64,747,868	BNY Mellon	5/3/2024	150,456
USD	42,210,520	GBP	53,554,982	State Street	5/3/2024	63,358
USD	386,621,614	EUR	419,866,433	BNP Paribas	5/3/2024	392,564
USD	473,000	EUR	514,637	JP Morgan	14/3/2024	1,255
USD	15,376,198,086	JPY	105,714,229	UBS	5/3/2024	2,822,579
USD	15,470,000	CNH	2,160,745	Deutsche Bank	5/3/2024	13,505
USD	3,156,627	PEN	828,620	Citigroup	5/4/2024	(6,138)
USD	1,346,000	PEN	353,485	Citigroup	14/3/2024	(2,490)
USD	45,200	EUR	49,290	Morgan Stanley	5/4/2024	186
USD	15,538,263	ZAR	831,294	Deutsche Bank	5/4/2024	23,937
USD	312,766	EUR	339,360	Deutsche Bank	5/4/2024	(419)
USD	1,600,000	EUR	1,743,134	JP Morgan	5/3/2024	7,178
USD	35,979,000	HUF	99,577	UBS	14/3/2024	343
USD	752,025	BRL	150,000	Citigroup	4/3/2024	(1,221)
USD	1,400,000	MXN	81,311	Morgan Stanley	20/3/2024	(532)
USD	200,000	GBP	251,546	UBS	5/3/2024	(1,907)
USD	1,400,000	EUR	1,509,914	Citigroup	20/3/2024	(9,988)
USD	14,161,000	THB	394,537	Citigroup	14/3/2024	(632)
USD	550,000	GBP	694,208	HSBC Bank	20/3/2024	(2,852)
USD	96,113,000	CLP	99,188	Société Générale	14/3/2024	42
USD	260,000	EUR	280,113	UBS	5/3/2024	(1,980)
USD	70,000	EUR	75,479	Citigroup	5/3/2024	(469)
USD	5,136,812,070	IDR	329,114	HSBC Bank	19/4/2024	2,731
USD	150,000	EUR	161,803	Barclays	5/3/2024	(943)
USD	3,159,004,000	COP	801,523	Société Générale	21/3/2024	782
USD	243,670,000	JPY	1,622,469	BNY Mellon	5/3/2024	(8,077)
USD	12,211,680	TWD	390,000	Citigroup	22/3/2024	3,465
USD	260,000	GBP	327,270	Deutsche Bank	22/3/2024	(2,253)
USD	2,089,769	CNH	290,000	State Street	22/3/2024	(399)
USD	4,494,999	CZK	190,000	Bank of America	22/3/2024	(2,558)
USD	3,756,316	PLN	931,575	Deutsche Bank	22/3/2024	(12,304)
USD	31,498,049	MXN	1,828,635	Barclays	22/4/2024	(2,691)
USD	3,257,863	TWD	104,000	Royal Bank of Canada	22/3/2024	879
USD	22,230,000	JPY	148,297	Nomura	5/3/2024	(458)
USD	5,395,950	THB	150,000	Goldman Sachs	22/3/2024	(676)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	170,000	EUR	184,021	UBS	22/3/2024	(554)
USD	1,466,891	NOK	140,000	Toronto-Dominion	22/3/2024	1,284
USD	1,656,631,000	COP	420,022	Citigroup	22/3/2024	176
USD	290,000	NZD	179,252	Morgan Stanley	20/3/2024	2,118
USD	1,974,493,000	COP	500,125	HSBC Bank	22/3/2024	(278)
USD	280,000	NZD	173,687	Barclays	20/3/2024	2,660
USD	188,000	EUR	204,025	Citigroup	14/3/2024	(25)
USD	905,000	EUR	982,368	Bank of America	20/3/2024	(139)
USD	210,679	CHF	240,000	Barclays	22/3/2024	(204)
USD	260,000	EUR	281,835	Barclays	22/3/2024	(455)
USD	55,465,878	JPY	370,000	Morgan Stanley	22/3/2024	(2,184)
USD	186,134,200	KRW	140,000	Bank of America	22/3/2024	224
USD	190,000	GBP	241,214	Bank of America	22/3/2024	409
USD	450,000	PLN	113,114	Barclays	5/3/2024	13
USD	14,981,789	JPY	100,000	Deutsche Bank	22/3/2024	(530)
USD	1,300,000	EUR	1,410,493	HSBC Bank	20/3/2024	(844)
USD	29,477,278	CZK	1,262,626	Citigroup	4/6/2024	(190)
USD	145,305,000	THB	4,035,858	JP Morgan	3/4/2024	(25,664)
ZAR	4,208,341	USD	80,221,895	State Street	20/3/2024	(34,263)
ZAR	83,182	USD	1,600,000	Goldman Sachs	20/3/2024	69
ZAR	79,600	USD	1,500,000	HSBC Bank	20/3/2024	(1,552)
ZAR	187,002	USD	3,531,051	JP Morgan	20/3/2024	(3,276)
ZAR	8,992	USD	168,949	Morgan Stanley	20/3/2024	(201)
ZAR	1,106,136	USD	21,000,000	BNY Mellon	5/3/2024	(12,053)
ZAR	190,000	USD	3,598,678	Société Générale	22/3/2024	(2,787)
ZAR	202,851	USD	3,887,000	BNP Paribas	14/3/2024	(499)
ZAR	140,000	USD	2,684,917	Barclays	22/3/2024	(324)
Net unrealised appreciation						3,049,712
<b>EUR Hedged Share Class</b>						
EUR	562,042,810	USD	521,850,644	BNY Mellon	15/3/2024	4,382,457
USD	23,807,224	EUR	25,677,215	BNY Mellon	15/3/2024	(163,554)
Net unrealised appreciation						4,218,903
<b>GBP Hedged Share Class</b>						
GBP	1,213,418	USD	964,491	BNY Mellon	15/3/2024	8,920
USD	11,606	GBP	14,571	BNY Mellon	15/3/2024	(138)
Net unrealised appreciation						8,782
<b>HKD Hedged Share Class</b>						
HKD	20,027	USD	156,430	BNY Mellon	15/3/2024	(36)
USD	2,248	HKD	287	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(36)
<b>NOK Hedged Share Class</b>						
NOK	8,624,012	USD	91,792,453	BNY Mellon	15/3/2024	54,700
USD	1,290,485	NOK	120,750	BNY Mellon	15/3/2024	(1,261)
Net unrealised appreciation						53,439
<b>SEK Hedged Share Class</b>						
SEK	130,261,353	USD	1,374,255,666	BNY Mellon	15/3/2024	2,978,612
USD	20,067,868	SEK	1,894,845	BNY Mellon	15/3/2024	(50,817)
Net unrealised appreciation						2,927,795
Total net unrealised appreciation						10,258,595

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(417)	EUR	Euro BOBL	March 2024	566,973
(8)	EUR	Euro Bund	March 2024	(2,550)
1	EUR	Euro BUXL	March 2024	1,280

# Global Government Bond Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
179	EUR	Euro Schatz	March 2024	(6,797)
114	EUR	Euro-BTP	March 2024	(54,816)
128	EUR	Euro-OAT	March 2024	42,052
16	JPY	Japanese 10 Year Bond (OSE)	March 2024	(870)
81	AUD	Australian 10 Year Bond	March 2024	59,505
14	KRW	Korean 3 Year Bond	March 2024	1,367
(9)	GBP	3 Month SONIA	March 2024	3,365
(106)	USD	30 Day Federal Funds	March 2024	33,128
50	EUR	Short-Term Euro-BTP	March 2024	(23,066)
(30)	USD	3 Month SOFR	June 2024	5,625
182	USD	US Long Bond (CBT)	June 2024	249,423
253	USD	US Treasury 10 Year Note (CBT)	June 2024	84,805
(11)	USD	US Ultra 10 Year Note	June 2024	(3,723)
195	USD	US Ultra Bond (CBT)	June 2024	399,732
25	CAD	Canadian 10 Year Bond	June 2024	7,751
2	GBP	Long Gilt	June 2024	1,014
588	USD	US Treasury 2 Year Note (CBT)	June 2024	98,668
1,226	USD	US Treasury 5 Year Note (CBT)	June 2024	368,320
(23)	AUD	90 Day Bank Bill	December 2024	1,451
75	USD	3 Month SOFR	December 2024	1,875
289	GBP	3 Month SONIA	March 2025	(156,775)
38	AUD	90 Day Bank Bill	December 2025	(821)
Total				1,676,916

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	USD 212,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,011)	(1,142)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,993)	(1,131)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,993)	(1,131)
CDS	USD 214,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,014)	(1,152)
CDS	USD 300,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,824)	(1,616)
CDS	USD 129,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,214)	(695)
CDS	USD 682,183	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/12/2028	(9,216)	(3,982)
CDS	USD 217,044	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(4,480)	11,760
CDS	USD 173,635	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(3,711)	9,408
CDS	USD 196,321	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(4,124)	10,637
CDS	EUR (20,086)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	292	1,766
CDS	USD 230,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,422)	(1,343)
CDS	USD 230,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,658)	(1,343)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 228,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,626)	(1,331)
CDS	USD 221,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,470)	(1,290)
CDS	USD (7,889,371)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	15,805	507,708
CDS	EUR (28,925)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	354	2,543
CDS	EUR 1,225,399	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(9,287)	(104,814)
CDS	USD 303,160	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	917	16,426
CDS	USD 268,840	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	398	14,567
CDS	USD 726,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Goldman Sachs	20/12/2028	(20,644)	8,170
CDS	USD 576,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2028	(11,502)	15,307
CDS	USD 182,200	Fund receives default protection on Mexican; and pays Fixed 1%	JP Morgan	20/12/2028	(2,823)	(1,064)
IFS	USD 505,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.466%	Credit Suisse	6/12/2033	726	726
IFS	USD 2,080,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.46%	Credit Suisse	8/2/2034	(8,705)	(8,705)
IFS	EUR 1,110,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	Credit Suisse	15/2/2034	7,089	9,182
IFS	USD 2,080,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.465%	Credit Suisse	8/2/2044	8,647	8,647
IFS	EUR 1,410,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.2119%	Credit Suisse	15/2/2034	1,710	1,709
IFS	EUR 1,410,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3672%	Credit Suisse	15/2/2044	(8,956)	(8,956)
IRS	BRL 2,160,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(291)	(291)
IRS	BRL 1,472,858	Fund receives Fixed 11.59825%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	7,088	7,088
IRS	BRL 1,823,847	Fund receives Fixed 11.856321%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	11,292	11,292
IRS	KRW 4,615,810,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	3/7/2024	1,648	1,648
IRS	MXN 49,264,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 11.245%	BNP Paribas	7/11/2024	(4,809)	(4,809)
IRS	KRW 2,179,570,000	Fund receives Fixed 3.925%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	9/11/2024	3,245	3,245
IRS	KRW 2,977,090,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	16/11/2024	3,610	3,610
IRS	MXN 95,669,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	BNP Paribas	3/12/2024	(1,684)	(1,684)
IRS	MXN 54,846,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	BNP Paribas	23/1/2025	754	754
IRS	CZK 58,101,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	BNP Paribas	20/3/2025	(6,879)	(6,879)
IRS	MXN 21,041,550	Fund receives Fixed 10.835%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	25/9/2025	14,946	14,946
IRS	USD 20,000,000	Fund receives Fixed 4.3525%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	22/11/2025	(100,212)	(100,212)
IRS	USD 20,000,000	Fund receives Fixed 4.483%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	28/11/2025	(55,619)	(55,619)
IRS	EUR 2,335,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.97302%	BNP Paribas	12/12/2025	15,035	14,381

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Government Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 7,950,000	Fund receives Fixed 3.56234%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	9/1/2026	(61,874)	(63,544)
IRS	CZK 29,661,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	BNP Paribas	20/3/2026	(8,614)	(8,614)
IRS	JPY 811,140,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	BNP Paribas	7/7/2026	9,932	9,932
IRS	JPY 183,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	BNP Paribas	7/7/2026	1,919	1,919
IRS	JPY 182,980,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	BNP Paribas	7/7/2026	1,578	1,578
IRS	KRW 554,128,880	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(2,174)	(2,174)
IRS	KRW 561,241,870	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(736)	(736)
IRS	KRW 1,112,810,995	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(521)	(521)
IRS	KRW 561,326,065	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(222)	(222)
IRS	KRW 561,326,065	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(196)	(196)
IRS	JPY 375,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	BNP Paribas	8/10/2026	(3,885)	(3,885)
IRS	USD 101,210,000	Fund receives Fixed 3.50221%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	18/2/2027	38,235	(119,911)
IRS	USD 11,010,000	Fund receives Fixed 4.24%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	27/10/2027	116,518	117,892
IRS	MXN 11,167,000	Fund receives Fixed 9.685%; and pays Floating MXN-TIIE 1 Month	BNP Paribas	25/10/2028	22,732	22,732
IRS	MXN 24,409,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIIE 1 Month	BNP Paribas	18/1/2029	(4,227)	(4,227)
IRS	USD 10,050,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	(33,875)	(33,875)
IRS	KRW 2,117,070,000	Fund receives Fixed 3.292%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	19/9/2029	(895)	(895)
IRS	JPY 139,000,000	Fund receives Fixed 1.325%; and pays Floating JPY TONAR 1 Day	BNP Paribas	21/9/2033	5,421	5,421
IRS	JPY 256,000,000	Fund receives Fixed 1.335%; and pays Floating JPY TONAR 1 Day	BNP Paribas	28/9/2033	10,586	10,586
IRS	USD 6,000,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.842%	BNP Paribas	22/11/2033	7,840	7,840
IRS	USD 6,000,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.962%	BNP Paribas	28/11/2033	(50,150)	(50,150)
IRS	EUR 680,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	12/2/2044	3,333	798
IRS	EUR 770,000	Fund receives Fixed 2.45466%; and pays Floating EUR ESTR 1 Day	BNP Paribas	24/1/2054	4,007	2,289
IRS	EUR 760,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46833%	BNP Paribas	24/1/2054	(5,123)	(2,572)
IRS	JPY 150,555,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(884)	(884)
IRS	JPY 588,200,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(3,609)	(3,609)
IRS	PLN 9,817,000	Fund receives Fixed 5.713%; and pays Floating PLN-WIBOR 3 Month	Bank of America	20/3/2025	(1,053)	(1,053)
IRS	JPY 745,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.325%	Bank of America	6/11/2025	(8,060)	(8,060)
IRS	JPY 626,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2335%	Bank of America	14/12/2025	551	551
IRS	PLN 2,817,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	3,308	3,307

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 183,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	1,536	1,536
IRS	JPY 548,900,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	4,387	4,387
IRS	JPY 279,979,800	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	2,219	2,219
IRS	JPY 269,000,200	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	1,543	1,543
IRS	JPY 375,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(3,475)	(3,475)
IRS	GBP 30,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(147)	(111)
IRS	JPY 347,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	Bank of America	22/9/2027	(5,557)	(5,557)
IRS	JPY 606,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(12,165)	(12,165)
IRS	GBP 2,770,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	13/10/2027	13,452	13,137
IRS	GBP 800,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	6,267	6,266
IRS	GBP 790,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	6,255	6,256
IRS	GBP 3,890,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	1,704	2,145
IRS	GBP 2,300,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(11,212)	(11,159)
IRS	EUR 1,740,000	Fund receives Fixed 1.93909%; and pays Floating EUR ESTR 1 Day	Bank of America	4/2/2028	(7,599)	(12,413)
IRS	GBP 4,040,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(7,059)	(13,104)
IRS	EUR 684,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	8,684	8,684
IRS	GBP 2,070,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	(712)	(1,242)
IRS	USD 4,690,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(27,991)	(27,991)
IRS	USD 3,990,000	Fund receives Fixed 3.356%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(14,774)	(14,774)
IRS	USD 810,000	Fund receives Fixed 3.4205%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(2,109)	(2,109)
IRS	GBP 2,070,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	(1,607)	(4,259)
IRS	EUR 1,210,000	Fund receives Fixed 2.611%; and pays Floating EUR ESTR 1 Day	Bank of America	7/2/2034	3,822	3,822
IRS	EUR 530,000	Fund receives Fixed 2.59099%; and pays Floating EUR ESTR 1 Day	Bank of America	1/3/2034	1,411	1,066
IRS	USD 50,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.5752%	Bank of America	19/1/2054	(613)	(613)
IRS	USD 770,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	10,487	10,487
IRS	USD 660,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3777%	Bank of America	6/2/2054	4,453	4,453
IRS	USD 1,660,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	9,586	9,586
IRS	USD 330,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4032%	Bank of America	6/2/2054	1,408	1,408
IRS	EUR 400,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	Bank of America	12/2/2064	(6,787)	(4,599)
IRS	COP 2,618,132,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	1,500	1,500

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Government Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	COP 3,011,060,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	1,725	1,725
IRS	COP 2,099,995,683	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(369)	(369)
IRS	BRL 5,923,000	Fund receives Fixed 10.615873%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	13,173	13,173
IRS	BRL 3,406,000	Fund receives Fixed 11.781027%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	19,604	19,604
IRS	BRL 1,149,275	Fund receives Fixed 11.796128%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	6,726	6,726
IRS	BRL 6,489,000	Fund receives Fixed 9.65%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	(5,080)	(5,080)
IRS	COP 3,009,599,627	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(529)	(529)
IRS	BRL 3,073,364	Fund receives Fixed 11.836257%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	18,681	18,681
IRS	PLN 8,352,000	Fund receives Fixed 5.676%; and pays Floating PLN-WIBOR 3 Month	Goldman Sachs	20/3/2025	(1,627)	(1,627)
IRS	BRL 4,632,847	Fund receives Fixed 10.143202%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	(3,438)	(3,438)
IRS	CLP 527,771,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	3,904	3,904
IRS	CLP 1,027,324,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	7,600	7,600
IRS	BRL 4,591,000	Fund receives Fixed 10.015351%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(5,861)	(5,861)
IRS	BRL 29,438,892	Fund receives Fixed 10.450835%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2025	(34,764)	(34,764)
IRS	COP 4,874,415,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(12,923)	(12,923)
IRS	BRL 1,199,921	Fund receives Fixed 11.811176%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	7,124	7,124
IRS	GBP 5,990,000	Fund receives Fixed 4.18552%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	28/2/2026	1,963	1,168
IRS	GBP 8,580,000	Fund receives Fixed 3.57%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	16/2/2028	(4,033)	(4,033)
IRS	GBP 990,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 4.04061%	Morgan Stanley	28/2/2044	(5,313)	(5,220)
IRS	BRL 2,110,157	Fund receives Fixed 11.866354%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	13,183	13,183
IRS	BRL 7,007,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(8,162)	(8,162)
Total					(157,258)	221,854

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
24,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(1,686)	949
60,000	Put	OTC EUR/USD	Bank of America	EUR 1.04	1/8/2024	(4,978)	6,827
40,000	Put	OTC EUR/PLN	Bank of America	EUR 4.2	16/8/2024	794	6,243
16,980,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.06	11/4/2024	(61,807)	21,492
4,350,000	Put	OTC EUR/USD	JP Morgan	EUR 1.08	5/3/2024	(821)	5,497

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Government Bond Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
4,260,000	Put	OTC EUR/USD	JP Morgan	EUR 1.065	11/3/2024	(10,487)	903
26,930,000	Call	OTC NOK/SEK	JP Morgan	NOK 0.99	13/3/2024	(9,157)	1,244
Total						(88,142)	43,155

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(16,980,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	11/4/2024	38,222	(7,986)
Total						38,222	(7,986)

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 21,850,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	(9,597)	165,383
AUD 3,750,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(1,910)	13,268
EUR 13,510,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed annually from 14/8/2025; and pays Floating EUR EURIBOR semi-annually from 14/2/2025	Morgan Stanley	12/8/2024	(23,188)	73,588
GBP 6,880,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 23/8/2025; and pays Floating GBP SONIA annually from 23/8/2025	Barclays	23/8/2024	(2,333)	42,192
Total				(37,028)	294,431

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (2,010,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	JP Morgan	29/4/2024	(4,860)	(10,963)
EUR (2,010,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	Goldman Sachs	29/4/2024	(3,630)	(10,963)
EUR (13,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 14/8/2025; and pays 2% Fixed annually from 14/2/2025	Morgan Stanley	12/8/2024	11,022	(37,002)
GBP (6,880,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 23/8/2025; and pays 3.5% Fixed annually from 23/8/2025	Barclays	23/8/2024	(1,025)	(21,716)
USD (21,850,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.3% Fixed semi-annually from 28/10/2025	JP Morgan	24/10/2024	23,713	(72,190)

# Global Government Bond Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (1,185,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(2,585)	(13,826)
AUD (7,490,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/8/2025; and pays 2.5% Fixed semi-annually from 11/5/2025	JP Morgan	10/2/2025	2,586	(7,194)
Total				25,221	(173,854)

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
<b>United States</b>			
USD 1,700,000	Fannie Mae or Freddie Mac 3.5% TBA	1,516,456	0.16
USD (1,700,000)	Fannie Mae or Freddie Mac 3.5% TBA	(1,515,394)	(0.16)
Total TBA		1,062	0.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 462,000	NCL 8.375% 1/2/2028	483,957	0.03
				USD 833,000	NCL Finance 6.125% 15/3/2028	812,896	0.05
				USD 1,250,000	OHA Credit Funding 11 8.91% 19/7/2033	1,265,414	0.07
<b>FUNDS</b>				USD 915,000	Seadrill Finance 8.375% 1/8/2030	941,217	0.06
<b>Ireland</b>				USD 517,000	Tengizchevroil Finance International 2.625% 15/8/2025*	487,115	0.03
390,000	iShares USD High Yield Corp Bond UCITS ETF <sup>†</sup>	36,277,800	2.12	USD 2,637,000	Valaris 8.375% 30/4/2030	2,714,712	0.16
Total Funds				USD 502,000	Weatherford International 6.5% 15/9/2028*	512,247	0.03
<b>COMMON STOCKS (SHARES)</b>				USD 1,822,000	Weatherford International 8.625% 30/4/2030	1,888,678	0.11
<b>France</b>				<b>Brazil</b>			
186,861	Constellium*	3,580,257	0.21	USD 2,803,000	Banco do Brasil 4.875% 11/1/2029*	2,705,498	0.16
<b>Luxembourg</b>				USD 1,855,000	Banco do Brasil 6.25% 18/4/2030*	1,884,559	0.11
64,368	ADLER	15,796	0.00	USD 3,346,400	Samarco Mineracao 9.5% 30/6/2031	3,080,612	0.18
<b>United Kingdom</b>				<b>British Virgin Islands</b>			
46,320	Sensata Technologies	1,590,629	0.09	USD 200,000	CAS Capital No 1 4% 12/7/2026	180,583	0.01
<b>United States</b>				USD 3,903,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	3,683,593	0.22
18,984	Aramark	577,303	0.03	USD 200,000	Champion Path 4.5% 27/1/2026	190,597	0.01
9,710	Crown	737,960	0.05	EUR 450,000	Fortune Star BVI 3.95% 2/10/2026*	406,204	0.02
1,460	Nine Energy Service	3,197	0.00	USD 300,000	Fortune Star BVI 5% 18/5/2026*	259,780	0.02
				USD 300,000	Fuqing Investment Management 3.25% 23/6/2025	270,776	0.02
Total Common Stocks (Shares)				USD 1,700,000	Gold Fields Orogen BVI 5.125% 15/5/2024	1,697,518	0.10
<b>BONDS</b>				USD 325,000	Gold Fields Orogen BVI 6.125% 15/5/2029*	329,097	0.02
<b>Argentina</b>				USD 243,240	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	244,136	0.01
USD 493,336	Aeropuertos Argentina 2000 8.5% 1/8/2031	492,103	0.03	USD 800,000	Studio City 7% 15/2/2027*	799,516	0.05
USD 3,021,000	YPF 6.95% 21/7/2027	2,656,969	0.16	USD 350,000	Studio City Finance 5% 15/1/2029*	307,125	0.02
USD 232,000	YPF 8.5% 28/7/2025	225,744	0.01	<b>Canada</b>			
USD 2,965,000	YPF 9.5% 17/1/2031	2,988,483	0.17	USD 183,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	170,416	0.01
				USD 967,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	850,517	0.05
<b>Australia</b>				USD 376,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	352,920	0.02
USD 100,000	Mineral Resources 9.25% 1/10/2028	105,059	0.01	USD 690,000	1375209 BC 9% 30/1/2028	679,057	0.04
<b>Austria</b>				USD 1,034,000	Air Canada 3.875% 15/8/2026	981,017	0.06
EUR 800,000	ams-OSRAM 0% 5/3/2025	802,485	0.05	USD 275,000	ATS 4.125% 15/12/2028	249,871	0.01
EUR 1,100,000	ams-OSRAM 2.125% 3/11/2027	883,930	0.05	USD 4,367,000	Bausch + Lomb 8.375% 1/10/2028	4,565,786	0.27
EUR 1,136,000	ams-OSRAM 10.5% 30/3/2029*	1,256,770	0.07	USD 544,000	Baytex Energy 8.5% 30/4/2030	565,718	0.03
				USD 1,820,000	Bombardier 6% 15/2/2028	1,764,285	0.10
				<b>Belgium</b>			
EUR 800,000	KBC 8% 5/9/2028*	917,415	0.05	<b>Bermuda</b>			
<b>Bermuda</b>				USD 847,000	Borr IHC / Borr Finance 10% 15/11/2028	877,903	0.05
USD 847,000	Borr IHC / Borr Finance 10% 15/11/2028	877,903	0.05	USD 593,000	Borr IHC / Borr Finance 10.375% 15/11/2030	615,418	0.04
USD 593,000	Borr IHC / Borr Finance 10.375% 15/11/2030	615,418	0.04	USD 2,830,186	DGL2 8.25% 30/9/2022***	79,245	0.00
USD 2,830,186	DGL2 8.25% 30/9/2022***	79,245	0.00	USD 1,627,000	Geopark 5.5% 17/1/2027*	1,477,552	0.09
USD 1,627,000	Geopark 5.5% 17/1/2027*	1,477,552	0.09	USD 119,000	Nabors Industries 7.25% 15/1/2026	117,016	0.01
USD 119,000	Nabors Industries 7.25% 15/1/2026	117,016	0.01	USD 1,168,000	Nabors Industries 7.5% 15/1/2028	1,078,117	0.06
USD 1,168,000	Nabors Industries 7.5% 15/1/2028	1,078,117	0.06	USD 1,630,000	NCL 5.875% 15/3/2026	1,596,666	0.09
USD 1,630,000	NCL 5.875% 15/3/2026	1,596,666	0.09	USD 116,000	NCL 7.75% 15/2/2029	119,239	0.01
USD 116,000	NCL 7.75% 15/2/2029	119,239	0.01	USD 376,000	NCL 8.125% 15/1/2029	396,240	0.02
USD 376,000	NCL 8.125% 15/1/2029	396,240	0.02				

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

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,165,000	Bombardier 7.125% 15/6/2026	2,181,646	0.13	USD 641,000	Vermilion Energy 6.875% 1/5/2030	617,550	0.04
USD 536,000	Bombardier 7.45% 1/5/2034	588,742	0.04	USD 275,000	Videotron 3.625% 15/6/2029	247,561	0.02
USD 130,000	Bombardier 7.5% 1/2/2029*	131,976	0.01			53,161,239	3.11
USD 1,202,000	Bombardier 7.875% 15/4/2027	1,204,268	0.07		<b>Cayman Islands</b>		
USD 1,384,000	Bombardier 8.75% 15/11/2030	1,451,329	0.08	USD 1,000,000	Allegany Park CLO 8.418% 20/1/2035	970,587	0.06
USD 846,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	749,080	0.04	USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 11.076% 13/4/2031	1,456,338	0.08
USD 256,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	229,318	0.01	USD 1,000,000	Beechwood Park CLO 11.817% 17/1/2035	985,523	0.06
USD 488,000	Clarios Global 6.75% 15/5/2025	487,593	0.03	USD 3,792,000	CSN Inova Ventures 6.75% 28/1/2028*	3,676,856	0.21
USD 8,120,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	8,169,621	0.48	USD 911,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	924,488	0.05
USD 622,000	Enbridge 8.5% 15/1/2084	665,239	0.04	USD 969,000	Dar Al-Arkan Sukuk 8% 25/2/2029	996,907	0.06
USD 868,000	Enerflex 9% 15/10/2027	878,008	0.05	USD 2,933,000	DP World Salaam 6% 1/10/2025	2,921,682	0.17
USD 823,000	ERO Copper 6.5% 15/2/2030	779,439	0.04	USD 200,000	eHi Car Services 7% 21/9/2026*	162,641	0.01
USD 1,773,000	First Quantum Minerals 9.375% 1/3/2029	1,841,704	0.11	USD 350,000	Fantasia 0% 18/10/2022***	9,625	0.00
USD 784,000	Garda World Security 4.625% 15/2/2027	749,963	0.04	USD 630,000	Fantasia 0% 9/1/2023***	17,325	0.00
USD 220,000	Garda World Security 6% 1/6/2029	191,631	0.01	USD 275,000	Fantasia 6.95% 17/12/2021***	7,562	0.00
USD 2,270,000	Garda World Security 7.75% 15/2/2028	2,306,588	0.13	USD 500,000	Fantasia 9.25% 28/7/2023***	13,750	0.00
USD 289,000	Garda World Security 9.5% 1/11/2027	289,048	0.02	USD 640,000	Fantasia 9.875% 19/10/2023***	17,600	0.00
USD 158,000	GFL Environmental 3.5% 1/9/2028	143,199	0.01	USD 1,148,000	Fantasia 11.875% 1/6/2023***	31,570	0.00
USD 723,000	GFL Environmental 3.75% 1/8/2025	701,949	0.04	USD 800,000	Fantasia 15% 18/12/2021***	22,000	0.00
USD 529,000	GFL Environmental 4% 1/8/2028	484,536	0.03	USD 200,000	FWD 5.75% 9/7/2024	199,300	0.01
USD 416,000	GFL Environmental 4.375% 15/8/2029	378,972	0.03	USD 91,000	GGAM Finance 7.75% 15/5/2026	92,522	0.01
USD 1,300,000	GFL Environmental 4.75% 15/6/2029	1,217,420	0.07	USD 1,297,000	GGAM Finance 8% 15/2/2027	1,326,976	0.08
USD 1,973,000	GFL Environmental 6.75% 15/1/2031	2,015,788	0.12	USD 366,000	GGAM Finance 8% 15/6/2028	379,128	0.02
USD 849,000	Husky III 13% 15/2/2025	850,105	0.05	USD 991,449	Global Aircraft Leasing 6.5% 15/9/2024	941,935	0.06
USD 2,210,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	2,261,917	0.13	USD 2,171,000	IHS 5.625% 29/11/2026	1,909,774	0.11
USD 1,769,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,840,647	0.11	USD 417,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	433,786	0.02
USD 823,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	859,470	0.05	USD 1,435,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	1,492,766	0.09
USD 845,000	Masonite International 3.5% 15/2/2030	740,450	0.04	USD 3,811,000	MAF Global 6.375% 20/3/2026*	3,791,507	0.22
USD 147,000	Masonite International 5.375% 1/2/2028	146,599	0.01	USD 887,000	MAF Global 7.875% 30/6/2027	925,806	0.05
USD 432,000	Mattamy 4.625% 1/3/2030	388,264	0.02	USD 300,000	Meituan 0% 27/4/2027	278,250	0.02
USD 247,000	Mattamy 5.25% 15/12/2027	238,064	0.02	USD 600,000	Melco Resorts Finance 4.875% 6/6/2025	586,125	0.04
USD 2,397,000	New Gold 7.5% 15/7/2027	2,373,968	0.14	USD 200,000	Melco Resorts Finance 5.25% 26/4/2026	192,787	0.01
USD 264,000	Precision Drilling 6.875% 15/1/2029	260,279	0.01	USD 2,000,000	Melco Resorts Finance 5.375% 4/12/2029*	1,812,310	0.11
USD 4,002,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	3,994,712	0.23	USD 200,000	Melco Resorts Finance 5.375% 4/12/2029*	181,231	0.01
USD 314,000	TransAlta 7.75% 15/11/2029	325,009	0.02	USD 242,000	Melco Resorts Finance 5.625% 17/7/2027*	230,760	0.01
				USD 200,000	Melco Resorts Finance 5.75% 21/7/2028*	188,009	0.01
				USD 260,000	MGM China 4.75% 1/2/2027	245,519	0.01
				USD 250,000	MGM China 4.75% 1/2/2027*	236,076	0.01
				USD 250,000	MGM China 5.375% 15/5/2024	249,338	0.02

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	MGM China 5.375% 15/5/2024	199,470	0.01	EUR 1,827,000	SBB Treasury 0.75% 14/12/2028	1,231,022	0.07
USD 400,000	Sable International Finance 5.75% 7/9/2027	384,000	0.02	EUR 1,200,000	SBB Treasury 1.125% 26/11/2029	800,612	0.05
USD 300,000	Sands China 3.1% 8/3/2029*	258,053	0.02			5,334,345	0.31
USD 1,649,000	Seagate HDD Cayman 8.25% 15/12/2029	1,766,326	0.10		<b>France</b>		
USD 1,445,000	Seagate HDD Cayman 8.5% 15/7/2031	1,560,158	0.09	EUR 500,000	Accor 2.625% 30/1/2025	533,334	0.03
USD 1,000,000	Symphony CLO XXIX 8.726% 15/1/2034	989,998	0.06	EUR 566,000	Altice France 2.125% 15/2/2025	597,182	0.03
USD 1,972,000	Transocean 7.5% 15/1/2026	1,951,458	0.11	EUR 385,000	Altice France 2.5% 15/1/2025	405,233	0.02
USD 1,152,000	Transocean 8% 1/2/2027	1,125,504	0.07	EUR 570,000	Altice France 3.375% 15/1/2028	503,960	0.03
USD 3,045,600	Transocean 8.75% 15/2/2030	3,129,870	0.18	EUR 1,187,000	Altice France 4% 15/7/2029	1,011,742	0.06
USD 1,632,000	Transocean 11.5% 30/1/2027	1,699,198	0.10	EUR 454,000	Altice France 4.125% 15/1/2029	392,721	0.02
USD 409,000	Transocean Aquila 8% 30/9/2028	414,792	0.02	USD 895,000	Altice France 5.125% 15/1/2029	675,975	0.04
USD 90,000	Transocean Titan Financing 8.375% 1/2/2028	92,436	0.01	USD 616,000	Altice France 5.125% 15/7/2029	466,952	0.03
USD 931,000	Wynn Macau 4.5% 7/3/2029	957,742	0.06	USD 2,626,000	Altice France 5.5% 15/10/2029	1,992,122	0.12
USD 400,000	Wynn Macau 5.125% 15/12/2029	360,826	0.02	EUR 794,000	Altice France 5.875% 1/2/2027	777,641	0.04
USD 200,000	Wynn Macau 5.125% 15/12/2029*	180,413	0.01	USD 2,552,000	Altice France 8.125% 1/2/2027	2,341,247	0.14
USD 200,000	Wynn Macau 5.5% 15/1/2026*	194,500	0.01	EUR 1,351,000	Altice France 11.5% 1/2/2027	1,498,717	0.09
USD 239,000	Wynn Macau 5.5% 15/1/2026	232,428	0.01	EUR 500,000	Atos 0% 6/11/2024	176,057	0.01
USD 242,000	Wynn Macau 5.5% 1/10/2027*	230,275	0.01	EUR 700,000	Atos 1.75% 7/5/2025*	203,259	0.01
USD 2,031,000	Wynn Macau 5.625% 26/8/2028*	1,915,233	0.11	EUR 300,000	Atos 2.5% 7/11/2028	64,331	0.01
USD 350,000	Wynn Macau 5.625% 26/8/2028*	330,050	0.02	EUR 1,175,000	AXA 6.375% 16/7/2033*	1,305,761	0.08
		45,881,089	2.66	EUR 1,392,000	Banijay Entertainment 7% 1/5/2029	1,585,323	0.09
	<b>Chile</b>			USD 291,000	Banijay Entertainment 8.125% 1/5/2029	301,363	0.02
USD 2,940,000	Banco de Credito e Inversiones 8.75% 8/2/2029	3,038,328	0.18	USD 460,000	BNP Paribas 5.971% 28/3/2024	459,747	0.03
	<b>China</b>			EUR 800,000	BNP Paribas 6.875% 6/12/2029*	891,833	0.05
USD 400,000	Bank of Communications 3.8% 18/11/2025*	388,000	0.03	EUR 800,000	BNP Paribas 7.375% 11/6/2030	913,509	0.05
USD 400,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	361,226	0.02	EUR 556,000	Burger King France 8.647% 1/11/2026*	610,555	0.04
		749,226	0.05	GBP 1,600,000	Clariane 4.125% 2/4/2024	1,054,555	0.06
	<b>Colombia</b>			USD 2,238,000	Constellium 3.75% 15/4/2029	1,993,885	0.12
USD 598,000	Banco Davivienda 6.65% 22/4/2031	390,670	0.02	EUR 370,000	Constellium 4.25% 15/2/2026	401,604	0.02
USD 2,055,000	Banco de Bogota 4.375% 3/8/2027*	1,949,866	0.12	USD 1,096,000	Constellium 5.625% 15/6/2028	1,058,131	0.06
USD 2,626,000	Bancolombia 6.909% 18/10/2027	2,583,026	0.15	USD 382,000	Constellium 5.875% 15/2/2026	379,328	0.02
USD 5,050,000	Ecopetrol 4.625% 2/11/2031	4,165,577	0.24	USD 925,000	Credit Agricole 4.75% 23/3/2029	797,478	0.05
USD 3,024,000	Ecopetrol 5.375% 26/6/2026	2,980,046	0.17	EUR 992,000	Crown European 3.375% 15/5/2025	1,070,673	0.06
USD 4,120,000	Ecopetrol 5.875% 2/11/2051	2,919,947	0.17	EUR 600,000	Electricite de France 2.875% 15/12/2026	609,947	0.04
USD 2,266,000	Ecopetrol 6.875% 29/4/2030	2,208,670	0.13	EUR 200,000	Electricite de France 3% 3/9/2027	201,091	0.01
USD 1,405,000	Ecopetrol 8.375% 19/1/2036	1,405,583	0.08	EUR 4,400,000	Electricite de France 3.375% 15/6/2030*	4,247,384	0.25
		18,603,385	1.08	EUR 2,400,000	Electricite de France 5.375% 29/1/2025*	2,604,478	0.15
	<b>Cyprus</b>			GBP 3,600,000	Electricite de France 6% 29/1/2026	4,469,718	0.26
EUR 825,000	Bank of Cyprus 2.5% 24/6/2027	838,766	0.05	EUR 400,000	Electricite de France 7.5% 6/9/2028	473,788	0.03
	<b>Finland</b>			USD 300,000	Electricite de France 9.125% 15/3/2033	333,326	0.02
EUR 979,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	996,578	0.06	EUR 1,334,000	Elior 3.75% 15/7/2026*	1,352,706	0.08
USD 1,603,000	Ahlstrom 3 Oy 4.875% 4/2/2028	1,463,251	0.08	EUR 2,400,000	Eutelsat 1.5% 13/10/2028*	1,702,629	0.10
EUR 186,000	Citycon 4.496% 24/11/2024	176,340	0.01	EUR 1,100,000	Eutelsat 2% 2/10/2025	1,115,639	0.06
EUR 625,000	Finnair 4.25% 19/5/2025	666,542	0.04	EUR 1,359,000	Forvia 2.75% 15/2/2027	1,399,598	0.08

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



# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 690,000	Forvia 3.75% 15/6/2028*	718,338	0.04	EUR 1,297,000	Gruenthal 4.125% 15/5/2028	1,385,481	0.08
EUR 783,000	Forvia 7.25% 15/6/2026	896,760	0.05	EUR 174,000	Gruenthal 6.75% 15/5/2030	201,501	0.01
EUR 813,000	Goldstory 6.75% 1/2/2030	886,739	0.05	EUR 1,535,000	HT Troplast 9.375% 15/7/2028*	1,725,567	0.10
EUR 553,000	Goldstory 7.922% 1/2/2030	604,453	0.04	EUR 240,090	IHO Verwaltungs 3.75% 15/9/2026	257,954	0.02
EUR 400,000	iliad 2.375% 17/6/2026	415,807	0.02	EUR 806,000	IHO Verwaltungs 3.875% 15/5/2027*	853,649	0.05
EUR 2,600,000	iliad 5.375% 14/6/2027	2,865,917	0.17	EUR 1,023,000	IHO Verwaltungs 8.75% 15/5/2028	1,206,552	0.07
EUR 2,200,000	iliad 5.375% 15/2/2029	2,422,680	0.14	EUR 380,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027*	380,020	0.02
EUR 700,000	iliad 5.625% 15/2/2030	779,507	0.05	EUR 800,000	Novelis Sheet Ingot 3.375% 15/4/2029	820,787	0.05
EUR 300,000	Iliad 5.125% 15/10/2026	323,591	0.02	EUR 1,114,000	PCF 4.75% 15/4/2026*	948,197	0.06
USD 3,918,000	Iliad 6.5% 15/10/2026	3,871,211	0.23	EUR 300,000	Schaeffler 4.5% 14/8/2026	328,520	0.02
USD 1,202,000	Iliad 7% 15/10/2028	1,192,290	0.07	EUR 600,000	Schaeffler 4.75% 14/8/2029	660,116	0.04
EUR 1,702,000	La Financiere Atalian 5.125% 15/5/2025	1,442,504	0.08	EUR 1,494,636	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,624,865	0.09
GBP 206,000	La Financiere Atalian 6.625% 15/5/2025	203,191	0.01	EUR 2,226,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	2,384,402	0.14
EUR 1,945,000	Loxam 6.375% 15/5/2028*	2,191,269	0.13	EUR 3,210,000	Tele Columbus 3.875% 2/5/2025	2,171,447	0.13
EUR 861,000	Loxam 6.375% 31/5/2029	970,516	0.06	EUR 807,300	TK Elevator Holdco 6.625% 15/7/2028	845,733	0.05
EUR 790,000	Novafives 5% 15/6/2025	848,368	0.05	USD 1,938,000	TK Elevator Holdco 7.625% 15/7/2028	1,883,184	0.11
EUR 537,000	Paprec 7.25% 17/11/2029	620,202	0.04	EUR 1,620,000	TK Elevator Midco 4.375% 15/7/2027	1,706,965	0.10
EUR 1,388,000	Picard Groupe 3.875% 1/7/2026	1,472,118	0.09	EUR 1,305,000	TUI Cruises 6.5% 15/5/2026	1,426,860	0.08
EUR 6,500,000	RCI Banque 2.625% 18/2/2030	6,928,620	0.40	EUR 695,000	WEPA Hygieneprodukte 5.625% 15/1/2031*	760,623	0.04
EUR 500,000	Societe Generale 7.875% 18/1/2029	558,385	0.03	EUR 1,100,000	ZF Finance 2% 6/5/2027	1,104,373	0.06
USD 579,000	Societe Generale 8% 29/9/2025	581,396	0.03	EUR 1,100,000	ZF Finance 2.25% 3/5/2028*	1,086,627	0.06
EUR 207,000	Tereos Finance Groupe I 4.75% 30/4/2027	226,017	0.01	EUR 600,000	ZF Finance 2.75% 25/5/2027	615,480	0.04
EUR 1,025,000	Tereos Finance Groupe I 7.25% 15/4/2028*	1,180,320	0.07	EUR 1,000,000	ZF Finance 3.75% 21/9/2028*	1,041,552	0.06
EUR 1,585,000	Vallourec SACA 8.5% 30/6/2026	1,729,928	0.10	EUR 400,000	ZF Finance 5.75% 3/8/2026	444,938	0.03
EUR 20,349	Worldline 0% 30/7/2026	1,985,783	0.12			43,657,860	2.55
		78,890,432	4.61				
	<b>Germany</b>				<b>Greece</b>		
EUR 1,600,000	Bayer 4.5% 25/3/2082	1,625,743	0.10	EUR 1,575,000	Alpha Bank 5% 12/5/2030	1,706,181	0.10
EUR 700,000	Bayer 6.625% 25/9/2083*	750,959	0.04		<b>Guatemala</b>		
EUR 1,100,000	Bayer 7% 25/9/2083	1,200,581	0.07	USD 2,322,000	CT Trust 5.125% 3/2/2032	2,088,488	0.12
EUR 1,700,000	BRANICKS 2.25% 22/9/2026	578,212	0.03		<b>Hong Kong</b>		
EUR 803,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	845,741	0.05	USD 250,000	Bank of Communications Hong Kong 3.725% 3/3/2025	244,986	0.01
EUR 255,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	270,011	0.02	USD 320,000	Bank of East Asia 4.875% 22/4/2032	296,928	0.02
EUR 758,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	870,789	0.05			541,914	0.03
EUR 400,000	Commerzbank 4.625% 17/1/2031	436,681	0.03		<b>Hungary</b>		
EUR 4,000,000	Commerzbank 6.125% 9/10/2025	4,201,926	0.25	USD 1,325,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028*	1,345,359	0.08
EUR 500,000	Commerzbank 6.5% 6/12/2032	564,190	0.03	USD 2,115,000	MVM Energetika Zrt 7.5% 9/6/2028	2,196,956	0.13
EUR 1,700,000	Commerzbank 6.75% 5/10/2033	1,943,015	0.11			3,542,315	0.21
GBP 500,000	Commerzbank 8.625% 28/2/2033	663,792	0.04		<b>India</b>		
EUR 1,800,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024*	1,277,177	0.07	USD 200,000	Adani Green Energy 4.375% 8/9/2024	197,723	0.01
EUR 1,800,000	Deutsche Bank 6.75% 30/10/2028*	1,796,640	0.11				
EUR 700,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	767,010	0.04				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024*	199,787	0.02	EUR 200,000	Bridgepoint CLO 1 8.192% 15/1/2034	218,655	0.01
USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024	199,787	0.01	EUR 1,000,000	Bridgepoint CLO 3 10.182% 15/1/2036	1,084,001	0.06
USD 300,000	Axis Bank 4.1% 8/9/2026	278,056	0.02	EUR 236,000	Cairn CLO XVI 9.144% 15/1/2037	258,762	0.02
USD 200,000	Delhi International Airport 6.125% 31/10/2026	198,197	0.01	EUR 200,000	CIFC European Funding CLO I 7.142% 15/7/2032	214,314	0.01
USD 200,000	Delhi International Airport 6.45% 4/6/2029	197,109	0.01	EUR 200,000	Contego CLO VII 7.908% 14/5/2032	217,285	0.01
USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	184,951	0.01	EUR 650,000	CVC Cordatus Loan Fund XXVII 10.522% 15/4/2035	713,992	0.04
USD 600,000	HDFC Bank 3.7% 25/8/2026*	550,875	0.03	USD 845,000	Jazz 4.375% 15/1/2029	776,909	0.05
USD 201,250	JSW Hydro Energy 4.125% 18/5/2031*	178,009	0.01	USD 1,810,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,708,975	0.10
USD 200,000	JSW Steel 5.375% 4/4/2025	197,529	0.01	EUR 284,000	Margay CLO I 10.342% 15/7/2036	311,744	0.02
USD 200,000	JSW Steel 5.95% 18/4/2024	200,004	0.01	USD 577,000	Motion Bondco 6.625% 15/11/2027	551,673	0.03
USD 200,000	ReNew Pvt 5.875% 5/3/2027	195,933	0.01	EUR 1,573,000	Neuberger Berman Loan Advisers Euro CLO 2 10.002% 15/4/2034	1,711,403	0.10
USD 200,000	Shriram Finance 4.4% 13/3/2024	199,860	0.01	EUR 300,000	Palmer Square European CLO 2022-2 7.917% 15/1/2038	328,132	0.02
USD 200,000	Shriram Finance 6.625% 22/4/2027	201,541	0.01	EUR 1,036,000	Palmer Square European CLO 2023-1 10.142% 15/7/2036	1,142,184	0.07
		3,179,361	0.18	EUR 200,000	Providus CLO V 6.851% 15/2/2035	212,557	0.01
	<b>Indonesia</b>			EUR 800,000	Rockfield Park CLO 6.942% 16/7/2034	856,172	0.05
USD 250,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	238,944	0.02	EUR 920,000	Rockfield Park CLO 9.892% 16/7/2034	982,299	0.06
USD 200,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	196,583	0.01	GBP 1,308,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	1,479,060	0.09
USD 200,000	Japfa Comfeed Indonesia 5.375% 23/3/2026	184,505	0.01	USD 1,691,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,563,959	0.09
		620,032	0.04			31,626,398	1.84
	<b>Ireland</b>				<b>Israel</b>		
EUR 3,247,000	AIB 5.25% 9/10/2024	3,476,085	0.20	USD 1,010,000	Bank Leumi Le-Israel 7.129% 18/7/2033	987,149	0.06
EUR 644,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	631,899	0.04		<b>Italy</b>		
EUR 2,893,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	2,837,036	0.16	EUR 477,000	Azzurra Aeroporti 2.625% 30/5/2027	488,584	0.03
USD 1,214,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	1,116,856	0.06	EUR 2,343,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	2,591,123	0.15
GBP 1,161,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	1,061,880	0.06	EUR 2,125,000	Banco BPM 2.875% 29/6/2031	2,204,607	0.13
USD 2,021,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	1,999,963	0.12	EUR 1,109,000	Banco BPM 3.375% 19/1/2032*	1,143,026	0.07
USD 442,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	321,038	0.02	EUR 1,075,000	Banco BPM 4.875% 17/1/2030	1,181,179	0.07
USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027*	145,266	0.01	EUR 1,900,000	Banco BPM 6% 14/6/2028	2,155,711	0.13
EUR 450,000	Arini European CLO I 9.972% 15/7/2036	494,128	0.03	EUR 1,481,000	Cedacri Mergeco 8.526% 15/5/2028*	1,612,804	0.10
EUR 200,000	Aurium CLO VIII 6.916% 23/6/2034	211,938	0.01	EUR 848,000	Cedacri Mergeco 9.401% 15/5/2028	925,410	0.05
EUR 1,050,000	Avoca CLO XV 8.072% 15/4/2031	1,110,842	0.07	EUR 567,000	Cerved 9.175% 15/2/2029*	596,140	0.03
EUR 1,795,000	Bank of Ireland 7.5% 19/5/2025*	1,962,947	0.11	EUR 2,214,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	2,591,779	0.15
EUR 1,800,000	BlueMountain Fuji Eur CLO IV 10.155% 25/2/2034	1,924,444	0.11	USD 1,800,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,792,471	0.10

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





# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,537,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	1,363,886	0.08	GBP 1,158,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,149,914	0.07
GBP 2,115,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	2,365,789	0.14	USD 1,642,000	Herens Holdco 4.75% 15/5/2028	1,436,118	0.08
EUR 317,000	Altice Financing 2.25% 15/1/2025*	333,863	0.02	EUR 180,000	Herens Midco 5.25% 15/5/2029*	139,304	0.01
EUR 429,000	Altice Financing 3% 15/1/2028*	410,964	0.02	USD 1,080,000	ION Trading Technologies 5.75% 15/5/2028	967,710	0.06
EUR 2,619,000	Altice Financing 4.25% 15/8/2029*	2,506,223	0.15	USD 1,114,000	Kenbourne Invest 4.7% 22/1/2028	643,335	0.04
USD 939,000	Altice Financing 5% 15/1/2028	832,530	0.05	USD 1,719,000	Kenbourne Invest 6.875% 26/11/2024	1,330,222	0.08
USD 3,046,000	Altice Financing 5.75% 15/8/2029	2,630,323	0.16	EUR 422,000	Kleopatra 2 6.5% 1/9/2026	288,654	0.02
USD 1,063,000	Altice Financing 9.625% 15/7/2027	1,065,443	0.06	EUR 2,070,000	Kleopatra Finco 4.25% 1/3/2026	1,986,186	0.11
EUR 802,000	Aramark International Finance 3.125% 1/4/2025*	858,722	0.05	USD 1,129,493	MC Brazil Downstream Trading 7.25% 30/6/2031	1,030,097	0.06
EUR 500,000	Aroundtown 0% 16/7/2026*	467,302	0.03	USD 600,000	Millicom International Cellular 4.5% 27/4/2031*	517,419	0.03
EUR 700,000	Aroundtown 0.375% 15/4/2027	624,606	0.04	USD 2,674,800	Millicom International Cellular 5.125% 15/1/2028	2,553,137	0.15
EUR 2,200,000	Aroundtown 3.375% 23/9/2024	1,195,211	0.07	USD 1,854,000	Minerva Luxembourg 8.875% 13/9/2033*	1,945,170	0.11
USD 910,000	Camelot Finance 4.5% 1/11/2026	870,026	0.05	EUR 645,000	Monitchem HoldCo 3 8.75% 1/5/2028*	734,676	0.04
EUR 433,000	Cidron Aida Finco 5% 1/4/2028*	456,789	0.03	EUR 890,000	Motion Finco 7.375% 15/6/2030*	1,006,642	0.06
GBP 1,091,000	Cidron Aida Finco 6.25% 1/4/2028	1,341,093	0.08	USD 3,829,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	3,773,537	0.22
EUR 341,000	Cirsa Finance International 6.5% 15/3/2029	374,585	0.02	USD 2,485,000	Puma International Financing 5% 24/1/2026	2,366,950	0.14
EUR 442,000	Cirsa Finance International 7.875% 31/7/2028	507,788	0.03	EUR 1,830,000	Rossini 6.75% 30/10/2025	1,990,382	0.12
EUR 678,000	Cirsa Finance International 8.412% 31/7/2028	751,506	0.05	EUR 602,000	SES 2.875% 27/5/2026	615,618	0.04
EUR 176,000	Cirsa Finance International 8.412% 31/7/2028	194,526	0.01	USD 2,301,000	SK Invictus Intermediate II 5% 30/10/2029*	1,964,951	0.12
EUR 288,000	Cirsa Finance International 10.375% 30/11/2027	338,200	0.02	USD 1,750,000	Stena International 7.25% 15/1/2031	1,739,666	0.10
GBP 1,350,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	1,212,631	0.07	USD 325,000	Stena International 7.625% 15/2/2031	325,907	0.02
EUR 2,081,073	Codere Finance 2 Luxembourg 11% 30/9/2026	1,245,568	0.07	EUR 1,551,000	Summer BC Holdco B 5.75% 31/10/2026	1,668,269	0.10
USD 3,558,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	3,492,575	0.20	USD 1,940,000	Telecom Italia Capital 6% 30/9/2034	1,798,769	0.10
USD 3,375,000	Cosan Luxembourg 7.25% 27/6/2031*	3,422,841	0.20	USD 1,951,000	Telecom Italia Capital 6.375% 15/11/2033	1,874,880	0.11
USD 2,232,000	CSN Resources 4.625% 10/6/2031	1,803,512	0.11	USD 1,379,000	Telecom Italia Capital 7.2% 18/7/2036	1,371,120	0.08
EUR 1,119,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	1,092,327	0.06	USD 1,210,000	Telecom Italia Capital 7.721% 4/6/2038	1,235,865	0.07
EUR 515,000	Dana Financing Luxembourg 3% 15/7/2029*	499,417	0.03	USD 600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	565,687	0.03
EUR 1,174,000	Dana Financing Luxembourg 8.5% 15/7/2031	1,403,903	0.08	EUR 1,000,000	Vivion Investments 3% 8/8/2024*	1,038,721	0.06
EUR 1,479,000	Ephios Subco 3 7.875% 31/1/2031*	1,715,888	0.10			82,886,383	4.85
EUR 1,700,000	European TopSoho 4% 21/9/2021***	839,192	0.05		<b>Malta</b>		
EUR 971,000	Garfunkelux Holdco 3 6.75% 1/11/2025	833,886	0.05	USD 653,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	479,210	0.03
				USD 437,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	370,151	0.02
						849,361	0.05
					<b>Marshall Islands</b>		
				USD 2,111,000	Danaos 8.5% 1/3/2028	2,164,289	0.13

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

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

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 52,000	Seaspan 5.5% 1/8/2029*	44,308	0.00	USD 4,779,000	Braskem Netherlands Finance 8.5% 12/1/2031	4,728,940	0.27
		2,208,597	0.13	EUR 531,000	Citycon Treasury 2.375% 15/1/2027	525,458	0.03
	<b>Mauritius</b>			USD 2,246,000	Clear Channel International 6.625% 1/8/2025	2,247,469	0.13
USD 400,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	396,506	0.03	EUR 1,200,000	Cooperatieve Rabobank 4.375% 29/6/2027	1,220,544	0.07
USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,381,526	0.14	EUR 315,000	Darling Global Finance 3.625% 15/5/2026	339,681	0.02
USD 400,000	CA Magnum 5.375% 31/10/2026	382,882	0.02	EUR 800,000	Davide Campari-Milano 2.375% 17/1/2029	896,832	0.05
USD 200,000	Greenko Solar Mauritius 5.95% 29/7/2026*	196,599	0.01	USD 1,086,000	Elastic 4.125% 15/7/2029	977,879	0.06
USD 400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	394,274	0.02	EUR 1,726,000	Global Switch Finance 1.375% 7/10/2030	1,709,767	0.10
USD 250,000	India Airport Infra 6.25% 25/10/2025	248,746	0.01	USD 323,750	Greenko Dutch 3.85% 29/3/2026	305,443	0.02
USD 233,325	India Green Power 4% 22/2/2027	216,549	0.01	EUR 235,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	235,814	0.01
USD 1,807,000	MTN Mauritius Investments 6.5% 13/10/2026*	1,824,411	0.11	EUR 460,000	Heimstaden Bostad Treasury 1% 13/4/2028	394,706	0.02
USD 200,000	Network i2i 3.975% 3/3/2026	190,175	0.01	EUR 205,000	Heimstaden Bostad Treasury 1.375% 3/3/2027*	189,693	0.01
USD 400,000	Network i2i 5.65% 15/1/2025	396,722	0.03	USD 1,919,000	IHS Netherlands Holdco 8% 18/9/2027	1,724,404	0.10
		6,628,390	0.39	USD 1,163,000	ING Groep 3.875% 16/5/2027	947,971	0.06
	<b>Mexico</b>			USD 807,000	ING Groep 5.75% 16/11/2026	760,197	0.05
USD 860,000	Banco Mercantil del Norte 6.625% 24/1/2032	748,394	0.04	USD 1,275,000	ING Groep 8% 16/5/2030	1,287,750	0.08
USD 1,048,000	Banco Mercantil del Norte 7.5% 27/6/2029	1,017,184	0.06	EUR 2,700,000	Naturgy Finance 2.374% 23/11/2026	2,727,183	0.16
USD 1,830,000	Banco Mercantil del Norte 7.625% 10/1/2028	1,791,762	0.11	EUR 1,261,000	Nobian Finance 3.625% 15/7/2026*	1,318,733	0.08
USD 4,409,000	BBVA Bancomer 5.125% 18/1/2033	4,038,357	0.24	EUR 390,000	OI European 6.25% 15/5/2028	441,176	0.03
USD 1,540,000	BBVA Bancomer 5.875% 13/9/2034	1,419,518	0.08	EUR 934,000	OI European 6.25% 15/5/2028	1,055,583	0.06
USD 4,079,000	Braskem Idesa SAPI 6.99% 20/2/2032	2,960,477	0.17	USD 4,813,000	Petrobras Global Finance 6.5% 3/7/2033*	4,828,137	0.28
USD 5,226,000	Cemex 5.125% 8/6/2026	4,999,949	0.29	EUR 2,300,000	Prosus 2.778% 19/1/2034	1,971,314	0.12
USD 3,191,000	Cemex 9.125% 14/3/2028	3,415,966	0.20	USD 782,000	Prosus 3.832% 8/2/2051	481,106	0.03
USD 2,451,000	Metalsa Sapi 3.75% 4/5/2031	1,986,866	0.12	EUR 722,000	Q-Park I 5.125% 1/3/2029	789,201	0.05
USD 948,000	Nemak 3.625% 28/6/2031*	772,265	0.04	EUR 399,000	Q-Park I 5.942% 1/3/2026	435,535	0.03
USD 556,000	Trust Fibra Uno 4.869% 15/1/2030*	505,256	0.03	EUR 1,133,000	Repsol International Finance 4.247% 11/9/2028*	1,192,654	0.07
USD 1,505,000	Trust Fibra Uno 7.375% 13/2/2034	1,509,959	0.09	USD 200,000	Royal Capital 5% 5/2/2026	196,773	0.01
		25,165,953	1.47	USD 760,000	Sensata Technologies 4% 15/4/2029	690,867	0.04
	<b>Mongolia</b>			EUR 680,000	Summer BidCo 10% 15/2/2029	757,368	0.05
USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026*	193,047	0.01	USD 1,260,000	Sunrise FinCo I 4.875% 15/7/2031	1,114,848	0.07
	<b>Netherlands</b>			EUR 1,500,000	Telefonica Europe 3.875% 22/6/2026	1,592,338	0.09
EUR 1,700,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	1,771,986	0.10	EUR 3,400,000	Telefonica Europe 6.135% 3/2/2030	3,746,742	0.22
EUR 1,000,000	ABN AMRO Bank 6.875% 22/9/2031	1,086,094	0.06	EUR 200,000	Telefonica Europe 6.75% 7/6/2031	230,951	0.01
USD 2,002,000	Arcos Dorados 6.125% 27/5/2029*	1,953,241	0.11	EUR 2,200,000	Telefonica Europe 7.125% 23/8/2028*	2,562,035	0.15
EUR 1,400,000	ATF Netherlands 7.078% 20/1/2025	844,356	0.05	EUR 2,116,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,216,253	0.13
USD 803,000	Axalta Coating Systems Dutch B 7.25% 15/2/2031	834,101	0.05				
EUR 1,318,000	Boels Topholding 6.25% 15/2/2029	1,491,494	0.09				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,837,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	2,916,687	0.17		<b>Panama</b>		
EUR 2,616,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	3,113,304	0.18	USD 3,215,379	AES Panama Generation 4.375% 31/5/2030	2,699,037	0.16
EUR 683,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	850,441	0.05	USD 848,000	Carnival 4% 1/8/2028	782,280	0.05
USD 6,520,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	6,045,116	0.35	USD 2,554,000	Carnival 5.75% 1/3/2027*	2,525,956	0.15
USD 1,279,000	Teva Pharmaceutical Finance Netherlands III 4.1% 1/10/2046	864,968	0.05	USD 2,766,000	Carnival 6% 1/5/2029*	2,701,814	0.16
USD 1,832,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,747,407	0.10	USD 539,000	Carnival 7% 15/8/2029	559,886	0.03
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028*	202,187	0.01	USD 565,000	Carnival 7.625% 1/3/2026	572,238	0.03
USD 400,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	403,082	0.02	EUR 2,761,000	Carnival 7.625% 1/3/2026	3,060,937	0.18
				USD 1,125,000	Panama Government International Bond 7.5% 1/3/2031	1,150,172	0.07
USD 1,412,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	1,505,948	0.09	USD 3,610,000	Telecomunicaciones Digitales 4.5% 30/1/2030	3,233,261	0.19
USD 707,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	764,836	0.05			17,285,581	1.02
EUR 1,167,000	Titan II 5.125% 15/7/2029	1,114,861	0.06		<b>Paraguay</b>		
EUR 1,054,000	Trivium Packaging Finance 7.651% 15/8/2026*	1,146,579	0.07	USD 3,083,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	3,013,895	0.18
USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027*	194,959	0.01		<b>Peru</b>		
EUR 510,000	United 3.125% 15/2/2026	538,246	0.03	USD 2,227,000	InRetail Consumer 3.25% 22/3/2028	1,984,995	0.12
EUR 565,000	United 4% 15/11/2027	585,976	0.04	USD 3,644,000	Minsur 4.5% 28/10/2031	3,175,389	0.18
EUR 492,000	United 6.75% 15/2/2031	540,748	0.03			5,160,384	0.30
EUR 1,005,000	United 8.134% 15/2/2031*	1,093,078	0.06		<b>Philippines</b>		
USD 2,546,000	VEON 3.375% 25/11/2027	2,030,435	0.12	USD 200,000	Rizal Commercial Banking 6.5% 27/8/2025	196,809	0.01
EUR 1,200,000	Volkswagen International Finance 3.875% 17/6/2029*	1,181,771	0.07		<b>Poland</b>		
EUR 400,000	Volkswagen International Finance 7.5% 6/9/2028	466,504	0.03	USD 359,000	Canpack / Canpack US 3.125% 1/11/2025	343,226	0.02
EUR 1,412,000	VZ Secured Financing 3.5% 15/1/2032*	1,371,067	0.08		<b>Portugal</b>		
EUR 834,000	VZ Vendor Financing II 2.875% 15/1/2029	787,881	0.05	EUR 3,000,000	Banco Espirito Santo 2.625% 8/5/2017***	943,887	0.06
EUR 1,334,000	Wp/ap Telecom III 5.5% 15/1/2030	1,344,999	0.08	EUR 3,400,000	Banco Espirito Santo 4% 21/1/2019***	1,069,739	0.06
EUR 500,000	ZF Europe Finance 2% 23/2/2026	517,861	0.03	EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	1,384,368	0.08
EUR 800,000	ZF Europe Finance 2.5% 23/10/2027	810,263	0.05	EUR 600,000	EDP - Energias de Portugal 1.7% 20/7/2080	625,081	0.03
EUR 600,000	ZF Europe Finance 4.75% 31/1/2029	649,463	0.04	EUR 2,000,000	EDP - Energias de Portugal 1.875% 2/8/2081	2,032,613	0.12
EUR 800,000	ZF Europe Finance 6.125% 13/3/2029	912,993	0.05	EUR 300,000	EDP - Energias de Portugal 5.943% 23/4/2083*	337,358	0.02
EUR 1,120,000	Ziggo 2.875% 15/1/2030	1,086,535	0.06			6,393,046	0.37
USD 644,000	Ziggo 4.875% 15/1/2030	574,425	0.03		<b>Romania</b>		
USD 1,124,000	Ziggo Bond 5.125% 28/2/2030*	961,585	0.05	EUR 1,100,000	RCS & RDS 2.5% 5/2/2025	1,173,550	0.07
USD 1,285,000	Ziggo Bond 6% 15/1/2027	1,256,798	0.07	EUR 1,000,000	RCS & RDS 3.25% 5/2/2028*	1,002,056	0.06
		92,403,620	5.40			2,175,606	0.13
	<b>Norway</b>				<b>Saint Lucia</b>		
EUR 1,002,000	Var Energi 7.862% 15/11/2083	1,145,529	0.07	USD 2,148	Digicel Midco / Difl US II 10.5% 25/11/2028	1,686	0.00
					<b>Singapore</b>		
				USD 200,000	Continuum Energy Aura 9.5% 24/2/2027	208,750	0.01
				USD 254,625	Continuum Energy Levanter 4.5% 9/2/2027	244,622	0.02
				USD 200,000	GLP 3.875% 4/6/2025*	171,443	0.01
				USD 1,194,377	JGC Ventures 5% 30/6/2025	447,891	0.03

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

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

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 74,659	JGC Ventures 5% 30/6/2025	23,891	0.00		<b>Sri Lanka</b>		
USD 244,000	Medco Bell 6.375% 30/1/2027	237,367	0.01	USD 550,000	Sri Lanka Government International Bond 6.85% 14/3/2024	299,989	0.02
USD 300,000	Medco Maple Tree 8.96% 27/4/2029*	312,329	0.02	USD 200,000	Sri Lanka Government International Bond 6.85% 3/11/2025	112,000	0.00
USD 200,000	TML 4.35% 9/6/2026*	191,351	0.01			411,989	0.02
		1,837,644	0.11		<b>Sweden</b>		
	<b>South Africa</b>			EUR 478,000	Fastighets Balder 1.125% 29/1/2027*	459,516	0.03
USD 3,709,000	Transnet SOC 8.25% 6/2/2028	3,692,439	0.22	EUR 457,000	Fastighets Balder 2.873% 2/6/2081*	452,106	0.03
	<b>South Korea</b>			EUR 260,000	Heimstaden Bostad 1.125% 21/1/2026*	255,270	0.01
USD 200,000	Woori Bank 4.25% 4/10/2024	197,395	0.01	EUR 2,525,000	Heimstaden Bostad 2.625% 1/2/2027	1,490,942	0.09
	<b>Spain</b>			EUR 100,000	Heimstaden Bostad 3.375% 15/1/2026	65,730	0.00
EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026*	863,038	0.05	EUR 300,000	Intrum 3.5% 15/7/2026*	223,483	0.01
EUR 2,200,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	2,616,336	0.15	EUR 645,000	Verisure 3.875% 15/7/2026	690,156	0.04
EUR 400,000	Banco de Sabadell 5.25% 7/2/2029	446,452	0.03	EUR 415,000	Verisure 7.125% 1/2/2028	471,416	0.03
EUR 600,000	Banco de Sabadell 5.75% 15/3/2026*	616,316	0.04	EUR 2,012,000	Verisure 9.25% 15/10/2027	2,340,915	0.14
EUR 1,200,000	Banco de Sabadell 6% 16/8/2033*	1,338,406	0.08			6,449,534	0.38
USD 800,000	Banco Santander 6.921% 8/8/2033	833,278	0.05		<b>Switzerland</b>		
EUR 1,600,000	Bankinter 7.375% 15/8/2028	1,764,579	0.10	USD 680,000	UBS 4.375% 10/2/2031*	544,918	0.03
EUR 800,000	CaixaBank 5.25% 23/3/2026*	820,344	0.05	USD 1,078,000	UBS 6.875% 7/8/2025	1,067,220	0.06
EUR 400,000	CaixaBank 5.875% 9/10/2027	423,144	0.02	USD 2,072,000	UBS 7% 19/2/2025*	2,072,414	0.12
EUR 800,000	CaixaBank 7.5% 16/1/2030*	882,628	0.05	USD 1,580,000	UBS 7.75% 12/4/2031	1,585,052	0.09
EUR 2,800,000	Cellnex Finance 1.25% 15/1/2029	2,682,269	0.16	USD 1,418,000	UBS 9.25% 13/11/2028*	1,516,833	0.09
EUR 1,200,000	Cellnex Finance 2% 15/9/2032*	1,105,311	0.06	USD 1,476,000	UBS 9.25% 13/11/2033*	1,633,225	0.10
EUR 1,100,000	Cellnex Finance 2% 15/2/2033	1,010,395	0.06			8,419,662	0.49
EUR 2,000,000	Cellnex Telecom 0.75% 20/11/2031	1,806,200	0.11		<b>Thailand</b>		
EUR 300,000	Cellnex Telecom 1% 20/4/2027	297,790	0.02	USD 425,000	Bangkok Bank 3.733% 25/9/2034	377,615	0.02
EUR 800,000	Cellnex Telecom 1.75% 23/10/2030	757,536	0.04	USD 300,000	Bangkok Bank 5% 23/9/2025*	291,740	0.02
EUR 2,500,000	Cellnex Telecom 2.125% 11/8/2030	2,758,439	0.16	USD 200,000	Kasikornbank 3.343% 2/10/2031*	185,261	0.01
EUR 1,043,000	Food Service Project 5.5% 21/1/2027	1,131,557	0.07	USD 200,000	Kasikornbank 5.275% 14/10/2025	195,151	0.01
EUR 222,000	Grifols 1.625% 15/2/2025	234,813	0.01			1,049,767	0.06
EUR 526,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	439,458	0.02		<b>Turkey</b>		
EUR 800,000	International Consolidated Airlines 3.75% 25/3/2029*	845,771	0.05	USD 2,000,000	Arcelik 8.5% 25/9/2028	2,087,400	0.12
EUR 609,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	654,114	0.04	USD 874,000	KOC 6.5% 11/3/2025*	877,325	0.05
EUR 3,535,000	Lorca Telecom Bondco 4% 18/9/2027	3,782,486	0.22	USD 1,931,000	Türk Telekomunikasyon 6.875% 28/2/2025*	1,931,068	0.11
		28,110,660	1.64	USD 1,934,000	Türkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026*	1,943,670	0.12
				USD 879,000	Türkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	896,580	0.05
						7,736,043	0.45
					<b>United Arab Emirates</b>		
				USD 560,000	Abu Dhabi Commercial Bank 8% 27/11/2028	598,417	0.03
				USD 3,896,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026*	3,873,656	0.23
						4,472,073	0.26

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	<b>United Kingdom</b>			EUR 1,318,000	HSBC 4.75% 4/7/2029	1,317,049	0.08
EUR 600,000	Agps Bondco 5% 14/1/2029	260,585	0.01	EUR 1,495,000	INEOS Finance 6.375% 15/4/2029	1,627,409	0.09
EUR 3,100,000	Agps Bondco 5.5% 13/11/2026	1,374,134	0.08	EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	104,980	0.01
EUR 700,000	Agps Bondco 6% 5/8/2025	322,834	0.02	EUR 1,098,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	1,250,158	0.07
EUR 2,218,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	2,550,752	0.15	USD 731,000	International Game Technology 5.25% 15/1/2029	706,692	0.04
USD 500,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029	513,863	0.03	GBP 1,067,000	Iron Mountain UK 3.875% 15/11/2025	1,317,365	0.08
USD 2,075,000	Barclays 4.375% 15/3/2028*	1,635,039	0.10	GBP 1,398,000	Kier 9% 15/2/2029	1,796,489	0.10
GBP 288,000	Barclays 5.875% 15/9/2024	359,249	0.02	EUR 2,016,000	Lloyds Banking 4.947% 27/6/2025*	2,129,800	0.12
GBP 200,000	Barclays 6.375% 15/12/2025	244,896	0.01	USD 850,000	Lloyds Banking 8% 27/9/2029	838,520	0.05
GBP 1,400,000	Barclays 7.125% 15/6/2025	1,735,065	0.10	USD 515,000	Macquarie Airfinance 8.125% 30/3/2029	533,669	0.03
USD 200,000	Barclays 8% 15/6/2024	199,821	0.01	GBP 1,548,000	Market Bidco Finco 5.5% 4/11/2027	1,788,112	0.11
USD 690,000	Barclays 8% 15/3/2029*	680,677	0.04	GBP 154,000	Marks & Spencer 3.75% 19/5/2026*	187,261	0.01
USD 2,465,000	Barclays 9.625% 15/12/2029	2,558,103	0.15	USD 1,031,000	Merlin Entertainments 5.75% 15/6/2025	1,017,821	0.06
GBP 1,070,000	BCP V Modular Services Finance II 6.125% 30/11/2028	1,265,325	0.07	GBP 1,874,000	Mobico 4.25% 26/11/2025*	2,174,154	0.13
GBP 3,457,000	Bellis Acquisition 3.25% 16/2/2026	4,153,712	0.24	GBP 1,128,000	Nationwide Building Society 5.75% 20/6/2027	1,325,129	0.08
GBP 2,852,000	Bellis Acquisition 4.5% 16/2/2026	3,491,007	0.21	USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025	398,481	0.03
GBP 756,000	Boparan Finance 7.625% 30/11/2025	911,739	0.05	USD 215,000	Odeon Finco 12.75% 1/11/2027	219,832	0.01
EUR 358,000	British Telecommunications 1.874% 18/8/2080	373,183	0.02	GBP 440,000	Pinewood Finance 3.625% 15/11/2027*	519,016	0.03
GBP 1,884,000	British Telecommunications 8.375% 20/12/2083	2,516,591	0.15	EUR 403,000	Pinnacle Bidco 8.25% 11/10/2028*	458,558	0.03
EUR 738,000	Carnival 1% 28/10/2029*	627,010	0.04	GBP 566,000	Pinnacle Bidco 10% 11/10/2028*	755,831	0.04
EUR 177,721	Codere New Topco 7.5% 30/11/2027	2,003	0.00	GBP 479,000	Premier Foods Finance 3.5% 15/10/2026	579,731	0.03
GBP 777,000	Constellation Automotive Financing 4.875% 15/7/2027*	829,482	0.05	GBP 964,000	Santander UK 6.75% 24/6/2024	1,220,768	0.07
USD 1,079,000	eG Global Finance 12% 30/11/2028	1,135,702	0.07	USD 200,000	Standard Chartered 4.3% 19/8/2028	161,831	0.01
USD 200,000	EnQuest 11.625% 1/11/2027*	196,348	0.01	USD 200,000	Standard Chartered 4.75% 14/1/2031	162,781	0.01
GBP 1,050,000	Gatwick Airport Finance 4.375% 7/4/2026	1,285,431	0.08	GBP 611,000	Stonegate Pub Financing 2019 8% 13/7/2025	758,881	0.04
GBP 100,000	Greene King Finance 7.14% 15/12/2034	105,193	0.01	EUR 546,000	Stonegate Pub Financing 2019 9.651% 31/7/2025	581,293	0.03
GBP 100,000	Greene King Finance 7.387% 15/3/2036	101,836	0.01	EUR 790,000	Thames Water Utilities Finance 4% 18/4/2027	815,524	0.05
USD 376,000	Harbour Energy 5.5% 15/10/2026	365,529	0.02	GBP 1,177,000	Unique Pub Finance 6.464% 30/3/2032	1,472,379	0.09
GBP 885,000	Heathrow Finance 3.875% 1/3/2027*	1,060,349	0.06	GBP 600,000	Virgin Media Secured Finance 4.125% 15/8/2030*	631,874	0.04
GBP 450,000	Heathrow Finance 4.125% 1/9/2029*	537,769	0.03	GBP 508,000	Virgin Media Secured Finance 4.25% 15/1/2030	553,694	0.03
GBP 1,088,000	Heathrow Finance 4.75% 1/3/2024	1,378,506	0.08	USD 472,000	Virgin Media Secured Finance 4.5% 15/8/2030	413,000	0.02
USD 5,211,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	5,228,118	0.31	GBP 286,000	Virgin Media Secured Finance 5.25% 15/5/2029	333,225	0.02
USD 2,870,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	2,893,597	0.17	GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,213,860	0.07
USD 400,000	HSBC 4% 9/3/2026	366,474	0.02				
USD 285,000	HSBC 4.6% 17/12/2030*	236,867	0.01				

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

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,473,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,596,412	0.15	USD 1,405,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,400,212	0.08
USD 943,000	Vmed O2 UK Financing I 4.75% 15/7/2031	819,542	0.05	USD 883,000	Amer Sports 6.75% 16/2/2031	880,241	0.05
EUR 600,000	Vodafone 2.625% 27/8/2080	622,041	0.04	USD 1,422,000	American Airlines 8.5% 15/5/2029	1,492,352	0.09
EUR 1,764,000	Vodafone 4.2% 3/10/2078*	1,871,651	0.11	USD 1,335,412	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	1,305,994	0.08
GBP 1,444,000	Vodafone 4.875% 3/10/2078	1,795,342	0.10	USD 47,000	American Builders & Contractors Supply 3.875% 15/11/2029	41,979	0.00
EUR 500,000	Vodafone 6.5% 30/8/2084*	577,136	0.03	USD 833,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	844,440	0.05
GBP 1,463,000	Vodafone 8% 30/8/2086	1,966,487	0.12	USD 285,000	AMN Healthcare 4% 15/4/2029	250,256	0.01
		81,110,567	4.74	USD 1,188,000	AmWINS 4.875% 30/6/2029	1,097,039	0.06
	<b>United States</b>			USD 422,000	AmWINS 6.375% 15/2/2029	423,579	0.02
USD 260,000	Acadia Healthcare 5% 15/4/2029	245,910	0.02	USD 362,000	ANGI 3.875% 15/8/2028	310,675	0.02
USD 312,000	Acadia Healthcare 5.5% 1/7/2028	301,908	0.02	USD 1,018,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	971,500	0.06
USD 2,227,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	2,005,047	0.12	USD 425,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	416,388	0.02
USD 273,000	Acushnet 7.375% 15/10/2028	281,513	0.02	USD 865,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	862,742	0.05
USD 470,000	ADT Security 4.875% 15/7/2032	424,932	0.02	USD 245,000	Antero Resources 7.625% 1/2/2029	251,966	0.01
USD 885,000	Advanced Drainage Systems 5% 30/9/2027	855,946	0.05	USD 1,153,600	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,038,838	0.06
USD 1,648,000	Advanced Drainage Systems 6.375% 15/6/2030	1,655,268	0.10	USD 345,183	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	310,844	0.02
USD 2,624,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,634,063	0.15	USD 128,000	Apache 5.35% 1/7/2049*	102,387	0.01
USD 590,000	Ahead DB 6.625% 1/5/2028	526,608	0.03	USD 532,000	APi DE 4.125% 15/7/2029	481,238	0.03
USD 1,548,000	AHP Health Partners 5.75% 15/7/2029	1,398,970	0.08	USD 485,000	APi DE 4.75% 15/10/2029	451,004	0.03
USD 921,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	820,794	0.05	USD 681,000	APX 5.75% 15/7/2029	648,188	0.04
USD 871,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	840,330	0.04	USD 657,000	APX 6.75% 15/2/2027	657,604	0.04
USD 884,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	827,800	0.05	USD 2,064,000	Aramark Services 5% 1/2/2028	1,982,133	0.12
USD 521,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	524,163	0.03	USD 3,145,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,069,603	0.18
USD 560,000	Alexander Funding Trust II 7.467% 31/7/2028	587,196	0.03	USD 1,587,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,580,364	0.09
USD 4,280,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	3,964,274	0.23	USD 1,676,000	Arcosa 4.375% 15/4/2029	1,539,593	0.09
USD 3,821,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,491,921	0.20	EUR 1,181,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	1,116,467	0.07
USD 6,147,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	5,962,994	0.35	EUR 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029*	344,256	0.02
USD 2,072,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,058,063	0.12	USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	359,888	0.02
USD 3,195,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	3,181,277	0.19	USD 3,400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	2,748,862	0.16
USD 2,594,000	Allied Universal Holdco 7.875% 15/2/2031	2,574,416	0.15				
USD 3,876,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029*	3,205,787	0.19				
USD 1,391,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	1,389,007	0.08				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,126,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,106,162	0.06	USD 1,502,000	BCPE Empire 7.625% 1/5/2027	1,427,029	0.08
USD 380,000	Ares Capital 5.875% 1/3/2029	371,892	0.02	USD 403,000	Beacon Roofing Supply 4.125% 15/5/2029	363,058	0.02
USD 285,000	Aretec 10% 15/8/2030	310,358	0.02	USD 984,000	Beacon Roofing Supply 6.5% 1/8/2030	991,290	0.06
USD 529,000	Arko 5.125% 15/11/2029	454,120	0.03		Big River Steel / BRS Finance 6.625% 31/1/2029	4,577,030	0.27
USD 594,000	Arsenal AIC Parent 8% 1/10/2030	619,118	0.04	USD 248,000	Blackstone Private Credit Fund 3.25% 15/3/2027	226,979	0.01
USD 2,529,000	Arsenal AIC Parent 11.5% 1/10/2031	2,785,166	0.16	USD 484,000	Blackstone Private Credit Fund 6.25% 25/1/2031	480,325	0.03
USD 380,000	Asbury Automotive 4.5% 1/3/2028	354,401	0.02	USD 2,367,000	Block 2.75% 1/6/2026	2,204,960	0.13
USD 65,000	Asbury Automotive 4.75% 1/3/2030	59,301	0.00	USD 2,990,000	Block 3.5% 1/6/2031	2,553,560	0.15
USD 602,000	Asbury Automotive 5% 15/2/2032	534,639	0.03	USD 52,000	Blue Owl Capital 3.4% 15/7/2026	48,449	0.00
USD 1,920,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,783,832	0.10	USD 611,000	Blue Owl Capital 3.75% 22/7/2025	589,016	0.03
USD 1,808,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,294,750	0.13	USD 441,000	Blue Owl Capital II 8.45% 15/11/2026	452,458	0.03
USD 471,000	Ashland 3.375% 1/9/2031	394,452	0.03	USD 24,000	Blue Owl Credit Income 3.125% 23/9/2026	21,869	0.00
USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	364,522	0.02	USD 549,000	Blue Owl Credit Income 5.5% 21/3/2025	543,729	0.03
USD 527,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	474,232	0.03	USD 880,000	Blue Owl Credit Income 6.65% 15/3/2031	854,082	0.05
USD 180,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	179,091	0.01	USD 1,099,000	Blue Owl Credit Income 7.75% 16/9/2027	1,125,877	0.07
USD 1,145,000	AssuredPartners 7.5% 15/2/2032	1,131,403	0.07	EUR 2,875,000	Boxer Parent 6.5% 2/10/2025	3,101,388	0.18
USD 7,191,000	AthenaHealth 6.5% 15/2/2030	6,422,741	0.38	USD 1,820,000	Boxer Parent 7.125% 2/10/2025	1,823,294	0.11
USD 477,000	ATI 4.875% 1/10/2029	440,328	0.03	USD 2,621,000	Boxer Parent 9.125% 1/3/2026	2,620,673	0.15
USD 1,257,000	ATI 5.125% 1/10/2031	1,150,052	0.07	USD 387,000	Boyd Gaming 4.75% 1/12/2027	372,680	0.02
USD 857,000	ATI 5.875% 1/12/2027	838,825	0.05	USD 1,107,000	Boyd Gaming 4.75% 15/6/2031	1,007,234	0.06
USD 1,441,000	ATI 7.25% 15/8/2030	1,477,606	0.09	USD 1,432,000	Boyne USA 4.75% 15/5/2029	1,313,497	0.08
EUR 320,000	Avantor Funding 2.625% 1/11/2025	339,438	0.02	USD 4,936,000	Brand Industrial Services 10.375% 1/8/2030	5,246,655	0.31
EUR 100,000	Avantor Funding 3.875% 15/7/2028*	106,122	0.01	USD 406,000	Bread Financial 9.75% 15/3/2029	415,583	0.02
USD 723,000	Avantor Funding 3.875% 1/11/2029	648,659	0.04	USD 672,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco LL 4.5% 1/4/2027	591,603	0.03
USD 1,737,000	Avantor Funding 4.625% 15/7/2028	1,638,010	0.10	USD 564,000	Buckeye Partners 4.125% 1/3/2025	553,801	0.03
USD 288,000	Avient 7.125% 1/8/2030	294,204	0.02	USD 297,000	Buckeye Partners 5.6% 15/10/2044	230,728	0.01
USD 696,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	674,169	0.04	USD 418,000	Buckeye Partners 5.85% 15/11/2043	344,121	0.02
USD 1,927,000	Axalta Coating Systems 3.375% 15/2/2029	1,709,875	0.10	USD 596,000	Builders FirstSource 6.375% 1/3/2034	594,601	0.04
USD 387,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	373,210	0.02	USD 311,000	Cable One 0% 15/3/2026	266,912	0.02
USD 1,415,000	Azul Secured Finance 11.93% 28/8/2028	1,441,949	0.08	USD 914,000	Cable One 1.125% 15/3/2028	681,200	0.04
USD 325,000	Azul Secured Finance 11.93% 28/8/2028	330,875	0.02	USD 1,083,000	Cable One 4% 15/11/2030	815,932	0.05
USD 359,000	B&G Foods 8% 15/9/2028	373,933	0.02	USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	855,869	0.05
USD 206,000	Ball 3.125% 15/9/2031	173,555	0.01	USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	485,561	0.03
USD 526,000	Ball 6% 15/6/2029	528,290	0.03	USD 480,000	Caesars Entertainment 4.625% 15/10/2029	438,554	0.03
EUR 1,001,000	Banff Merger Sub 8.375% 1/9/2026	1,089,401	0.06	USD 2,027,000	Caesars Entertainment 6.5% 15/2/2032	2,042,287	0.12

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



# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,948,000	Caesars Entertainment 7% 15/2/2030	4,044,414	0.24	USD 178,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	178,450	0.01
USD 3,733,000	Caesars Entertainment 8.125% 1/7/2027	3,831,129	0.22	USD 511,000	Central Garden & Pet 4.125% 15/10/2030	454,669	0.03
USD 624,000	Callon Petroleum 6.375% 1/7/2026	624,993	0.04	USD 779,000	Central Garden & Pet 4.125% 30/4/2031	680,947	0.04
USD 1,919,000	Callon Petroleum 7.5% 15/6/2030	2,023,620	0.12	USD 361,000	Central Garden & Pet 5.125% 1/2/2028	350,020	0.02
USD 1,039,000	Callon Petroleum 8% 1/8/2028	1,085,208	0.07	USD 1,729,000	Central Parent / CDK Global 7.25% 15/6/2029	1,745,121	0.10
USD 230,000	Calpine 4.625% 1/2/2029	211,558	0.01	USD 1,469,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,507,032	0.09
USD 286,000	Calpine 5% 1/2/2031	255,406	0.02	USD 1,031,000	Champions Financing 8.75% 15/2/2029	1,051,235	0.06
USD 1,119,000	Calpine 5.125% 15/3/2028	1,064,335	0.06	USD 345,000	Charles River Laboratories International 4% 15/3/2031	304,290	0.02
USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028*	767,514	0.05	USD 466,000	Charles River Laboratories International 4.25% 1/5/2028	436,413	0.03
USD 1,064,000	Capstone Borrower 8% 15/6/2030	1,100,719	0.06	USD 2,380,000	Chart Industries 7.5% 1/1/2030	2,457,048	0.14
USD 8,497,000	Carnival Bermuda 10.375% 1/5/2028	9,271,148	0.54	USD 455,000	Chart Industries 9.5% 1/1/2031	488,215	0.03
USD 308,000	Carpenter Technology 6.375% 15/7/2028	305,448	0.02	USD 296,000	Chemours 4.625% 15/11/2029	247,276	0.01
USD 995,000	Carpenter Technology 7.625% 15/3/2030	1,026,775	0.06	USD 568,000	Chemours 5.75% 15/11/2028	504,846	0.03
USD 275,000	Carvana 12% 1/12/2028	265,271	0.02	USD 74,000	Chesapeake Energy 5.875% 1/2/2029	73,273	0.00
USD 337,500	Carvana 14% 1/6/2031	331,197	0.02	USD 1,603,000	Chesapeake Energy 6.75% 15/4/2029	1,610,784	0.09
EUR 1,334,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,395,481	0.08	USD 2,387,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,209,291	0.12
USD 872,000	Catalent Pharma Solutions 3.125% 15/2/2029	843,342	0.05	USD 3,445,000	Chobani / Chobani Finance 7.625% 1/7/2029	3,468,740	0.20
USD 981,000	Catalent Pharma Solutions 3.5% 1/4/2030	947,278	0.06	USD 1,414,000	CHS/Community Health Systems 4.75% 15/2/2031	1,072,274	0.07
USD 914,000	Catalent Pharma Solutions 5% 15/7/2027	900,445	0.05	USD 2,142,000	CHS/Community Health Systems 5.25% 15/5/2030	1,704,577	0.10
USD 243,000	CCM Merger 6.375% 1/5/2026	240,746	0.01	USD 2,046,000	CHS/Community Health Systems 5.625% 15/3/2027	1,872,785	0.11
USD 1,458,000	CCO / CCO Capital 4.25% 1/2/2031	1,174,994	0.07	USD 1,857,000	CHS/Community Health Systems 6% 15/1/2029	1,589,373	0.09
USD 889,000	CCO / CCO Capital 4.25% 15/1/2034*	663,248	0.04	USD 1,185,000	Churchill Downs 4.75% 15/1/2028	1,119,887	0.07
USD 389,000	CCO / CCO Capital 4.5% 15/8/2030	323,496	0.02	USD 917,000	Churchill Downs 5.5% 1/4/2027	900,022	0.05
USD 331,000	CCO / CCO Capital 4.75% 1/3/2030	281,868	0.02	USD 2,610,000	Churchill Downs 5.75% 1/4/2030	2,509,866	0.15
USD 853,000	CCO / CCO Capital 4.75% 1/2/2032	691,054	0.04	USD 1,369,000	Churchill Downs 6.75% 1/5/2031	1,371,780	0.08
USD 722,000	CCO / CCO Capital 5.125% 1/5/2027	682,964	0.04	USD 469,000	Citigroup 6.174% 25/5/2034	472,889	0.03
USD 847,000	CCO / CCO Capital 5.375% 1/6/2029	765,460	0.04	USD 298,000	Citigroup 7.625% 15/11/2028	307,614	0.02
USD 2,665,000	CCO / CCO Capital 6.375% 1/9/2029	2,503,473	0.15	USD 2,324,000	Civitas Resources 8.375% 1/7/2028	2,433,930	0.14
USD 5,155,000	CCO / CCO Capital 7.375% 1/3/2031*	4,991,821	0.29	USD 1,275,000	Civitas Resources 8.625% 1/11/2030	1,365,440	0.08
USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025*	780,443	0.05	USD 2,363,000	Civitas Resources 8.75% 1/7/2031	2,514,445	0.15
USD 323,000	Cedar Fair 5.25% 15/7/2029*	305,292	0.02	EUR 982,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,062,118	0.06
USD 857,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	853,787	0.05	USD 1,588,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	1,607,793	0.09
				USD 3,644,000	Clarivate Science 3.875% 1/7/2028	3,317,714	0.20

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,062,000	Clarivate Science 4.875% 1/7/2029	2,781,935	0.16	USD 973,000	CSC 4.125% 1/12/2030	729,054	0.04
USD 228,000	Clean Harbors 4.875% 15/7/2027	220,295	0.01	USD 698,000	CSC 4.5% 15/11/2031	518,709	0.03
USD 1,175,000	Clean Harbors 5.125% 15/7/2029	1,132,125	0.07	USD 1,965,000	CSC 5.5% 15/4/2027	1,765,798	0.10
USD 384,000	Clean Harbors 6.375% 1/2/2031	382,020	0.02	USD 5,960,000	CSC 11.25% 15/5/2028*	6,149,975	0.36
USD 1,020,000	Clear Channel Outdoor 5.125% 15/8/2027	957,713	0.06	USD 2,695,000	CSC 11.75% 31/1/2029	2,816,297	0.16
USD 1,324,000	Clear Channel Outdoor 7.5% 1/6/2029	1,100,588	0.06	USD 1,099,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	1,081,889	0.06
USD 1,858,000	Clear Channel Outdoor 7.75% 15/4/2028*	1,619,103	0.09	USD 481,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	500,524	0.03
USD 4,079,000	Clear Channel Outdoor 9% 15/9/2028*	4,262,331	0.25	USD 1,280,000	Darling Ingredients 6% 15/6/2030*	1,261,513	0.07
USD 871,000	Clearway Energy Operating 3.75% 15/1/2032	726,107	0.04	USD 453,000	Dealer Tire / DT Issuer 8% 1/2/2028*	450,347	0.03
USD 337,000	Clearway Energy Operating 4.75% 15/3/2028	315,157	0.02	USD 2,131,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,011,531	0.12
USD 12,481,000	Cloud Software 6.5% 31/3/2029	11,609,206	0.68	USD 372,000	Dream Finders Homes 8.25% 15/8/2028	388,137	0.02
USD 5,307,000	Cloud Software 9% 30/9/2029	4,948,346	0.29	USD 1,545,000	DT Midstream 4.125% 15/6/2029*	1,409,723	0.08
USD 1,597,000	Clydesdale Acquisition 6.625% 15/4/2029	1,589,781	0.09	USD 1,499,000	DT Midstream 4.375% 15/6/2031	1,348,717	0.08
USD 2,099,000	Clydesdale Acquisition 8.75% 15/4/2030	2,001,864	0.12	USD 2,271,000	Dun & Bradstreet 5% 15/12/2029*	2,090,352	0.13
USD 1,096,000	CMG Media 8.875% 15/12/2027	743,843	0.04	USD 624,000	Dycom Industries 4.5% 15/4/2029	575,048	0.03
USD 849,000	CNX Midstream Partners 4.75% 15/4/2030	743,201	0.04	USD 5,318,000	Element Solutions 3.875% 1/9/2028	4,826,551	0.28
USD 278,000	CNX Resources 7.375% 15/1/2031	280,988	0.02	EUR 540,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	618,171	0.04
USD 1,674,000	Coherent 5% 15/12/2029*	1,568,948	0.09	EUR 661,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	755,863	0.04
USD 560,000	CommScope 4.75% 1/9/2029	389,774	0.02	EUR 960,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,096,966	0.06
USD 1,536,000	CommScope 6% 1/3/2026	1,391,916	0.08	USD 9,109,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	9,147,804	0.54
USD 1,918,000	CommScope Technologies 6% 15/6/2025*	1,497,920	0.09	USD 1,243,000	Enact 6.5% 15/8/2025	1,242,323	0.07
USD 934,000	Compass Diversified 5.25% 15/4/2029	879,451	0.05	USD 167,000	Encompass Health 4.5% 1/2/2028	158,128	0.01
USD 3,390,000	CoreLogic 4.5% 1/5/2028	3,007,998	0.18	USD 1,352,000	Encompass Health 4.75% 1/2/2030	1,253,425	0.08
USD 62,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	58,260	0.00	EUR 1,005,000	Encore Capital 4.875% 15/10/2025	1,087,359	0.06
USD 860,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	870,952	0.05	GBP 700,000	Encore Capital 5.375% 15/2/2026*	848,514	0.05
USD 614,000	Covanta 4.875% 1/12/2029	538,719	0.03	USD 1,006,000	EnLink Midstream 5.375% 1/6/2029	976,077	0.06
USD 237,000	Covanta 5% 1/9/2030	203,764	0.01	USD 1,239,000	EnLink Midstream 5.625% 15/1/2028	1,223,115	0.07
USD 3,527,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,287,782	0.19	USD 652,000	EnLink Midstream 6.5% 1/9/2030	667,903	0.04
USD 2,698,000	Crescent Energy Finance 7.25% 1/5/2026	2,687,736	0.16	USD 375,000	EnLink Midstream Partners 5.6% 1/4/2044	337,758	0.02
USD 1,495,000	Crescent Energy Finance 9.25% 15/2/2028	1,560,381	0.09	USD 5,489,000	Entegris 4.75% 15/4/2029	5,185,003	0.30
USD 525,000	Crocs 4.125% 15/8/2031	448,524	0.02	USD 334,000	EQM Midstream Partners 4.125% 1/12/2026	320,523	0.02
USD 334,000	Crocs 4.25% 15/3/2029	300,267	0.02	USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	93,542	0.01
USD 144,000	Crowdstrike 3% 15/2/2029	127,135	0.01	USD 457,000	EQM Midstream Partners 4.75% 15/1/2031	425,713	0.03
USD 95,000	Crown Americas 5.25% 1/4/2030	91,508	0.01				

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

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,031,000	EQM Midstream Partners 6.375% 1/4/2029	1,035,103	0.06	USD 415,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	400,880	0.02
USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	349,876	0.02	USD 300,000	Goodyear Tire & Rubber 5% 15/7/2029	276,063	0.01
USD 1,490,000	Fair Isaac 4% 15/6/2028	1,384,725	0.08	USD 47,000	Goodyear Tire & Rubber 5.625% 30/4/2033	42,131	0.00
USD 484,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	437,860	0.03	USD 403,000	GrafTech Global Enterprises 9.875% 15/12/2028*	321,896	0.02
USD 254,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	224,395	0.01	USD 2,203,000	Gran Tierra Energy 9.5% 15/10/2029	2,046,532	0.12
USD 447,000	Fiesta Purchaser 7.875% 1/3/2031*	461,269	0.03	EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	404,261	0.02
USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	4,044,453	0.24	USD 220,000	Graphic Packaging International 3.5% 15/3/2028	201,635	0.01
USD 690,000	Ford Motor 6.1% 19/8/2032	688,390	0.04	USD 227,000	Graphic Packaging International 4.75% 15/7/2027	219,887	0.01
USD 813,000	Ford Motor Credit 7.2% 10/6/2030	856,777	0.05	USD 550,000	Gray Television 5.875% 15/7/2026	519,470	0.03
USD 1,499,000	Ford Motor Credit 7.35% 6/3/2030	1,590,924	0.09	USD 543,000	Gray Television 7% 15/5/2027	485,961	0.03
USD 593,000	Fortrea 7.5% 1/7/2030	606,295	0.04	USD 3,412,000	GTCR W-2 Merger Sub 7.5% 15/1/2031	3,554,212	0.21
USD 125,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	119,715	0.01	USD 123,500	Gulfport Energy 8% 17/5/2026	125,295	0.01
USD 4,074,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	4,269,166	0.25	USD 1,401,000	GYP III 4.625% 1/5/2029	1,299,627	0.08
USD 1,363,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	1,408,094	0.08	USD 92,000	H&E Equipment Services 3.875% 15/12/2028	82,937	0.00
USD 325,000	Foundation Building Materials 6% 1/3/2029	283,890	0.02	USD 586,000	Hanesbrands 4.875% 15/5/2026	565,928	0.03
USD 179,000	Freedom Mortgage 9.25% 1/2/2029	181,750	0.01	USD 767,000	HAT I / HAT II 3.375% 15/6/2026	715,035	0.04
USD 1,685,000	Frontier Communications 5% 1/5/2028	1,560,403	0.09	USD 600,000	HAT I / HAT II 8% 15/6/2027	623,215	0.04
USD 1,037,000	Frontier Communications 5.875% 15/10/2027	1,003,245	0.06	USD 249,000	HB Fuller 4.25% 15/10/2028	230,979	0.01
USD 894,000	Frontier Communications 8.625% 15/3/2031	903,332	0.05	USD 2,304,000	HealthEquity 4.5% 1/10/2029	2,116,547	0.12
USD 3,859,000	Frontier Communications 8.75% 15/5/2030	3,928,516	0.23	USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	360,427	0.02
USD 531,000	GCI 4.75% 15/10/2028	477,608	0.02	USD 1,714,000	Herc 5.5% 15/7/2027	1,679,226	0.09
USD 382,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	381,914	0.03	USD 620,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	600,029	0.04
USD 528,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	536,707	0.03	USD 94,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	91,318	0.01
USD 273,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	283,272	0.02	USD 69,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	68,542	0.00
USD 1,630,000	Global Payments 1.5% 1/3/2031	1,662,106	0.10	USD 1,746,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	1,872,332	0.11
USD 565,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	468,777	0.03	USD 550,000	Hilton Domestic Operating 3.75% 1/5/2029	499,501	0.03
USD 304,000	GLP Capital / GLP Financing II 6.75% 1/12/2033	315,667	0.02	USD 487,000	Hilton Domestic Operating 4.875% 15/1/2030	461,099	0.03
USD 1,113,000	GN Bondco 9.5% 15/10/2031*	1,095,376	0.06	USD 369,000	Hilton Domestic Operating 5.75% 1/5/2028	369,043	0.02
USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	424,012	0.02	USD 689,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 6.625% 15/1/2032	689,531	0.04
				USD 608,000	Howard Hughes 4.125% 1/2/2029	537,556	0.03
				USD 233,000	Howard Hughes 4.375% 1/2/2031	199,135	0.01
				USD 243,000	Howard Hughes 5.375% 1/8/2028	228,641	0.01
				USD 813,000	Howard Midstream Energy Partners 8.875% 15/7/2028	858,599	0.05

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 590,000	HPS Corporate Lending Fund 6.75% 30/1/2029	584,696	0.03	USD 155,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	152,647	0.01
USD 9,664,000	HUB International 7.25% 15/6/2030	9,851,810	0.58	USD 1,082,000	Lamb Weston 4.125% 31/1/2030	979,505	0.06
USD 11,913,000	HUB International 7.375% 31/1/2032	11,997,201	0.70	USD 1,234,000	Lamb Weston 4.375% 31/1/2032	1,101,265	0.06
USD 365,000	Hughes Satellite Systems 5.25% 1/8/2026	313,347	0.02	USD 817,000	LCM Investments II 4.875% 1/5/2029	734,830	0.04
USD 2,418,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	2,399,490	0.14	USD 1,173,000	LCM Investments II 8.25% 1/8/2031	1,197,906	0.07
USD 1,119,000	Imola Merger 4.75% 15/5/2029	1,037,570	0.06	USD 622,000	Legacy LifePoint Health 4.375% 15/2/2027	577,841	0.03
USD 98,000	Ingevity 3.875% 1/11/2028	87,097	0.00	EUR 3,175,926	Lehman Brothers 4.75% 16/1/2014***	17,228	0.00
USD 191,000	Installed Building Products 5.75% 1/2/2028	187,173	0.01	EUR 537,064	Lehman Brothers 5.375% 17/10/2012***	2,913	0.00
EUR 200,000	IQVIA 1.75% 15/3/2026	206,857	0.01	EUR 1,069,950	Lehman Brothers 6.375% 10/5/2011***	6,036	0.00
EUR 100,000	IQVIA 2.25% 15/3/2029	97,728	0.01	USD 3,170,000	Level 3 Financing 3.4% 1/3/2027	3,249,250	0.19
USD 655,000	IQVIA 5% 15/5/2027	637,206	0.04	USD 326,000	Level 3 Financing 3.625% 15/1/2029	195,600	0.01
USD 356,000	IQVIA 6.25% 1/2/2029	366,156	0.02	USD 3,429,000	Level 3 Financing 4.625% 15/9/2027	2,228,850	0.13
USD 516,000	IQVIA 6.5% 15/5/2030	523,058	0.03	USD 4,202,000	Level 3 Financing 10.5% 15/5/2030	4,343,818	0.25
USD 465,000	IRB 7% 15/6/2025*	465,656	0.03	USD 505,000	Levi Strauss 3.5% 1/3/2031	436,836	0.02
USD 147,000	Iron Mountain 5.625% 15/7/2032	137,310	0.01	USD 261,000	LGI Homes 8.75% 15/12/2028	272,201	0.02
USD 1,963,000	Iron Mountain 7% 15/2/2029	1,995,414	0.12	EUR 2,078,000	Liberty Mutual 3.625% 23/5/2059	2,248,506	0.13
USD 390,000	Iron Mountain Information Management Services 5% 15/7/2032	349,092	0.02	USD 1,334,000	Life Time 5.75% 15/1/2026	1,323,428	0.08
USD 1,485,000	ITT 6.5% 1/8/2029	1,319,414	0.08	USD 1,078,000	Life Time 8% 15/4/2026	1,087,164	0.06
USD 1,251,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,124,639	0.07	USD 553,000	LifePoint Health 9.875% 15/8/2030	574,256	0.03
USD 960,000	JELD-WEN 4.625% 15/12/2025	936,047	0.05	USD 1,655,000	LifePoint Health 11% 15/10/2030	1,752,229	0.10
USD 1,709,000	Kaiser Aluminum 4.5% 1/6/2031	1,461,491	0.08	USD 373,000	Light & Wonder International 7.25% 15/11/2029	381,609	0.02
USD 696,000	Kaiser Aluminum 4.625% 1/3/2028*	641,624	0.04	USD 667,000	Light & Wonder International 7.5% 1/9/2031	694,015	0.04
USD 255,000	KB Home 7.25% 15/7/2030	263,471	0.02	USD 1,184,000	Lindblad Expeditions 6.75% 15/2/2027	1,189,886	0.07
USD 370,000	Ken Garff Automotive 4.875% 15/9/2028	341,764	0.02	USD 854,000	Lindblad Expeditions 9% 15/5/2028	903,577	0.05
USD 926,000	Kinetik 5.875% 15/6/2030	902,249	0.05	USD 921,000	Lions Gate Capital 5.5% 15/4/2029*	691,028	0.04
USD 267,000	Kinetik 6.625% 15/12/2028	269,596	0.02	USD 1,038,000	Live Nation Entertainment 3.75% 15/1/2028	949,721	0.06
USD 1,268,400	Kobe US Midco 2 9.25% 1/11/2026	1,085,750	0.06	USD 839,000	Live Nation Entertainment 4.75% 15/10/2027	797,784	0.05
USD 413,000	Kontoor Brands 4.125% 15/11/2029	372,244	0.02	USD 624,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	543,452	0.03
USD 847,000	Korn Ferry 4.625% 15/12/2027	800,714	0.05	USD 1,556,000	Lumen Technologies 4% 15/2/2027	944,632	0.06
USD 1,036,000	Kosmos Energy 7.75% 1/5/2027	984,200	0.06	USD 482,000	Lyft 0.625% 1/3/2029	495,766	0.03
USD 1,047,000	Kosmos Energy 7.75% 1/5/2027*	994,650	0.06	USD 1,711,000	Madison IAQ 5.875% 30/6/2029	1,516,639	0.09
EUR 341,000	Kronos International 3.75% 15/9/2025	366,631	0.02	USD 122,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	119,819	0.01
EUR 1,534,000	Kronos International 9.5% 15/3/2029	1,764,302	0.10	USD 70,000	MasTec 4.5% 15/8/2028	65,585	0.00
USD 889,000	LABL 5.875% 1/11/2028	798,237	0.05	USD 1,121,000	Matador Resources 6.875% 15/4/2028	1,141,457	0.07
USD 1,658,000	LABL 9.5% 1/11/2028	1,660,900	0.10				
USD 476,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	438,659	0.03				
USD 217,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	194,811	0.01				

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



# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 755,000	Match II 3.625% 1/10/2031	635,793	0.04	USD 513,000	Nationstar Mortgage 6% 15/1/2027	504,492	0.03
USD 34,000	Match II 4.125% 1/8/2030	29,916	0.00	USD 2,237,000	Nationstar Mortgage 7.125% 1/2/2032	2,207,803	0.13
USD 318,000	Match II 4.625% 1/6/2028	296,854	0.02	USD 345,000	Navient 5.5% 15/3/2029	312,440	0.02
USD 27,000	Match II 5.625% 15/2/2029	25,841	0.00	USD 571,000	Navient 9.375% 25/7/2030	598,522	0.04
USD 515,000	Mattel 6.2% 1/10/2040	504,940	0.03	USD 719,000	Neogen Food Safety 8.625% 20/7/2030	763,064	0.04
USD 10,075,000	Mauser Packaging Solutions 7.875% 15/8/2026	10,201,703	0.60	USD 1,232,000	Neptune Bidco US 9.29% 15/4/2029	1,157,537	0.07
USD 206,000	Mauser Packaging Solutions 9.25% 15/4/2027	200,731	0.01	USD 1,036,000	NESCO II 5.5% 15/4/2029	964,423	0.06
USD 676,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	635,996	0.04	USD 390,000	New Enterprise Stone & Lime 5.25% 15/7/2028	371,832	0.02
USD 2,424,000	McAfee 7.375% 15/2/2030	2,144,425	0.12	USD 444,000	New Enterprise Stone & Lime 9.75% 15/7/2028	448,938	0.03
USD 1,774,000	Medline Borrower 3.875% 1/4/2029	1,584,840	0.09	USD 1,889,000	New Fortress Energy 6.75% 15/9/2025	1,859,046	0.11
USD 4,905,000	Medline Borrower 5.25% 1/10/2029	4,540,352	0.26	USD 366,000	Newfold Digital 11.75% 15/10/2028	397,847	0.02
USD 1,091,000	Merlin Entertainments US 7.375% 15/2/2031	1,093,277	0.06	USD 248,000	Nexstar Media 5.625% 15/7/2027*	235,605	0.01
USD 205,000	MGIC Investment 5.25% 15/8/2028	198,711	0.01	USD 137,000	NextEra Energy Operating Partners 3.875% 15/10/2026	128,295	0.01
USD 2,104,000	MicroStrategy 6.125% 15/6/2028	2,026,311	0.12	USD 744,000	NextEra Energy Operating Partners 4.25% 15/7/2024	735,467	0.04
USD 333,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	315,836	0.02	USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,880	0.00
USD 640,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	587,416	0.03	USD 487,000	NextEra Energy Operating Partners 7.25% 15/1/2029	494,739	0.03
USD 717,000	Minerals Technologies 5% 1/7/2028	680,928	0.04	USD 615,000	NextEra Energy Partners 0% 15/11/2025	546,494	0.03
USD 1,362,000	ModivCare 5.875% 15/11/2025	1,323,925	0.08	USD 615,000	NextEra Energy Partners 2.5% 15/6/2026	557,497	0.03
USD 278,000	Molina Healthcare 3.875% 15/11/2030	243,707	0.01	USD 2,039,000	NFP 4.875% 15/8/2028	2,031,333	0.12
USD 266,000	Molina Healthcare 3.875% 15/5/2032	228,252	0.01	USD 5,593,000	NFP 6.875% 15/8/2028	5,693,282	0.33
USD 517,000	Molina Healthcare 4.375% 15/6/2028	482,212	0.03	USD 384,000	NFP 7.5% 1/10/2030	404,175	0.02
GBP 1,042,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026*	1,087,034	0.06	USD 547,000	NFP 8.5% 1/10/2031	603,185	0.04
USD 3,041,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	2,030,318	0.12	USD 1,533,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	1,549,187	0.09
USD 413,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	307,115	0.02	USD 3,101,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	3,148,027	0.18
USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026*	59,777	0.00	USD 292,000	Nine Energy Service 13% 1/2/2028	243,626	0.01
USD 301,000	Mueller Water Products 4% 15/6/2029	272,146	0.02	USD 955,000	Noble Finance II 8% 15/4/2030	981,233	0.06
USD 158,000	Murphy Oil 5.875% 1/12/2027	156,853	0.01	USD 454,000	Northern Trust 6.125% 2/11/2032	478,763	0.03
USD 84,000	Murphy Oil 5.875% 1/12/2042	74,272	0.00	USD 949,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	911,718	0.06
USD 453,000	Nabors Industries 7.375% 15/5/2027	450,033	0.03	USD 2,934,000	Novelis 3.25% 15/11/2026	2,725,569	0.16
USD 548,000	Nabors Industries 9.125% 31/1/2030	562,243	0.03	USD 1,799,000	Novelis 3.875% 15/8/2031	1,519,556	0.09
USD 4,685,000	Nationstar Mortgage 5% 1/2/2026	4,554,090	0.27	USD 1,639,000	Novelis 4.75% 30/1/2030	1,497,239	0.09
USD 742,000	Nationstar Mortgage 5.125% 15/12/2030	663,412	0.04	USD 620,000	NRG Energy 7% 15/3/2033	649,300	0.04
USD 54,000	Nationstar Mortgage 5.75% 15/11/2031	49,552	0.00	USD 81,000	NuStar Logistics 6.375% 1/10/2030	80,872	0.00
				USD 227,000	Oceaneering International 6% 1/2/2028	220,663	0.01

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 453,000	Olympus Water US 5.375% 1/10/2029	435,336	0.03	USD 373,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	350,088	0.02
EUR 2,099,000	Olympus Water US 9.625% 15/11/2028	2,453,729	0.14	USD 2,524,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,497,725	0.15
USD 3,160,000	Olympus Water US 9.75% 15/11/2028	3,358,091	0.20	USD 2,517,000	PG&E 4.25% 1/12/2027	2,526,737	0.15
USD 296,000	OneMain Finance 3.5% 15/1/2027	272,426	0.02	USD 260,000	Pike 8.625% 31/1/2031	274,891	0.02
USD 332,000	OneMain Finance 4% 15/9/2030	279,838	0.02	USD 99,000	Post 4.5% 15/9/2031	88,241	0.00
USD 520,000	OneMain Finance 5.375% 15/11/2029	483,264	0.03	USD 24,000	Post 4.625% 15/4/2030	21,867	0.00
USD 512,000	OneMain Finance 6.625% 15/1/2028	509,061	0.03	USD 351,000	Post 5.5% 15/12/2029	335,566	0.02
USD 1,025,000	OneMain Finance 7.125% 15/3/2026	1,042,127	0.06	USD 824,000	Post 6.25% 15/2/2032	829,385	0.05
USD 1,170,000	OneMain Finance 7.875% 15/3/2030	1,190,080	0.07	USD 576,000	Prairie Acquiror 9% 1/8/2029	580,285	0.03
USD 1,022,000	OneMain Finance 9% 15/1/2029	1,076,358	0.06	USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	381,404	0.02
USD 236,000	Option Care Health 4.375% 31/10/2029	213,695	0.01	USD 511,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	362,138	0.02
EUR 1,168,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,177,415	0.07	USD 350,000	Prestige Brands 3.75% 1/4/2031	301,332	0.02
USD 915,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	838,873	0.05	USD 1,475,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,461,360	0.08
USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	171,893	0.01	USD 244,000	PTC 3.625% 15/2/2025	238,749	0.01
USD 556,000	OT Merger 7.875% 15/10/2029	343,932	0.02	USD 67,000	PTC 4% 15/2/2028	62,362	0.00
USD 1,750,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,559,650	0.09	USD 1,501,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,173,764	0.07
USD 248,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	219,170	0.01	USD 1,332,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	620,879	0.04
USD 1,912,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,832,224	0.11	USD 422,000	Raising Cane's Restaurants 9.375% 1/5/2029	449,635	0.03
USD 867,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	900,750	0.05	USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	726,881	0.04
USD 132,000	Owens-Brockway Glass Container 6.625% 13/5/2027	131,531	0.01	USD 284,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	283,788	0.02
USD 535,000	Owens-Brockway Glass Container 7.25% 15/5/2031	540,696	0.03	USD 217,000	Resideo Funding 4% 1/9/2029	190,643	0.01
USD 448,000	Pacific Gas and Electric 6.95% 15/3/2034	485,591	0.03	USD 422,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	391,492	0.02
USD 335,000	Patterson-UTI Energy 7.15% 1/10/2033	355,323	0.02	USD 1,347,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,287,591	0.08
USD 397,000	PBF / PBF Finance 7.875% 15/9/2030	406,566	0.02	USD 1,116,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	1,145,477	0.07
USD 813,000	PennyMac Financial Services 7.875% 15/12/2029	833,861	0.05	USD 260,000	Ritchie Bros 6.75% 15/3/2028	265,474	0.02
USD 483,000	Penske Automotive 3.5% 1/9/2025	469,278	0.03	USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	579,548	0.03
USD 250,000	Periama 5.95% 19/4/2026	246,650	0.01	USD 340,000	RLJ Lodging Trust 4% 15/9/2029	296,750	0.02
USD 1,871,000	Permian Resources Operating 5.875% 1/7/2029	1,828,821	0.11	USD 1,370,000	Rockcliff Energy II 5.5% 15/10/2029	1,260,651	0.07
USD 1,007,000	Permian Resources Operating 7% 15/1/2032	1,035,185	0.06	USD 4,028,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,710,291	0.21
USD 743,000	Permian Resources Operating 7.75% 15/2/2026	752,574	0.04	USD 286,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	245,113	0.01
				USD 264,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	219,396	0.01
				USD 218,000	Rockies Express Pipeline 4.95% 15/7/2029	203,915	0.01
				USD 280,000	RXO 7.5% 15/11/2027	289,394	0.02
				USD 458,000	Ryan Specialty 4.375% 1/2/2030	424,846	0.03

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,244,000	Sabre GLBL 8.625% 1/6/2027	1,100,946	0.06	USD 2,078,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	2,202,663	0.13
USD 78,000	Sabre GLBL 11.25% 15/12/2027	73,466	0.00	USD 3,679,000	Sotheby's 7.375% 15/10/2027*	3,542,272	0.21
USD 508,000	Sasol Financing USA 4.375% 18/9/2026	475,069	0.03	USD 1,833,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,611,280	0.09
USD 1,402,000	Sasol Financing USA 5.5% 18/3/2031*	1,164,718	0.07	USD 4,000	Southwestern Energy 4.75% 1/2/2032	3,639	0.00
USD 2,128,000	Sasol Financing USA 5.875% 27/3/2024*	2,127,702	0.12	USD 777,000	Southwestern Energy 5.375% 1/2/2029	752,625	0.04
USD 3,944,000	Sasol Financing USA 8.75% 3/5/2029*	3,957,705	0.23	USD 595,000	Spectrum Brands 5% 1/10/2029	578,447	0.03
USD 1,713,000	SBA Communications 3.125% 1/2/2029	1,517,232	0.09	USD 2,383,000	SRS Distribution 4.625% 1/7/2028	2,207,799	0.13
USD 2,332,000	SBA Communications 3.875% 15/2/2027	2,200,187	0.13	USD 2,477,000	SRS Distribution 6% 1/12/2029	2,307,078	0.13
USD 255,000	Science Applications International 4.875% 1/4/2028	241,038	0.02	USD 1,842,000	SRS Distribution 6.125% 1/7/2029	1,723,854	0.10
USD 619,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	579,167	0.03	USD 2,719,000	SS&C Technologies 5.5% 30/9/2027	2,648,724	0.15
EUR 499,000	SCIL IV / SCIL USA 8.272% 1/11/2026*	544,156	0.03	USD 216,000	Stagwell Global 5.625% 15/8/2029	191,247	0.01
EUR 1,102,000	SCIL IV / SCIL USA 9.5% 15/7/2028	1,303,241	0.08	EUR 317,000	Standard Industries 2.25% 21/11/2026	322,659	0.02
USD 43,000	Scotts Miracle-Gro 4% 1/4/2031	36,121	0.00	USD 472,000	Standard Industries 3.375% 15/1/2031	392,055	0.02
USD 122,000	Scotts Miracle-Gro 4.375% 1/2/2032	102,138	0.01	USD 1,389,000	Standard Industries 4.375% 15/7/2030	1,239,659	0.07
USD 152,000	Scotts Miracle-Gro 4.5% 15/10/2029	135,265	0.01	USD 143,000	Standard Industries 4.75% 15/1/2028	135,451	0.01
USD 191,000	Sealed Air 5% 15/4/2029	180,857	0.01	USD 542,000	Standard Industries 5% 15/2/2027	522,323	0.03
USD 59,000	Sensata Technologies 3.75% 15/2/2031	50,623	0.00	USD 2,822,000	Star Parent 9% 1/10/2030	2,976,468	0.17
USD 1,365,000	Sensata Technologies 4.375% 15/2/2030	1,244,061	0.07	USD 157,000	Starwood Property Trust 4.375% 15/1/2027	147,128	0.01
USD 246,000	Service International 3.375% 15/8/2030	210,656	0.01	USD 463,000	Station Casinos 4.5% 15/2/2028	431,039	0.03
USD 1,642,000	Service International 4% 15/5/2031	1,438,622	0.09	USD 686,000	Station Casinos 4.625% 1/12/2031	609,432	0.04
USD 97,000	Service International 5.125% 1/6/2029	93,605	0.01	USD 72,000	Stericycle 3.875% 15/1/2029	65,115	0.00
USD 1,678,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,609,731	0.09	USD 4,833,000	Stillwater Mining 4.5% 16/11/2029*	3,765,656	0.22
USD 2,328,000	SierraCol Energy Andina 6% 15/6/2028	2,019,540	0.12	USD 364,000	STL 8.75% 15/2/2029	372,757	0.02
USD 774,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	678,126	0.04	USD 401,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	358,773	0.02
USD 1,004,000	Sirius XM Radio 3.125% 1/9/2026	937,204	0.05	USD 162,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	156,122	0.01
USD 291,000	Sirius XM Radio 4% 15/7/2028	262,367	0.02	USD 1,364,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	1,415,812	0.08
USD 2,667,000	Sirius XM Radio 5% 1/8/2027*	2,545,038	0.15	USD 611,000	Sunoco / Sunoco Finance 7% 15/9/2028	625,667	0.04
USD 2,876,000	Six Flags Entertainment 7.25% 15/5/2031*	2,893,901	0.17	USD 886,000	Surgery Center 6.75% 1/7/2025*	886,766	0.05
USD 813,000	SLM 3.125% 2/11/2026	747,656	0.04	USD 1,341,000	Surgery Center 10% 15/4/2027	1,361,685	0.08
USD 472,000	SM Energy 6.5% 15/7/2028	473,699	0.03	USD 510,000	SWF Escrow Issuer 6.5% 1/10/2029*	359,384	0.02
USD 89,000	SM Energy 6.625% 15/1/2027	88,529	0.01	USD 1,154,000	Synaptics 4% 15/6/2029*	1,018,422	0.06
USD 2,135,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,073,915	0.13	USD 397,000	Talen Energy Supply 8.625% 1/6/2030	419,217	0.02

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

# Global High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 121,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	114,788	0.01	USD 1,766,000	United Airlines 4.625% 15/4/2029	1,627,096	0.09
USD 175,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	172,082	0.01	USD 265,000	United Natural Foods 6.75% 15/10/2028	221,051	0.02
USD 46,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	42,818	0.00	USD 3,661,000	United Rentals North America 6% 15/12/2029	3,669,424	0.21
USD 490,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	450,775	0.03	USD 3,956,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	4,108,306	0.24
USD 1,405,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	1,400,874	0.08	USD 94,000	Univision Communications 6.625% 1/6/2027	91,158	0.01
USD 550,000	Talos Production 9% 1/2/2029	561,816	0.03	USD 676,000	Univision Communications 7.375% 30/6/2030*	653,342	0.04
USD 459,000	Talos Production 9.375% 1/2/2031	474,141	0.03	USD 2,713,000	Univision Communications 8% 15/8/2028	2,713,730	0.16
USD 78,000	Taylor Morrison Communities 5.125% 1/8/2030	73,850	0.00	USD 144,000	US Foods 4.625% 1/6/2030	132,088	0.01
USD 127,000	Teleflex 4.625% 15/11/2027	121,383	0.01	USD 758,000	US Foods 4.75% 15/2/2029	710,884	0.04
USD 342,000	Tempur Sealy International 3.875% 15/10/2031	284,573	0.01	USD 273,000	US Foods 7.25% 15/1/2032	282,094	0.02
USD 14,000	Tempur Sealy International 4% 15/4/2029	12,481	0.00	USD 1,693,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,689,494	0.10
USD 147,000	Tenet Healthcare 4.625% 15/6/2028	139,630	0.01	USD 2,066,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,055,177	0.12
USD 871,000	Tenet Healthcare 6.125% 1/10/2028	858,275	0.05	USD 2,502,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	2,237,946	0.13
USD 377,000	Tenet Healthcare 6.125% 15/6/2030	373,540	0.02	USD 1,942,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,630,061	0.10
USD 3,375,000	Tenet Healthcare 6.75% 15/5/2031	3,400,313	0.20	USD 731,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	642,353	0.04
USD 594,000	Tenneco 8% 17/11/2028	539,402	0.03	USD 2,883,000	Venture Global LNG 8.125% 1/6/2028	2,930,495	0.17
USD 2,156,000	Terex 5% 15/5/2029	2,013,266	0.12	USD 4,042,000	Venture Global LNG 8.375% 1/6/2031*	4,089,635	0.24
USD 272,000	Titan International 7% 30/4/2028	270,788	0.02	USD 6,520,000	Venture Global LNG 9.5% 1/2/2029	6,955,229	0.41
USD 5,891,000	TK Elevator US Newco 5.25% 15/7/2027	5,664,531	0.33	USD 3,931,000	Venture Global LNG 9.875% 1/2/2032	4,143,254	0.24
USD 37,000	Tri Pointe Homes 5.25% 1/6/2027	36,116	0.00	USD 1,316,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,205,847	0.07
USD 163,000	Tri Pointe Homes 5.7% 15/6/2028	160,874	0.01	USD 6,875,000	Verscend Escrow 9.75% 15/8/2026	6,892,256	0.40
USD 361,000	Trident TPI 12.75% 31/12/2028	385,748	0.02	USD 1,891,000	Vertiv 4.125% 15/11/2028	1,742,774	0.10
USD 3,698,000	Triumph 9% 15/3/2028	3,870,253	0.23	USD 720,000	Viavi Solutions 3.75% 1/10/2029	619,948	0.04
USD 524,000	TTMT Escrow Issuer 8.625% 30/9/2027	539,117	0.03	USD 467,000	VICI Properties 5.625% 15/5/2052	420,529	0.02
USD 480,000	Twilio 3.625% 15/3/2029	427,225	0.03	USD 537,000	VICI Properties / VICI Note 4.125% 15/8/2030	480,313	0.03
USD 639,000	Twilio 3.875% 15/3/2031	556,492	0.03	USD 1,232,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,145,232	0.07
USD 393,000	Uber Technologies 0% 15/12/2025	447,449	0.03	USD 1,011,000	Vital Energy 9.75% 15/10/2030	1,083,016	0.06
USD 1,254,000	Uber Technologies 0.875% 1/12/2028	1,568,683	0.09	USD 854,000	Vital Energy 10.125% 15/1/2028	894,264	0.05
USD 3,263,000	Uber Technologies 4.5% 15/8/2029	3,049,699	0.17	USD 831,000	Wabash National 4.5% 15/10/2028	761,055	0.04
EUR 1,422,000	UGI International 2.5% 1/12/2029*	1,374,390	0.08	USD 90,000	Walgreens Boots Alliance 3.2% 15/4/2030	77,963	0.00
USD 8,626,000	UKG 6.875% 1/2/2031	8,718,428	0.51	USD 421,000	Walgreens Boots Alliance 4.1% 15/4/2050*	308,027	0.02
USD 638,000	United Airlines 4.375% 15/4/2026	614,068	0.04	USD 281,000	Walgreens Boots Alliance 4.8% 18/11/2044	235,389	0.01

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





# Global High Yield Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	331,899,409	EUR	360,735,779	JP Morgan	4/3/2024	648,861
USD	2,711,000	EUR	2,946,326	BNP Paribas	4/3/2024	5,086
USD	1,812,702	GBP	2,290,510	JP Morgan	4/3/2024	(6,637)
USD	521,000	EUR	563,774	Barclays	20/5/2024	(3,292)
USD	3,481,332	EUR	3,740,851	Citigroup	4/3/2024	(36,143)
USD	679,422	GBP	853,958	Bank of America	4/3/2024	(7,039)
USD	1,034,000	EUR	1,114,250	HSBC Bank	4/3/2024	(7,565)
USD	1,477,000	EUR	1,594,237	Barclays	4/3/2024	(8,201)
USD	341,000	GBP	427,813	Barclays	4/3/2024	(4,319)
USD	871,000	EUR	946,145	JP Morgan	2/4/2024	42
USD	1,181,000	EUR	1,283,338	Bank of America	2/4/2024	505
USD	50,719,000	GBP	64,123,914	JP Morgan	2/4/2024	(161,702)
USD	832,000	GBP	1,051,965	BNP Paribas	2/4/2024	(2,583)
USD	323,831,000	EUR	350,550,296	Citigroup	2/4/2024	(1,203,391)
USD	13,712,000	EUR	14,845,105	BNP Paribas	2/4/2024	(49,228)
USD	37,000	EUR	40,139	HSBC Bank	2/4/2024	(52)
Net unrealised depreciation						(832,800)
<b>AUD Hedged Share Class</b>						
AUD	25,884,931	USD	39,757,895	BNY Mellon	15/3/2024	72,378
USD	153,158	AUD	100,254	BNY Mellon	15/3/2024	258
Net unrealised appreciation						72,636
<b>CAD Hedged Share Class</b>						
CAD	6,125	USD	8,258	BNY Mellon	15/3/2024	(28)
Net unrealised depreciation						(28)
<b>CHF Hedged Share Class</b>						
CHF	4,911	USD	4,254	BNY Mellon	15/3/2024	(64)
USD	33	CHF	38	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(64)
<b>CNH Hedged Share Class</b>						
CNY	439,701	USD	3,165,312	BNY Mellon	15/3/2024	(52)
USD	43,164	CNY	5,996	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(52)
<b>EUR Hedged Share Class</b>						
EUR	476,845,302	USD	442,682,629	BNY Mellon	15/3/2024	3,649,729
USD	23,477,929	EUR	25,228,505	BNY Mellon	15/3/2024	(254,797)
Net unrealised appreciation						3,394,932
<b>GBP Hedged Share Class</b>						
GBP	40,074,028	USD	31,860,158	BNY Mellon	15/3/2024	303,586
USD	361,316	GBP	456,145	BNY Mellon	15/3/2024	(1,764)
Net unrealised appreciation						301,822
<b>HKD Hedged Share Class</b>						
HKD	7,722,209	USD	60,317,250	BNY Mellon	15/3/2024	(13,893)
USD	1,084,293	HKD	138,742	BNY Mellon	15/3/2024	173
Net unrealised depreciation						(13,720)
<b>JPY Hedged Share Class</b>						
JPY	4,958	USD	731,802	BNY Mellon	15/3/2024	(53)
USD	6,957	JPY	47	BNY Mellon	15/3/2024	1
Net unrealised depreciation						(52)
<b>PLN Hedged Share Class</b>						
PLN	8,715,956	USD	35,126,299	BNY Mellon	15/3/2024	111,352
USD	384,782	PLN	95,537	BNY Mellon	15/3/2024	(1,159)
Net unrealised appreciation						110,193
<b>SEK Hedged Share Class</b>						
SEK	3,149,697	USD	33,218,946	BNY Mellon	15/3/2024	71,023
USD	1,750,719	SEK	167,611	BNY Mellon	15/3/2024	(2,129)
Net unrealised appreciation						68,894

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	6,387,665	USD	8,582,113	BNY Mellon	15/3/2024	4,787
USD	131,737	SGD	98,117	BNY Mellon	15/3/2024	(8)
Net unrealised appreciation						4,779
<b>ZAR Hedged Share Class</b>						
USD	757,297	ZAR	39,690	BNY Mellon	15/3/2024	270
ZAR	11,411,398	USD	216,795,054	BNY Mellon	15/3/2024	(126,434)
Net unrealised depreciation						(126,164)
Total net unrealised appreciation						2,980,376

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
60	USD	US Treasury 5 Year Note (CBT)	June 2024	18,661
Total				18,661

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (893,000)	Fund provides default protection on Forvia SE; and receives 5% Fixed	Barclays	20/12/2028	(1,802)	108,035
CDS	EUR (868,735)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	150,078	(66,184)
CDS	USD (31,876,235)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	1,682,375	2,051,342
CDS	EUR (1,215,000)	Fund provides default protection on UPC; and receives Fixed 5%	Bank of America	20/12/2028	62,368	187,699
CDS	EUR (372,476)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	4,557	32,745
CDS	EUR (775,447)	Fund provides default protection on Elevator Holdcogmbh; and receives Fixed 5%	Goldman Sachs	20/12/2026	19,602	52,796
CDS	EUR (520,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	9,254	57,527
CDS	EUR (393,333)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	42,125	(2,340)
CDS	EUR (617,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2028	32,762	(11,818)
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(24,801)	32,946
CDS	EUR (860,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	104,639	104,123
CDS	EUR (862,080)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	(65,160)	(65,677)
Total					2,015,997	2,481,194

CDS: Credit Default Swaps

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
297	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	22/3/2024	(30,625)	67,289
Total						(30,625)	67,289

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global High Yield Bond Fund continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(297)	Put	US Treasury 10 Year Note	Exchange Traded	USD 106	22/3/2024	3,141	(5,680)
Total						3,141	(5,680)

# Global Inflation Linked Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				EUR 100,000	Electricite de France 4.25% 25/1/2032	111,680	0.05
<b>FUNDS</b>				EUR 875,000	French Republic Government Bond OAT 0.1% 1/3/2025	1,101,276	0.50
<b>Ireland</b>				EUR 1,205,000	French Republic Government Bond OAT 0.1% 1/3/2026*	1,516,919	0.69
282,217	BlackRock ICS US Dollar Liquidity Fund <sup>†</sup>	282,217	0.13	EUR 1,295,000	French Republic Government Bond OAT 0.1% 1/3/2028	1,610,341	0.73
<b>Total Funds</b>				EUR 1,295,000	French Republic Government Bond OAT 0.1% 1/3/2029*	1,630,328	0.74
<b>BONDS</b>				EUR 990,000	French Republic Government Bond OAT 0.1% 25/7/2031	1,223,848	0.55
<b>Australia</b>				EUR 510,000	French Republic Government Bond OAT 0.1% 1/3/2032	599,112	0.27
AUD 425,000	Australia Government Bond 0.25% 21/11/2032	282,783	0.13	EUR 675,000	French Republic Government Bond OAT 0.1% 1/3/2036	762,148	0.34
AUD 575,000	Australia Government Bond 0.75% 21/11/2027	451,158	0.20	EUR 1,105,000	French Republic Government Bond OAT 0.1% 25/7/2036	1,340,642	0.61
AUD 420,000	Australia Government Bond 1.25% 21/8/2040	319,380	0.14	EUR 585,000	French Republic Government Bond OAT 0.1% 25/7/2038	665,461	0.30
AUD 360,000	Australia Government Bond 2% 21/8/2035	319,442	0.15	EUR 255,000	French Republic Government Bond OAT 0.55% 1/3/2039*	276,336	0.12
AUD 630,000	Australia Government Bond 2.5% 20/9/2030	621,497	0.28	EUR 295,000	French Republic Government Bond OAT 0.6% 25/7/2034	339,715	0.15
AUD 780,000	Australia Government Bond 3% 20/9/2025	762,223	0.35	EUR 1,480,000	French Republic Government Bond OAT 0.7% 25/7/2030	2,008,155	0.91
				EUR 1,075,000	French Republic Government Bond OAT 1.8% 25/7/2040	1,890,394	0.85
				EUR 1,925,000	French Republic Government Bond OAT 1.85% 25/7/2027	2,876,734	1.30
<b>Belgium</b>				EUR 708,280	French Republic Government Bond OAT 3% 25/5/2054	718,882	0.33
EUR 100,000	Elia Transmission Belgium 3.75% 16/1/2036	107,780	0.05	EUR 330,000	French Republic Government Bond OAT 3.15% 25/7/2032	659,108	0.30
EUR 701,280	Kingdom of Belgium Government Bond 3.3% 22/6/2054	742,552	0.34	EUR 853,000	French Republic Government Bond OAT 3.4% 25/7/2029	1,563,323	0.71
				<b>21,661,865 9.80</b>			
<b>Brazil</b>				<b>Germany</b>			
USD 610,000	Brazilian Government International Bond 6.125% 15/3/2034*	602,985	0.27	EUR 1,745,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	2,304,752	1.05
<b>Canada</b>				EUR 885,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033	1,110,234	0.50
CAD 565,000	Canadian Government Real Return Bond 2% 1/12/2041	602,253	0.27	EUR 1,840,000	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030*	2,500,630	1.13
CAD 482,000	Canadian Government Real Return Bond 3% 1/12/2036	615,458	0.28	<b>5,915,616 2.68</b>			
CAD 627,000	Canadian Government Real Return Bond 4% 1/12/2031	933,853	0.42	<b>International</b>			
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	85,416	0.04	EUR 170,000	European Union 2.5% 4/10/2052*	155,388	0.07
				EUR 490,000	European Union 3% 4/3/2053	496,205	0.22
				<b>651,593 0.29</b>			
<b>Denmark</b>				<b>Ireland</b>			
DKK 3,525,000	Denmark I/L Government Bond 0.1% 15/11/2030	570,452	0.26	EUR 100,000	Linde 3.2% 14/2/2031*	107,503	0.05
<b>France</b>				<b>Italy</b>			
EUR 100,000	Banque Federative du Credit Mutuel 3.75% 3/2/2034*	107,533	0.05	EUR 101,000	Eni 3.875% 15/1/2034	108,132	0.05
EUR 200,000	Banque Federative du Credit Mutuel 4.75% 10/11/2031	227,198	0.10	EUR 1,485,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	1,585,128	0.72
EUR 100,000	BPCE 3.875% 25/1/2036	108,333	0.05	EUR 1,187,000	Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	1,432,755	0.65
EUR 100,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036*	107,597	0.05				
EUR 200,000	Credit Agricole 3.75% 22/1/2034	216,802	0.10				

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

# Global Inflation Linked Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 860,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	1,080,846	0.49	NZD 590,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	451,157	0.20
EUR 1,200,000	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	1,558,432	0.70	NZD 431,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	315,949	0.14
EUR 1,720,000	Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	2,291,083	1.04	NZD 525,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	431,203	0.20
EUR 370,000	Italy Buoni Poliennali Del Tesoro 1.5% 15/5/2029	410,196	0.18			1,302,417	0.59
EUR 1,080,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	1,829,291	0.83	<b>Spain</b>			
EUR 1,495,000	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	2,335,070	1.06	EUR 200,000	Banco de Sabadell 4% 15/1/2030	216,501	0.10
EUR 1,030,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	1,534,486	0.69	EUR 200,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	215,128	0.09
EUR 100,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031	107,266	0.05	EUR 1,440,000	Spain Government Inflation Linked Bond 0.65% 30/11/2027	1,905,450	0.86
		14,272,685	6.46	EUR 1,636,000	Spain Government Inflation Linked Bond 0.7% 30/11/2033	2,058,736	0.93
<b>Japan</b>				EUR 1,470,000	Spain Government Inflation Linked Bond 1% 30/11/2030	1,965,805	0.89
JPY 50,600,000	Japanese Government CPI Linked Bond 0.005% 10/3/2031	390,084	0.17	EUR 235,000	Spain Government Inflation Linked Bond 2.05% 30/11/2039	274,197	0.13
JPY 93,500,000	Japanese Government CPI Linked Bond 0.005% 10/3/2032	707,746	0.32	EUR 100,000	Telefonica Emisiones 4.055% 24/1/2036	107,968	0.05
JPY 78,400,000	Japanese Government CPI Linked Bond 0.005% 10/3/2033	568,815	0.26			6,743,785	3.05
JPY 184,100,000	Japanese Government CPI Linked Bond 0.1% 10/3/2025	1,357,627	0.61	<b>Sweden</b>			
JPY 128,800,000	Japanese Government CPI Linked Bond 0.1% 10/3/2026	969,199	0.44	SEK 2,755,000	Sweden Inflation Linked Bond 0.125% 1/6/2026	339,597	0.15
JPY 111,900,000	Japanese Government CPI Linked Bond 0.1% 10/3/2027	861,895	0.39	SEK 2,170,000	Sweden Inflation Linked Bond 0.125% 1/12/2027	261,763	0.12
JPY 110,400,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	837,624	0.38	SEK 1,235,000	Sweden Inflation Linked Bond 0.125% 1/6/2030	138,166	0.06
JPY 120,100,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	909,195	0.41	SEK 3,205,000	Sweden Inflation Linked Bond 0.125% 1/6/2032	384,881	0.17
JPY 50,400,000	Japanese Government CPI Linked Bond 0.2% 10/3/2030	393,271	0.18	SEK 3,450,000	Sweden Inflation Linked Bond 1% 1/6/2025	432,919	0.20
		6,995,456	3.16	SEK 3,155,000	Sweden Inflation Linked Bond 3.5% 1/12/2028	545,574	0.25
<b>Luxembourg</b>						2,102,900	0.95
EUR 50,000	Nestle Finance International 3.25% 23/1/2037	52,704	0.02	<b>Switzerland</b>			
<b>Mexico</b>				EUR 100,000	UBS 7.75% 1/3/2029	122,836	0.05
MXN 50,000	Mexican Bonos 8.5% 1/3/2029	283,528	0.13	<b>United Kingdom</b>			
MXN 100,000	Mexican Bonos 8.5% 31/5/2029	569,516	0.26	EUR 100,000	BP Capital Markets 2.822% 7/4/2032	102,437	0.05
		853,044	0.39	EUR 100,000	HSBC 4.856% 23/5/2033	113,741	0.05
<b>Netherlands</b>				GBP 390,000	United Kingdom Gilt 3.75% 22/10/2053	427,823	0.19
EUR 23,000	EnBW International Finance 3.85% 23/5/2030	25,265	0.01	GBP 1,200,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	2,193,101	0.99
EUR 100,000	ING Groep 4.75% 23/5/2034	114,382	0.05	GBP 1,550,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	2,635,013	1.19
EUR 100,000	JDE Peet's 4.5% 23/1/2034	110,510	0.05	GBP 1,310,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	2,602,948	1.18
EUR 100,000	REWE International Finance 4.875% 13/9/2030*	113,067	0.05	GBP 935,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	1,503,546	0.68
EUR 100,000	Sartorius Finance 4.875% 14/9/2035	114,386	0.06	GBP 1,170,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	1,986,231	0.90
		477,610	0.22	GBP 850,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,204,440	0.55
<b>New Zealand</b>							
NZD 130,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	104,108	0.05				

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



# Global Inflation Linked Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,055,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	1,534,895	0.69	USD 3,085,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027	3,679,868	1.66
GBP 1,205,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	2,505,907	1.13	USD 440,000	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028	517,904	0.23
GBP 1,050,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	2,168,702	0.98	USD 3,080,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026	3,862,649	1.75
GBP 665,000	United Kingdom Inflation-Linked Gilt 0.75% 22/11/2033	871,951	0.40	USD 4,100,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	3,918,490	1.77
GBP 1,227,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034 <sup>*</sup>	2,562,141	1.16	USD 1,940,000	United States Treasury Inflation Indexed Bonds 0.625% 15/2/2043	1,986,292	0.90
GBP 1,074,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	2,632,379	1.19	USD 3,025,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028 <sup>*</sup>	3,530,956	1.60
GBP 1,190,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	3,034,137	1.37	USD 1,940,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042	2,104,245	0.95
GBP 1,255,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	2,957,561	1.34	USD 3,226,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029 <sup>*</sup>	3,733,215	1.69
GBP 753,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	2,317,023	1.05	USD 4,140,000	United States Treasury Inflation Indexed Bonds 1.125% 15/1/2033 <sup>*</sup>	3,993,628	1.81
GBP 393,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	1,694,173	0.77	USD 3,395,000	United States Treasury Inflation Indexed Bonds 1.25% 15/4/2028	3,372,201	1.52
		35,048,149	15.86	USD 4,015,000	United States Treasury Inflation Indexed Bonds 1.375% 15/7/2033	3,886,829	1.76
	<b>United States</b>			USD 1,955,000	United States Treasury Inflation Indexed Bonds 1.375% 15/2/2044	2,253,124	1.02
EUR 100,000	Goldman Sachs 0.875% 9/5/2029 <sup>*</sup>	93,407	0.05	USD 3,530,000	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	3,623,526	1.64
EUR 220,000	JPMorgan Chase 4.457% 13/11/2031	247,739	0.11	USD 1,315,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028	1,910,818	0.86
EUR 100,000	McDonald's 3.875% 20/2/2031	110,149	0.05	USD 1,525,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2034	1,501,503	0.68
EUR 100,000	National Grid North America 4.668% 12/9/2033	113,589	0.05	USD 1,615,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026	2,488,231	1.12
USD 2,642,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2025	3,057,761	1.38	USD 1,275,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040	1,834,956	0.83
USD 3,040,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025	3,485,415	1.58	USD 2,020,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041	2,869,249	1.30
USD 115,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	128,891	0.06	USD 1,405,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027	2,157,250	0.97
USD 3,170,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2026 <sup>*</sup>	3,885,952	1.76	USD 3,270,000	United States Treasury Inflation Indexed Bonds 2.375% 15/10/2028	3,351,858	1.52
USD 3,255,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026 <sup>*</sup>	3,484,936	1.58	USD 1,221,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029 <sup>*</sup>	1,793,751	0.81
USD 3,245,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	3,322,415	1.50	USD 370,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032	708,050	0.32
USD 3,490,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	3,750,958	1.70	USD 1,412,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028	2,850,506	1.29
USD 3,615,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030	3,885,939	1.76	USD 1,665,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029	3,400,946	1.54
USD 3,590,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031	3,753,183	1.70	USD 690,000	United States Treasury Note/Bond 4% 15/2/2034	677,224	0.31
USD 3,985,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031	4,025,363	1.82	USD 394,000	United States Treasury Note/Bond 4.125% 15/2/2054	386,705	0.17
USD 4,395,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032	4,238,340	1.92				
USD 3,390,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029 <sup>*</sup>	3,737,796	1.69				
USD 3,540,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025	4,477,638	2.02				
USD 3,260,000	United States Treasury Inflation Indexed Bonds 0.375% 15/1/2027	3,949,200	1.79				

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

# Global Inflation Linked Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets
EUR 101,000	Wells Fargo 0.625% 25/3/2030*	90,794	0.04
		116,233,439	52.58
Total Bonds		219,558,834	99.33
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		219,841,051	99.46
Total Portfolio		219,841,051	99.45
Other Net Assets		1,210,097	0.55
Total Net Assets (USD)		221,051,148	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	42,092	USD	63,610	Deutsche Bank	4/3/2024	(577)
AUD	94,374	USD	144,000	UBS	4/3/2024	(392)
CAD	47,052	USD	63,610	Citigroup	4/3/2024	(96)
EUR	661,413	USD	608,074	Deutsche Bank	4/3/2024	(1,697)
EUR	1,569,561	USD	1,459,332	Morgan Stanley	4/3/2024	13,709
EUR	502,439	USD	466,322	State Street	4/3/2024	3,487
EUR	144,091	USD	133,000	RBS	4/3/2024	204
EUR	332,252	USD	307,000	UBS	4/3/2024	821
EUR	203,630	USD	188,000	Royal Bank of Canada	20/3/2024	471
GBP	2,332,341	USD	1,839,240	Deutsche Bank	4/3/2024	(1,564)
GBP	651,018	USD	517,167	Morgan Stanley	4/3/2024	4,362
GBP	459,525	USD	365,541	Royal Bank of Canada	4/3/2024	3,707
JPY	33,286	USD	4,865,962	BNP Paribas	4/3/2024	(730)
JPY	238,076	USD	35,635,000	Barclays	4/3/2024	341
JPY	84,020	USD	12,584,000	Deutsche Bank	4/3/2024	174
NZD	34,767	USD	56,479	Citigroup	4/3/2024	(269)
SEK	19,896	USD	205,307	Citigroup	4/3/2024	-
SEK	103,052	USD	1,079,000	BNP Paribas	4/3/2024	1,514
USD	2,172,000	NZD	1,331,104	UBS	4/3/2024	4,422
USD	3,978,000	DKK	579,466	Société Générale	4/3/2024	460
USD	4,432,000	AUD	2,926,168	ANZ	4/3/2024	33,624
USD	3,149,000	CAD	2,346,183	Deutsche Bank	4/3/2024	21,624
USD	29,935,000	GBP	37,914,573	Deutsche Bank	4/3/2024	(20,556)
USD	49,013,000	EUR	53,267,524	BNP Paribas	4/3/2024	91,955
USD	23,045,000	SEK	2,217,558	BNP Paribas	4/3/2024	(15,718)
USD	29,063	CAD	21,762	Citigroup	4/3/2024	308
USD	1,064,863,000	JPY	7,319,944	UBS	4/3/2024	195,448
USD	11,381,000	JPY	78,180	Deutsche Bank	4/3/2024	2,035
USD	1,977,290	EUR	2,146,896	State Street	4/3/2024	1,678
USD	727,000	GBP	924,901	Standard Chartered Bank	4/3/2024	3,611
USD	233,828	GBP	295,457	BNP Paribas	4/3/2024	(862)
USD	76,000	CAD	56,817	UBS	4/3/2024	714
USD	576,000	EUR	620,544	BNP Paribas	20/3/2024	(4,787)
USD	393,000	EUR	423,662	UBS	4/3/2024	(2,714)
USD	27,832,000	GBP	35,190,266	BNP Paribas	2/4/2024	(86,401)
USD	3,978,000	DKK	577,982	Bank of America	2/4/2024	(1,927)
USD	3,077,000	CAD	2,267,079	UBS	2/4/2024	(5,359)
USD	2,116,000	NZD	1,290,500	Morgan Stanley	2/4/2024	(1,970)
USD	21,761,000	SEK	2,104,698	Morgan Stanley	2/4/2024	(6,782)
USD	4,218,000	AUD	2,744,125	Morgan Stanley	2/4/2024	(11,368)
USD	48,116,000	EUR	52,092,114	BNP Paribas	2/4/2024	(172,742)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Inflation Linked Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,023,159,000	JPY	6,824,472	Barclays	2/4/2024	(53,324)
USD	269,000	EUR	291,798	Deutsche Bank	2/4/2024	(397)
Net unrealised depreciation						(5,563)
<b>EUR Hedged Share Class</b>						
EUR	166,985,024	USD	155,033,952	BNY Mellon	15/3/2024	1,291,379
USD	7,447,644	EUR	8,024,173	BNY Mellon	15/3/2024	(59,622)
Net unrealised appreciation						1,231,757
Total net unrealised appreciation						1,226,194

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(9)	EUR	Euro BOBL	March 2024	19,453
(14)	EUR	Euro Bund	March 2024	30,725
(2)	EUR	Euro BUXL	March 2024	2,126
16	EUR	Euro Schatz	March 2024	(456)
9	EUR	Euro-OAT	March 2024	3,710
9	EUR	3 Month EURIBOR	March 2024	(2,563)
6	USD	30 Day Federal Funds	April 2024	(1,000)
(19)	CAD	Banker's Acceptance	June 2024	(2,076)
(17)	USD	US Long Bond (CBT)	June 2024	(26,297)
(24)	USD	US Treasury 10 Year Note (CBT)	June 2024	(7,961)
(86)	USD	US Ultra 10 Year Note	June 2024	(28,487)
(10)	USD	US Ultra Bond (CBT)	June 2024	(20,317)
(3)	CAD	Canadian 10 Year Bond	June 2024	(1,277)
(1)	GBP	Long Gilt	June 2024	(101)
(11)	USD	US Treasury 2 Year Note (CBT)	June 2024	(1,827)
(8)	USD	US Treasury 5 Year Note (CBT)	June 2024	(2,500)
19	CAD	Banker's Acceptance	December 2024	(1,661)
Total				(40,509)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (2,939,310)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	29,491	189,154
IFS	EUR 2,202,500	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.0964%	Bank of America	15/2/2025	(1,671)	(1,671)
IFS	USD 1,820,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.129%	Bank of America	9/1/2026	10,387	10,387
IFS	USD 2,390,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.166%	Bank of America	16/1/2026	12,527	12,331
IFS	USD 585,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.2072%	Bank of America	30/1/2026	2,738	2,738
IFS	EUR 2,202,500	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.0717%	Bank of America	15/2/2026	2,853	2,853
IFS	USD 1,160,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.37%	Bank of America	28/2/2026	(1,213)	(1,213)
IFS	USD 3,350,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.6065%	Bank of America	12/12/2027	(55)	(55)
IFS	USD 965,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4275%	Bank of America	28/2/2029	1,141	1,141

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Inflation Linked Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 980,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3452%	Bank of America	15/11/2033	(19,337)	(19,338)
IFS	USD 255,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.49625%	Bank of America	28/2/2034	(209)	(209)
IFS	USD 510,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.5123%	Bank of America	1/3/2034	288	288
IFS	EUR 80,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.529%	Bank of America	15/11/2053	1,156	1,156
IFS	EUR 85,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.64%	Bank of America	15/11/2053	3,950	4,388
IFS	USD 265,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4745%	Bank of America	18/12/2053	(196)	(196)
IFS	GBP 145,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.1825%	Bank of America	15/1/2054	4,774	4,308
IFS	USD 205,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.481%	Bank of America	1/3/2054	(251)	(251)
IRS	USD 223,840	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.73%	Bank of America	15/6/2029	1,424	1,424
IRS	USD 542,296	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.9572%	Bank of America	17/6/2029	(2,016)	(2,016)
IRS	EUR 491,700	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(4,158)	(4,158)
IRS	EUR 491,700	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(5,947)	(5,947)
IRS	EUR 503,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.513%	Bank of America	20/2/2054	(6,930)	(6,930)
Total					28,746	188,184

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
178	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	8/3/2024	(37,778)	43,110
Total						(37,778)	43,110

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(178)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 108.5	8/3/2024	20,628	(4,172)
(144)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	14/6/2024	2,410	(20,700)
Total						23,038	(24,872)

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (6,886,875)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/6/2025; and pays 3.75% Fixed annually from 14/6/2025	Citibank	12/6/2024	49,676	(59,789)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Inflation Linked Bond Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (6,886,875)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 14/6/2025; and pays Floating USD SOFR annually from 14/6/2025	Citibank	12/6/2024	7,313	(98,407)
USD (3,457,920)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9025% Fixed semi-annually from 18/11/2025; and pays Floating USD SOFR annually from 18/11/2025	Deutsche Bank	14/11/2024	27,271	(49,494)
USD (3,457,920)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/11/2025; and pays 3.9025% Fixed semi-annually from 18/11/2025	Deutsche Bank	14/11/2024	5,863	(70,903)
USD (3,696,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.59% Fixed annually from 14/2/2026; and pays Floating USD SOFR annually from 14/2/2026	Citibank	12/2/2025	(8,864)	(81,437)
USD (3,696,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2026; and pays 3.59% Fixed annually from 14/2/2026	Citibank	12/2/2025	8,830	(65,793)
Total				90,089	(425,823)

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
<b>United States</b>			
USD 3,816,000	Fannie Mae or Freddie Mac 4.5% TBA	3,615,359	1.63
USD 5,207,260	Fannie Mae or Freddie Mac 5% TBA	5,056,128	2.29
USD 10,606,006	Fannie Mae or Freddie Mac 5.5% TBA	10,499,946	4.75
Total TBA		19,171,433	8.67

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Listed Infrastructure Fund<sup>(2)</sup>

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>							
28,482	Atlas Arteria	100,379	0.99	1,154	Flughafen Zurich	244,763	2.41
70,805	Transurban	625,695	6.17	<b>United Arab Emirates</b>			
		726,074	7.16	54,048	Salik	51,356	0.51
<b>Bermuda</b>							
15,000	CK Infrastructure	88,245	0.87	<b>United Kingdom</b>			
<b>Canada</b>							
1,875	Boralex	40,374	0.40	25,975	National Grid	344,639	3.40
3,056	Canadian Pacific Kansas City	261,550	2.58	3,589	SSE	74,726	0.74
4,581	Enbridge	158,159	1.56	6,854	United Utilities	90,202	0.89
4,354	Pembina Pipeline	152,251	1.50			509,567	5.03
5,269	TC Energy	208,362	2.06	<b>United States</b>			
		820,696	8.10	5,904	Alliant Energy	282,743	2.79
<b>France</b>							
1,745	Aeroports de Paris	240,815	2.38	1,048	American Electric Power	88,430	0.87
472	Eiffage	51,746	0.51	2,066	American Tower	405,184	4.00
4,988	Getlink	86,370	0.85	393	American Water Works	46,653	0.46
		378,931	3.74	6,384	CenterPoint Energy	176,613	1.74
<b>Germany</b>							
2,578	Fraport Frankfurt Airport Services Worldwide	144,434	1.43	1,732	Cheniere Energy	268,564	2.65
<b>Hong Kong</b>							
10,000	CLP	83,358	0.82	4,934	CSX	187,788	1.85
<b>Italy</b>							
17,309	Terna - Rete Elettrica Nazionale	136,636	1.35	4,761	Dominion Energy	228,528	2.25
<b>Japan</b>							
2,500	Japan Airport Terminal	98,585	0.97	1,900	DT Midstream	108,661	1.07
4,000	Tokyo Gas	87,753	0.86	1,403	DTE Energy	152,913	1.51
1,200	West Japan Railway	50,026	0.50	2,756	Duke Energy	252,119	2.49
		236,364	2.33	2,446	Edison International	167,844	1.66
<b>Luxembourg</b>							
9,532	SES	63,394	0.63	2,437	Entergy	246,892	2.44
<b>Netherlands</b>							
1,305	Ferrovial	48,775	0.48	157	Eversource Energy	9,246	0.09
1,473	Koninklijke Vopak	55,022	0.54	1,593	Exelon	57,555	0.57
		103,797	1.02	5,831	NextEra Energy	322,804	3.18
<b>New Zealand</b>							
32,563	Auckland International Airport	161,108	1.59	8,226	NiSource	214,082	2.11
<b>Spain</b>							
2,385	Aena SME	452,304	4.46	579	Norfolk Southern	147,761	1.46
5,390	Cellnex Telecom	195,491	1.93	18,293	PG&E	304,944	3.01
3,413	EDP Renovaveis	47,249	0.47	4,348	Portland General Electric	178,094	1.76
		695,044	6.86	9,873	PPL	260,055	2.57
				1,222	SBA Communications	253,644	2.50
				2,081	Sempra	147,460	1.45
				4,090	Southern	275,666	2.72
				2,152	Targa Resources	210,358	2.08
				640	Union Pacific	163,213	1.61
				6,401	Xcel Energy	356,728	3.52
						5,514,542	54.41
				<b>Total Common Stocks (Shares)</b>		<b>9,958,309</b>	<b>98.26</b>
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
						<b>9,958,309</b>	<b>98.26</b>
				<b>Total Portfolio</b>			
						<b>9,958,309</b>	<b>98.26</b>
				<b>Other Net Assets</b>			
						<b>176,690</b>	<b>1.74</b>
				<b>Total Net Assets (USD)</b>			
						<b>10,134,999</b>	<b>100.00</b>

<sup>(2)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Listed Infrastructure Fund<sup>(2)</sup> continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	31,375	USD	48,000	Standard Chartered Bank	15/4/2024	(6)
CAD	105,430	USD	142,000	Morgan Stanley	15/4/2024	(540)
HKD	158,559	USD	1,238,000	JP Morgan	15/4/2024	(196)
JPY	97,242	USD	14,232,000	Standard Chartered Bank	15/4/2024	(1,363)
KRW	20,470	USD	27,064,000	Royal Bank of Canada	15/4/2024	(134)
NZD	340,518	USD	560,000	Standard Chartered Bank	15/4/2024	1,535
SGD	7,462	USD	10,000	Standard Chartered Bank	15/4/2024	(3)
USD	44,000	CHF	50,943	Morgan Stanley	15/4/2024	641
USD	122,000	EUR	131,556	JP Morgan	15/4/2024	(1,038)
USD	124,000	GBP	156,285	JP Morgan	15/4/2024	(896)
USD	181,000	AED	49,289	BNP Paribas	15/4/2024	7
Net unrealised depreciation						(1,993)
Total net unrealised depreciation						(1,993)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Utilities	46.12
Industrial	25.88
Energy	11.46
Consumer Non-cyclical	7.67
Financials	6.50
Communications	0.63
Other Net Assets	1.74
	100.00

<sup>(2)</sup>Fund launched during the period, see Note 1, for further details.  
The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Long-Horizon Equity Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Consumer Non-cyclical	25.65
Financials	21.00
Technology	20.85
Industrial	12.46
Consumer Cyclical	7.22
Energy	4.86
Communications	4.34
Basic Materials	3.31
Other Net Assets	0.31
	<hr/>
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				65,034	Enbridge	2,245,307	0.05
<b>FUNDS</b>				60,838	Pembina Pipeline	2,127,385	0.05
<b>Ireland</b>				82,112	Suncor Energy	2,781,955	0.06
3,240,494	iShares MSCI USA Quality Dividend ESG UCITS ETF <sup>~</sup>	151,946,764	3.27	73,649	TC Energy	2,912,436	0.06
12,917,184	iShares US Mortgage Backed Securities UCITS ETF <sup>~</sup>	52,127,296	1.12	395,816	TELUS	6,942,369	0.15
1,024,998	iShares USD High Yield Corp Bond UCITS ETF <sup>~</sup>	95,345,314	2.05			22,151,036	0.48
				<b>Cayman Islands</b>			
				347,000	3SBio <sup>+</sup>	229,186	0.00
				29,830	Alibaba	2,226,511	0.05
				892,000	Bosideng International	450,122	0.01
				772,000	China Feihe	384,636	0.01
				677,000	China Mengniu Dairy	1,702,088	0.04
				311,800	Chow Tai Fook Jewellery	466,844	0.01
				920,000	CK Asset	4,248,780	0.09
				192,600	ENN Energy	1,583,336	0.03
				48,200	NetEase	1,084,978	0.02
				502,400	Sands China	1,431,274	0.03
				4,296,000	SUNeVision	1,454,381	0.03
				11,100	Tencent	393,083	0.01
				288,000	Tingyi Cayman Islands	321,199	0.01
				292,000	Topsports International	198,455	0.00
				188,000	Uni-President China	112,882	0.00
				504,000	Wharf Real Estate Investment	1,683,722	0.04
				46,674	ZTO Express Cayman	918,078	0.02
						18,889,555	0.40
				<b>Chile</b>			
				210,163	Cencosud	377,650	0.01
				30,624	Empresas CMPC	53,667	0.00
				34,442	Empresas Copec	222,605	0.01
				1,717,106	Enel Americas	177,316	0.00
				19,470	Sociedad Quimica y Minera de Chile	978,368	0.02
						1,809,606	0.04
				<b>China</b>			
				21,000	Anhui Conch Cement	45,929	0.00
				61,100	Asymchem Laboratories Tianjin	861,580	0.02
				7,679,000	Bank of China	3,021,506	0.07
				729,000	Bank of Communications	478,695	0.01
				719,200	Bank of Shanghai	651,814	0.01
				73,000	Beijing-Shanghai High Speed Railway	51,165	0.00
				940,300	BOE Technology	520,715	0.01
				618,000	CGN Power	187,903	0.00
				217,000	China Galaxy	114,216	0.00
				841,000	China Minsheng Banking	296,533	0.01
				7,486,000	China Petroleum & Chemical	4,141,006	0.09
				623,000	China Railway	304,032	0.01
				6,594,000	China Tower	800,278	0.02
				76,400	Contemporary Ampere Technology	1,733,797	0.04
				371,400	COSCO SHIPPING	541,242	0.01
				1,158,811	Daqin Railway	1,199,809	0.03
				1,138,000	GF	1,227,023	0.03
				686,000	Guangzhou Automobile	297,093	0.01
				<b>China</b>			
				21,000	Anhui Conch Cement	45,929	0.00
				61,100	Asymchem Laboratories Tianjin	861,580	0.02
				7,679,000	Bank of China	3,021,506	0.07
				729,000	Bank of Communications	478,695	0.01
				719,200	Bank of Shanghai	651,814	0.01
				73,000	Beijing-Shanghai High Speed Railway	51,165	0.00
				940,300	BOE Technology	520,715	0.01
				618,000	CGN Power	187,903	0.00
				217,000	China Galaxy	114,216	0.00
				841,000	China Minsheng Banking	296,533	0.01
				7,486,000	China Petroleum & Chemical	4,141,006	0.09
				623,000	China Railway	304,032	0.01
				6,594,000	China Tower	800,278	0.02
				76,400	Contemporary Ampere Technology	1,733,797	0.04
				371,400	COSCO SHIPPING	541,242	0.01
				1,158,811	Daqin Railway	1,199,809	0.03
				1,138,000	GF	1,227,023	0.03
				686,000	Guangzhou Automobile	297,093	0.01
				<b>China</b>			
				21,000	Anhui Conch Cement	45,929	0.00
				61,100	Asymchem Laboratories Tianjin	861,580	0.02
				7,679,000	Bank of China	3,021,506	0.07
				729,000	Bank of Communications	478,695	0.01
				719,200	Bank of Shanghai	651,814	0.01
				73,000	Beijing-Shanghai High Speed Railway	51,165	0.00
				940,300	BOE Technology	520,715	0.01
				618,000	CGN Power	187,903	0.00
				217,000	China Galaxy	114,216	0.00
				841,000	China Minsheng Banking	296,533	0.01
				7,486,000	China Petroleum & Chemical	4,141,006	0.09
				623,000	China Railway	304,032	0.01
				6,594,000	China Tower	800,278	0.02
				76,400	Contemporary Ampere Technology	1,733,797	0.04
				371,400	COSCO SHIPPING	541,242	0.01
				1,158,811	Daqin Railway	1,199,809	0.03
				1,138,000	GF	1,227,023	0.03
				686,000	Guangzhou Automobile	297,093	0.01
				<b>China</b>			
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				61,100	Asymchem Laboratories Tianjin	861,580	0.02
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				729,000	Bank of Communications	478,695	0.01
				719,200	Bank of Shanghai	651,814	0.01
				73,000	Beijing-Shanghai High Speed Railway	51,165	0.00
				940,300	BOE Technology	520,715	0.01
				618,000	CGN Power	187,903	0.00
				217,000	China Galaxy	114,216	0.00
				841,000	China Minsheng Banking	296,533	0.01
				7,486,000	China Petroleum & Chemical	4,141,006	0.09
				623,000	China Railway	304,032	0.01
				6,594,000	China Tower	800,278	0.02
				76,400	Contemporary Ampere Technology	1,733,797	0.04
				371,400	COSCO SHIPPING	541,242	0.01
				1,158,811	Daqin Railway	1,199,809	0.03
				1,138,000	GF	1,227,023	0.03
				686,000	Guangzhou Automobile	297,093	0.01
				<b>China</b>			
				21,000	Anhui Conch Cement	45,929	0.00
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				729,000	Bank of Communications	478,695	0.01
				719,200	Bank of Shanghai	651,814	0.01
				73,000	Beijing-Shanghai High Speed Railway	51,165	0.00
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				618,000	CGN Power	187,903	0.00
				217,000	China Galaxy	114,216	0.00
				841,000	China Minsheng Banking	296,533	0.01
				7,486,000	China Petroleum & Chemical	4,141,006	0.09
				623,000	China Railway	304,032	0.01
				6,594,000	China Tower	800,278	0.02
				76,400	Contemporary Ampere Technology	1,733,797	0.04
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				1,158,811	Daqin Railway	1,199,809	0.03
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				<b>China</b>			
				21,000	Anhui Conch Cement	45,929	0.00
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				729,000	Bank of Communications	478,695	0.01
				719,200	Bank of Shanghai	651,814	0.01
				73,000	Beijing-Shanghai High Speed Railway	51,165	0.00
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				618,000	CGN Power	187,903	0.00
				217,000	China Galaxy	114,216	0.00
				841,000	China Minsheng Banking	296,533	0.01
				7,486,000	China Petroleum & Chemical	4,141,006	0.09
				623,000	China Railway	304,032	0.01
				6,594,000	China Tower	800,278	0.02
				76,400	Contemporary Ampere Technology	1,733,797	0.04
				371,400	COSCO SHIPPING	541,242	0.01
				1,158,811	Daqin Railway	1,199,809	0.03
				1,138,000	GF	1,227,023	0.03
				686,000	Guangzhou Automobile	297,093	0.01
				<b>China</b>			
				21,000	Anhui Conch Cement	45,929	0.00
				61,100	Asymchem Laboratories Tianjin	861,580	0.02
				7,679,000	Bank of China	3,021,506	0.07
				729,000	Bank of Communications	478,695	0.01
				719,200	Bank of Shanghai	651,814	0.01
				73,000	Beijing-Shanghai High Speed Railway	51,165	0.00
				940,300	BOE Technology	520,715	0.01
				618,000	CGN Power	187,903	0.00
				217,000	China Galaxy	114,216	0.00
				841,000	China Minsheng Banking	296,533	0.01
				7,486,000	China Petroleum & Chemical	4,141,006	0.09
				623,000	China Railway	304,032	0.01
				6,594,000	China Tower	800,278	0.02
				76,400	Contemporary Ampere Technology	1,733,797	0.04
				371,400	COSCO SHIPPING	541,242	0.01
				1,158,811	Daqin Railway	1,199,809	0.03
				1,138,000	GF	1,227,023	0.03
				686,000	Guangzhou Automobile	297,093	0.01
				<b>China</b>			
				21,000	Anhui Conch Cement	45,929	0.00
				61,100	Asymchem Laboratories Tianjin	861,580	0.02
				7,679,000	Bank of China	3,021,506	0.07
				729,000	Bank of Communications	478,695	0.01
				719,200	Bank of Shanghai	651,814	0.01
				73,000	Beijing-Shanghai High Speed Railway	51,165	0.00
				940,300	BOE Technology	520,715	0.01
				618,000	CGN Power	187,903	0.00
				217,000	China Galaxy	114,216	0.00
				841,000	China Minsheng Banking	296,533	0.01
				7,486,000	China Petroleum & Chemical	4,141,006	0.09
				623,000	China Railway	304,032	0.01
				6,594,000	China Tower	800,278	0.02
				76,400	Contemporary Ampere Technology	1,733,797	0.04
				371,400	COSCO SHIPPING	541,242	0.01
				1,158,811	Daqin Railway	1,199,809	0.03
				1,138,000	GF	1,227,023	0.03
				686,000	Guangzhou Automobile	297,093	0.01
				<b>China</b>			
				21,000	Anhui Conch Cement	45,929	0.00
				61,100	Asymchem Laboratories Tianjin	861,580	0.02
				7,679,000	Bank of China	3,021,506	0.07
				729,000	Bank of Communications	478,695	0.01
				719,200	Bank of Shanghai	651,814	0.01
				73,000	Beijing-Shanghai High Speed Railway	51,165	0.00
				940,300	BOE Technology	520,715	0.01
				618,000	CGN Power	187,903	0.00
				217,000	China Galaxy	114,216	0.00
				841,000	China Minsheng Banking	296,533	0.01
				7,486,000	China Petroleum & Chemical	4,141,006	0.09
				623,000	China Railway	304,032	0.01
				6,594,000	China Tower	800,278	0.02
				76,400	Contemporary Ampere Technology	1,733,797	0.04
				371,400	COSCO SHIPPING	541,242	0.01
				1,158,811	Daqin Railway	1,199,809	0.03



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
156,800	Guangzhou Automobile	193,903	0.00	26,177	Cie de Saint-Gobain	2,022,091	0.04
19,400	Guangzhou Baiyunshan Pharmaceutical	79,645	0.00	6,794	Eiffage	744,839	0.02
114,300	Henan Shuanghui Investment & Development	463,540	0.01	127,502	Engie	2,062,507	0.04
81,000	Hisense Home Appliances	256,629	0.01	66,205	Getlink	1,146,369	0.03
269,265	HLA	322,516	0.01	14,969	L'Oreal	7,197,695	0.15
5,288,000	Industrial & Commercial Bank of China	2,729,235	0.06	13,100	LVMH Moet Hennessy Louis Vuitton	11,984,027	0.26
128,000	Jiangsu Expressway	131,636	0.00	15,946	Pernod Ricard	2,703,166	0.06
308,700	Joinn Laboratories China	779,774	0.02	146,586	Sanofi	14,065,076	0.30
900	Kweichow Moutai	211,725	0.00	6,804	Schneider Electric	1,552,403	0.03
705,100	Meihua	1,056,903	0.02	20,508	Vinci	2,633,920	0.06
29,500	New China Life Insurance	56,832	0.00			58,318,990	1.25
11,400	Nongfu Spring	64,663	0.00		<b>Germany</b>		
1,503,000	People's Insurance of China	501,150	0.01	70,003	Bayer	2,150,094	0.05
2,014,000	PetroChina	1,587,496	0.03	35,914	Fraport Frankfurt Airport Services Worldwide*	2,012,106	0.05
614,900	SAIC Motor	1,276,723	0.03	11,510	Henkel	864,886	0.02
123,700	Shanghai Pharmaceuticals	199,117	0.00	8,742	Merck	1,501,387	0.03
246,500	Shanghai Pharmaceuticals	620,262	0.01	6,410	MTU Aero Engines	1,532,747	0.03
121,300	Sichuan Chuantou Energy	263,641	0.01	12,293	Siemens	2,436,940	0.05
34,300	Tianma Microelectronics	43,606	0.00	65,069	Vonovia	1,839,004	0.04
186,100	Weichai Power	435,993	0.01			12,337,164	0.27
137,337	Yuan Longping High-tech Agriculture	264,759	0.01		<b>Greece</b>		
206,000	Zhejiang Expressway	157,375	0.00	189,369	Athens International Airport	1,797,497	0.04
1,008,000	Zijin Mining	1,630,281	0.04	27,614	Hellenic Telecommunications Organization	417,931	0.01
326,000	Zoomlion Heavy Industry Science and Technology*	210,735	0.00	93,203	National Bank of Greece	728,660	0.01
		30,012,475	0.65	75,178	OPAP	1,362,913	0.03
						4,307,001	0.09
	<b>Colombia</b>				<b>Hong Kong</b>		
78,276	Ecopetrol*	927,571	0.02	157,200	AIA	1,277,255	0.03
	<b>Czech Republic</b>			146,000	CLP	1,217,031	0.02
21,472	Moneta Money Bank	94,948	0.00	829,120	Link REIT	4,125,656	0.09
	<b>Denmark</b>					6,619,942	0.14
2,288	Novo Nordisk	273,759	0.00		<b>Hungary</b>		
115,845	Novo Nordisk	13,860,146	0.30	258,648	MOL Hungarian Oil & Gas	2,070,638	0.05
99,482	Tryg	2,126,362	0.05	41,338	OTP Bank	1,983,336	0.04
		16,260,267	0.35			4,053,974	0.09
	<b>Egypt</b>				<b>India</b>		
273,141	Commercial International Bank - Egypt (CIB)	385,824	0.01	9,476	Alkem Laboratories	585,974	0.01
199,333	Commercial International Bank - Egypt (CIB)	274,681	0.01	9,825	Asian Paints	334,376	0.01
236,887	EFGE	86,103	0.00	198,764	Axis Bank	2,577,193	0.06
		746,608	0.02	17,448	Berger Paints India	127,667	0.00
	<b>Finland</b>			118,713	Birlasoft	1,111,159	0.02
100,528	Nordea Bank	1,228,479	0.02	65,090	Cipla	1,162,088	0.03
39,117	Sampo	1,750,402	0.04	20,339	Colgate-Palmolive India	619,801	0.01
24,551	UPM-Kymmene	827,050	0.02	40,501	Dabur India	262,863	0.01
		3,805,931	0.08	14,789	Dr Reddy's Laboratories	1,145,834	0.02
	<b>France</b>			729,249	GAIL India	1,602,890	0.03
24,432	Aeroports de Paris*	3,371,685	0.07	106,433	Godrej Consumer Products	1,614,410	0.03
38,071	Air Liquide	7,773,467	0.17	62,072	HCL Technologies	1,245,576	0.03
17,633	BNP Paribas	1,061,745	0.02	148,555	HDFC Bank	2,514,370	0.05
				2,180	ICICI Bank	55,612	0.00
				95,085	ICICI Bank	1,206,621	0.03

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
91,087	Infosys	1,826,294	0.04		<b>Kuwait</b>		
34,032	Kotak Mahindra Bank	693,415	0.01	58,687	Agility Public Warehousing KSC	114,681	0.00
59,227	Lupin	1,157,915	0.02	153,131	Boubyan Bank KSCP	320,148	0.01
13,826	Maruti Suzuki India	1,882,294	0.04	212,190	Gulf Bank KSCP	203,527	0.00
15,960	Nestle India	499,725	0.01	469,694	Kuwait Finance House KSCP	1,237,019	0.03
513,335	Oil & Natural Gas	1,638,141	0.04	10,365	Mabaneer KPSC	27,568	0.00
55,270	Petronet LNG	182,275	0.00	179,755	Mobile Telecommunications KSCP	293,985	0.01
5,523	Pidilite Industries	182,243	0.01	201,977	National Bank of Kuwait SAKP	643,582	0.01
69,360	SBI Cards & Payment Services	601,992	0.01			2,840,510	0.06
1,855	Shree Cement	570,584	0.01		<b>Luxembourg</b>		
43,839	Sun Pharmaceutical Industries	834,285	0.02	22,378	ADLER	5,492	0.00
71,727	Tata Consultancy Services	3,542,482	0.08	130,670	SES	869,035	0.02
62,687	Tata Consumer Products	899,711	0.02			874,527	0.02
7,317	Torrent Pharmaceuticals	235,272	0.01		<b>Malaysia</b>		
50,564	United Spirits	710,959	0.02	669,700	CIMB	911,653	0.02
57,724	Zybus Lifesciences	655,725	0.01	136,400	Genting	137,104	0.00
		32,279,746	0.69	48,100	Hong Leong Bank	199,880	0.00
	<b>Indonesia</b>			207,600	IHH Healthcare	269,042	0.01
6,813,200	Astra International	2,265,286	0.05	127,100	IOI	106,597	0.00
840,700	Bank Negara Indonesia Persero	320,980	0.00	391,600	Malayan Banking	786,416	0.02
18,827,703	Bank Rakyat Indonesia Persero	7,338,191	0.16	131,400	Malaysia Airports	234,805	0.01
3,823,600	Telkom Indonesia Persero	973,236	0.02	98,500	Maxis	77,214	0.00
9,387	Telkom Indonesia Persero	239,650	0.01	87,200	MISC	139,652	0.00
732,700	Unilever Indonesia	127,284	0.00	15,400	Petronas Dagangan	74,120	0.00
		11,264,627	0.24	35,500	Petronas Gas	134,205	0.00
	<b>Ireland</b>			741,500	Public Bank	687,513	0.02
23,824	Accenture	8,972,357	0.19	84,700	QL Resources	103,700	0.00
79,329	Allegion	10,235,821	0.22	294,000	Sime Darby	167,893	0.01
25,868	CRH	2,165,527	0.05	122,600	Sime Darby Plantation	111,865	0.00
31,270	Johnson Controls International	1,872,760	0.04	119,900	Telekom Malaysia	152,859	0.00
3,364	Linde	1,505,726	0.03			4,294,518	0.09
52,233	Medtronic	4,347,353	0.10		<b>Mexico</b>		
9,693	Willis Towers Watson	2,647,837	0.06	882,097	Fibra Uno Administracion	1,581,581	0.03
		31,747,381	0.69	144,492	Grupo Aeroportuario del Pacifico	2,132,868	0.04
	<b>Italy</b>			255,090	Grupo Financiero Banorte	2,632,536	0.06
134,839	Enel	863,115	0.02	35,230	Inmobiliaria Vesta	1,231,289	0.03
243,734	Terna - Rete Elettrica Nazionale	1,924,020	0.04	1,761,627	Wal-Mart de Mexico	7,054,356	0.15
56,193	UniCredit	1,898,766	0.04			14,632,630	0.31
		4,685,901	0.10		<b>Netherlands</b>		
	<b>Japan</b>			19,696	Airbus	3,268,990	0.07
35,700	Japan Airport Terminal*	1,407,793	0.03	2,840	ASML	2,686,494	0.06
99,300	Komatsu*	2,887,350	0.06	26,900	ASR Nederland	1,242,095	0.03
26,021	Sony*	2,244,051	0.05	153,790	CNH Industrial	1,840,866	0.04
54,400	Tokyo Gas	1,193,441	0.02	52,977	Ferrovial	1,980,056	0.04
16,300	West Japan Railway	679,525	0.02	1,912,589	Koninklijke KPN	7,030,171	0.15
		8,412,160	0.18	86,950	Koninklijke Philips	1,743,867	0.04
	<b>Jersey</b>			20,588	Koninklijke Vopak	769,046	0.01
13,300	Aptiv	1,062,670	0.02	83,345	Prosus	2,450,472	0.05
35,746	Experian	1,539,264	0.03	39,681	STMicroelectronics	1,812,663	0.04
70,637	WPP	637,524	0.01			24,824,720	0.53
		3,239,458	0.06		<b>Kazakhstan</b>		
	<b>Kazakhstan</b>			21,501	Kaspi.KZ JSC	2,244,704	0.05

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>New Zealand</b>				3,535	Hugel	488,200	0.01
449,237	Auckland International Airport	2,222,632	0.05	4,483	Hyundai Glovis	641,342	0.01
<b>Philippines</b>				3,921	Hyundai Mobis	714,060	0.02
57,670	International Container Terminal Services	296,480	0.01	44,894	LG Uplus	347,932	0.01
59,370	Metropolitan Bank & Trust	65,480	0.00	4,221	Orion/Republic of Korea	294,481	0.01
		361,960	0.01	16,779	Samsung Electronics	924,886	0.02
<b>Poland</b>				4,296	Samsung Electronics	5,876,928	0.13
81,767	Orange Polska*	169,136	0.00	130,858	Samsung Electronics	6,250,051	0.14
146,774	Powszechny Zaklad Ubezpieczen	1,819,415	0.04	29,639	SK Hynix	3,476,729	0.07
		1,988,551	0.04	27,880	SK Telecom	1,103,391	0.02
				7,076	SK Telecom	155,814	0.00
<b>Qatar</b>				25,954	S-Oil	1,489,100	0.03
91,170	Industries Qatar QSC	322,527	0.01			25,443,021	0.55
64,735	Ooredoo QPSC	201,847	0.00	<b>Spain</b>			
24,892	Qatar Electricity & Water QSC	118,163	0.00	33,325	Aena SME	6,319,933	0.14
46,215	Qatar International Islamic Bank QSC	144,608	0.00	143,148	Cellnex Telecom	5,191,854	0.11
184,738	Qatar National Bank QPSC	771,578	0.02	47,689	EDP Renovaveis*	660,191	0.01
		1,558,723	0.03	18,643	Industria de Diseno Textil	831,504	0.02
<b>Saudi Arabia</b>						13,003,482	0.28
56,360	Abdullah Al Othaim Markets	200,476	0.00	<b>Sweden</b>			
4,462	Dr Sulaiman Al Habib Medical Services	391,912	0.01	47,125	Assa Abloy	1,357,269	0.03
49,239	Etihad Etisalat	726,056	0.01	48,764	Epiroc	890,083	0.02
88,093	Jarir Marketing	365,969	0.01	142,367	Hexagon	1,672,160	0.03
14,284	Nahdi Medical	540,846	0.01	158,595	Tele2	1,335,903	0.03
124,956	Rabigh Refining & Petrochemical	275,549	0.01	79,243	Volvo	2,191,314	0.05
20,057	SABIC Agri-Nutrients	669,585	0.01			7,446,729	0.16
148,409	Saudi Arabian Oil	1,254,455	0.03	<b>Switzerland</b>			
109,004	Saudi Basic Industries	2,290,363	0.05	16,353	Flughafen Zurich*	3,468,466	0.07
37,180	Saudi Industrial Investment	205,218	0.01	89,822	Nestle	9,477,572	0.21
112,958	Saudi Telecom	1,278,587	0.03	14,081	Novartis*	1,436,408	0.03
		8,199,016	0.18	524	Partners	753,356	0.02
				3,740	Swatch*	889,005	0.02
				13,932	Zurich Insurance*	7,488,890	0.16
						23,513,697	0.51
<b>Singapore</b>				<b>Taiwan</b>			
200,800	BOC Aviation	1,480,157	0.03	126,000	Accton Technology	2,068,808	0.04
784,800	Cromwell European Real Estate Investment Trust	1,217,575	0.03	34,000	Asustek Computer	489,410	0.01
141,712	DBS	3,516,363	0.07	204,000	AUO	112,941	0.00
		6,214,095	0.13	65,000	Cathay Financial	92,638	0.00
<b>South Africa</b>				137,000	ChipMOS Technologies	191,136	0.00
184,275	Absa	1,565,413	0.03	326,000	Chunghwa Telecom	1,242,759	0.03
232,434	Foschini	1,261,447	0.03	1,369,000	CTBC Financial	1,273,307	0.03
96,052	Gold Fields	1,250,365	0.03	111,000	Delta Electronics	1,034,167	0.02
63,116	Gold Fields	824,926	0.02	974,483	E.Sun Financial	778,427	0.01
		4,902,151	0.11	139,000	Elan Microelectronics	729,970	0.02
<b>South Korea</b>				53,000	Ever Supreme Bio Technology	368,876	0.01
15,968	Cheil Worldwide	221,844	0.01	272,000	Far EasTone Telecommunications	677,214	0.02
1,803	CJ CheilJedang	405,526	0.01	34,000	Gemtek Technology	38,077	0.00
1,471	Cosmax	118,864	0.00	380,000	Hon Hai Precision Industry	1,238,235	0.03
656,847	ESR Kendall Square REIT	1,965,707	0.04	35,000	MediaTek	1,262,278	0.03
7,252	Hansol Chemical	927,467	0.02	18,000	Phison Electronics	357,614	0.01
1,415	HK inno N	40,699	0.00	50,000	President Chain Store	426,296	0.01

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
123,000	Primax Electronics	283,282	0.01	585,461	Prudential	5,831,534	0.12
128,000	Radiant Opto-Electronics	597,289	0.01	15,277	Reckitt Benckiser	963,730	0.02
42,000	Simplo Technology	566,696	0.01	249,883	RELX	10,967,188	0.24
170,000	Synnex Technology International	418,418	0.01	270,738	Segro	2,934,815	0.06
440,450	Taiwan Cooperative Financial	361,590	0.01	53,080	Sensata Technologies	1,822,767	0.04
198,000	Taiwan High Speed Rail	189,171	0.01	379,349	Shell*	11,939,609	0.26
181,000	Taiwan Mobile	566,886	0.01	52,691	SSE	1,097,075	0.02
1,048,000	Taiwan Semiconductor Manufacturing	22,876,660	0.49	2,260,471	Target Healthcare REIT	2,237,238	0.05
8,750	Taiwan Semiconductor Manufacturing*	1,115,713	0.02	3,444,489	Taylor Wimpey	6,021,557	0.13
388,000	Uni-President Enterprises	941,476	0.02	10,483	Unilever*	514,506	0.01
294,000	WPG	863,133	0.02	93,360	United Utilities*	1,228,654	0.03
				3,481,778	Vodafone	3,056,830	0.07
						104,221,597	2.24
		41,162,467	0.89		<b>United States</b>		
	<b>Thailand</b>			53,515	AbbVie	9,455,565	0.20
278,800	Advanced Info Service	1,562,492	0.04	16,949	Alexandria Real Estate Equities	2,094,896	0.05
192,400	Bangkok Chain Hospital	113,192	0.00	82,498	Alliant Energy	3,950,829	0.08
1,509,300	Bangkok Dusit Medical Services	1,199,360	0.03	349,250	Allstate	8,046,720	0.17
878,500	CP ALL	1,408,440	0.03	41,746	American Electric Power*	3,522,527	0.08
255,500	PTT Exploration & Production	1,075,714	0.02	18,603	American Express	4,068,848	0.09
		5,359,198	0.12	66,396	American International	4,827,653	0.10
				42,921	American Tower	8,417,667	0.18
	<b>Turkey</b>			5,491	American Water Works	651,837	0.01
40,224	MLP Saglik Hizmetleri	225,444	0.01	53,556	Apple	9,720,414	0.21
29,364	Turkiye Petrol Rafinerileri	153,197	0.00	42,569	Applied Materials	8,462,292	0.18
		378,641	0.01	30,148	Assurant	5,459,200	0.12
				89,483	AT&T	1,523,895	0.03
	<b>United Arab Emirates</b>			210,982	Baker Hughes	6,274,605	0.14
583,117	Abu Dhabi Commercial Bank	1,360,571	0.03	133,940	Baxter International	5,512,970	0.12
93,995	Abu Dhabi Islamic Bank	287,644	0.01	38,889	Boston Properties	2,542,952	0.05
39,180	Abu Dhabi National Oil for Distribution	37,335	0.00	32,120	Bristol-Myers Squibb	1,628,323	0.03
454,301	Aldar Properties	683,996	0.02	40,786	Cardinal Health	4,532,548	0.10
269,977	Dubai Islamic Bank	473,366	0.01	152,974	CareTrust REIT	3,464,861	0.08
113,259	Emirates NBD Bank	564,298	0.01	27,611	Carlyle*	1,279,770	0.03
88,556	Emirates Telecommunications	436,397	0.01	111,711	Carrier Global	6,196,609	0.13
176,408	First Abu Dhabi Bank	655,114	0.01	89,224	CenterPoint Energy	2,468,382	0.05
732,324	Salik	695,846	0.01	82,439	Charles Schwab	5,492,911	0.12
		5,194,567	0.11	24,197	Cheniere Energy	3,751,987	0.09
				11,560	Chevron*	1,766,830	0.04
	<b>United Kingdom</b>			11,107	Cigna	3,704,629	0.08
7,738,590	Assura*	4,113,040	0.09	71,643	Cisco Systems	3,458,208	0.08
96,070	AstraZeneca	12,322,999	0.26	128,570	Citigroup	7,125,349	0.15
556,101	BAE Systems	8,757,793	0.19	240,952	Citizens Financial	7,609,265	0.17
934,066	BP	5,477,550	0.12	46,902	Cognizant Technology Solutions	3,731,523	0.08
151,925	British American Tobacco	4,537,860	0.10	76,300	Comcast	3,254,958	0.06
218,855	Diageo	8,209,382	0.18	14,798	Community Healthcare Trust	403,246	0.01
20,930	GSK*	889,525	0.02	50,967	Crown Castle	5,584,454	0.12
76,544	Hochschild Mining	91,471	0.00	68,854	CSX	2,620,583	0.06
146,993	HSBC	1,152,495	0.02	13,928	Digital Realty Trust	2,023,321	0.04
8,180	London Stock Exchange	917,193	0.02	24,575	Dollar General	3,560,180	0.08
695,924	LondonMetric Property	1,607,721	0.03	66,523	Dominion Energy	3,193,104	0.07
1,487,468	LXI REIT	1,886,879	0.04	26,904	DT Midstream*	1,538,640	0.03
361,339	National Grid*	4,794,285	0.10	19,612	DTE Energy	2,137,512	0.05
134,247	Phoenix	847,901	0.02				

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





# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 91,000	Suzano Austria 2.5% 15/9/2028	79,663	0.00	USD 608,000	Centrais Eletricas Brasileiras 3.625% 4/2/2025	595,059	0.01
USD 895,000	Suzano Austria 3.125% 15/1/2032	736,321	0.02	USD 542,000	Itau Unibanco 3.25% 24/1/2025	530,740	0.01
		2,906,298	0.06	USD 677,000	Samarco Mineracao 9.5% 30/6/2031	623,229	0.01
	<b>Bahrain</b>					5,415,460	0.10
USD 571,000	Bahrain Government International Bond 5.45% 16/9/2032	516,041	0.01		<b>British Virgin Islands</b>		
USD 529,000	Bahrain Government International Bond 7.375% 14/5/2030	546,520	0.01	USD 552,000	TSMC Global 1.25% 23/4/2026*	510,216	0.01
USD 632,000	Bahrain Government International Bond 7.5% 20/9/2047	594,248	0.02		<b>Canada</b>		
		1,656,809	0.04	USD 170,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	158,310	0.00
	<b>Belgium</b>			USD 1,591,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,399,351	0.03
EUR 1,000,000	KBC 8% 5/9/2028*	1,146,769	0.02	USD 963,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	903,889	0.02
	<b>Bermuda</b>			USD 651,000	1375209 BC 9% 30/1/2028	640,675	0.01
USD 793,000	Borr IHC / Borr Finance 10% 15/11/2028	821,933	0.02	USD 815,000	Air Canada 3.875% 15/8/2026	773,239	0.02
USD 555,000	Borr IHC / Borr Finance 10.375% 15/11/2030	575,982	0.01	USD 290,000	ATS 4.125% 15/12/2028	263,500	0.01
USD 398,000	Nabors Industries 7.25% 15/1/2026	391,365	0.01	USD 3,502,000	Bausch + Lomb 8.375% 1/10/2028	3,661,411	0.08
USD 767,000	Nabors Industries 7.5% 15/1/2028	707,976	0.02	USD 500,000	Baytex Energy 8.5% 30/4/2030	519,961	0.01
USD 1,433,000	NCL 5.875% 15/3/2026	1,403,695	0.03	USD 1,793,000	Bombardier 6% 15/2/2028	1,738,111	0.04
USD 177,000	NCL 7.75% 15/2/2029	181,943	0.00	USD 1,370,000	Bombardier 7.125% 15/6/2026*	1,380,534	0.03
USD 346,000	NCL 8.125% 15/1/2029	364,625	0.01	USD 300,000	Bombardier 7.45% 1/5/2034	329,520	0.01
USD 372,000	NCL 8.375% 1/2/2028	389,680	0.01	USD 49,000	Bombardier 7.875% 15/4/2027	49,092	0.00
USD 652,000	NCL Finance 6.125% 15/3/2028	636,264	0.01	USD 1,318,000	Bombardier 8.75% 15/11/2030	1,382,118	0.03
USD 650,000	Seadrill Finance 8.375% 1/8/2030	668,624	0.01	USD 1,582,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,400,762	0.03
USD 4,000,000	Symphony CLO 38 7.119% 24/4/2036	4,011,684	0.09	USD 602,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	539,255	0.01
USD 2,093,000	Valaris 8.375% 30/4/2030	2,154,681	0.05	USD 81,000	Canadian National Railway 3.85% 5/8/2032	74,632	0.00
USD 639,000	Viking Cruises 5.875% 15/9/2027	626,744	0.01	USD 49,000	Cenovus Energy 2.65% 15/1/2032	40,140	0.00
USD 147,000	Viking Cruises 7% 15/2/2029	147,138	0.00	USD 176,000	Enbridge 2.5% 1/8/2033	139,335	0.00
USD 1,637,000	Viking Cruises 9.125% 15/7/2031	1,769,420	0.04	USD 592,000	Enbridge 5.7% 8/3/2033	599,682	0.01
USD 515,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	497,433	0.01	USD 358,000	Enbridge 5.9% 15/11/2026	364,801	0.01
USD 555,000	Weatherford International 6.5% 15/9/2028*	566,329	0.01	USD 2,827,000	Enbridge 6% 15/1/2077*	2,757,562	0.06
USD 1,727,000	Weatherford International 8.625% 30/4/2030	1,790,201	0.04	USD 597,000	Enbridge 8.5% 15/1/2084	638,501	0.01
		17,705,717	0.38	USD 986,000	Enerflex 9% 15/10/2027	997,369	0.02
	<b>Brazil</b>			USD 888,000	ERO Copper 6.5% 15/2/2030	840,998	0.02
USD 1,030,000	Banco do Brasil 4.75% 20/3/2024	1,030,402	0.02	USD 1,458,000	First Quantum Minerals 9.375% 1/3/2029	1,514,497	0.03
USD 849,000	Banco do Brasil 6.25% 18/4/2030	862,529	0.02	USD 747,000	Garda World Security 4.625% 15/2/2027	714,570	0.02
USD 591,000	Banco Votorantim 4.5% 24/9/2024	585,690	0.01	USD 124,000	Garda World Security 6% 1/6/2029	108,010	0.00
USD 1,189,000	Brazilian Government International Bond 7.125% 13/5/2054	1,187,811	0.02	USD 1,419,000	Garda World Security 7.75% 15/2/2028	1,441,872	0.03
				USD 272,000	Garda World Security 9.5% 1/11/2027	272,045	0.01
				USD 543,000	GFL Environmental 3.5% 1/9/2028	492,132	0.01

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 568,000	GFL Environmental 4% 1/8/2028	520,257	0.01	USD 7,000,000	AGL CLO 5 7.279% 20/7/2034	7,003,500	0.15
USD 1,278,000	GFL Environmental 4.375% 15/8/2029	1,164,245	0.02	USD 4,500,000	Aimco CLO 11 7.578% 17/10/2034	4,502,065	0.10
USD 790,000	GFL Environmental 4.75% 15/6/2029	739,817	0.02	USD 10,000,000	Aimco CLO 12 7.017% 17/1/2032	10,000,236	0.22
USD 1,557,000	GFL Environmental 6.75% 15/1/2031	1,590,767	0.03	USD 1,450,000	Aimco CLO 12 8.217% 17/1/2032	1,432,218	0.03
USD 1,504,000	Husky III 13% 15/2/2025	1,505,958	0.03	USD 2,100,000	Aimco CLO 15 7.228% 17/10/2034	2,102,462	0.05
USD 1,826,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	1,868,896	0.04	USD 3,750,000	Aimco CLO 15 8.478% 17/10/2034	3,694,825	0.08
USD 1,226,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,275,655	0.03	USD 6,150,000	AIMCO CLO Series 2017-A 6.629% 20/4/2034	6,133,612	0.13
USD 822,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	858,425	0.02	USD 720,712	AIMCO CLO Series 2018-A 6.598% 17/4/2031	722,256	0.02
USD 695,000	Masonite International 3.5% 15/2/2030	609,009	0.01	USD 500,000	AIMCO CLO Series 2018-A 7.328% 17/4/2031	497,043	0.01
USD 271,000	Masonite International 5.375% 1/2/2028	270,262	0.01	USD 515,000	Alinea CLO 2018-1 7.479% 20/7/2031	514,495	0.01
USD 79,000	Mattamy 4.625% 1/3/2030	71,002	0.00	USD 1,000,000	Allegany Park CLO 8.418% 20/1/2035	970,587	0.02
USD 599,000	Mattamy 5.25% 15/12/2027	577,329	0.01	USD 800,000	Allegro CLO II-S 7.729% 21/10/2028	801,755	0.02
USD 2,001,000	New Gold 7.5% 15/7/2027	1,981,773	0.05	USD 876,924	Allegro CLO VI 6.708% 17/1/2031	877,666	0.02
USD 26,000	Nutrien 4.2% 1/4/2029	25,033	0.00	USD 1,000,000	Allegro CLO VI 7.378% 17/1/2031	989,989	0.02
USD 120,000	Nutrien 4.9% 27/3/2028	119,186	0.00	USD 1,000,000	Allegro CLO VII 7.226% 13/6/2031	997,792	0.02
USD 27,000	Nutrien 5.95% 7/11/2025	27,238	0.00	USD 500,000	Allegro CLO VIII 7.726% 15/7/2031	500,667	0.01
USD 467,000	Ontario Gaming GTA 8% 1/8/2030	476,696	0.01	USD 9,000,000	Allegro CLO XI 6.961% 19/1/2033	9,000,347	0.19
USD 236,000	Precision Drilling 6.875% 15/1/2029	232,675	0.01	USD 3,510,372	Anchorage Capital CLO 2013-1 6.826% 13/10/2030	3,513,707	0.08
USD 2,051,000	Rogers Communications 3.8% 15/3/2032	1,829,216	0.04	USD 1,000,000	Anchorage Capital CLO 2013-1 8.776% 13/10/2030	1,001,807	0.02
USD 579,000	Rogers Communications 5.3% 15/2/2034*	569,078	0.01	USD 4,442,648	Anchorage Capital CLO 2018-10 6.776% 15/10/2031	4,448,605	0.10
USD 797,000	Teck Resources 3.9% 15/7/2030	726,974	0.02	USD 1,000,000	Anchorage Capital CLO 3-R 7.081% 28/1/2031	1,001,381	0.02
USD 2,262,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	2,257,881	0.05	USD 1,500,000	Anchorage Capital CLO 3-R 8.181% 28/1/2031	1,461,468	0.03
USD 366,000	Toronto-Dominion Bank/The 0.75% 6/1/2026	338,690	0.00	USD 1,000,000	Annisa CLO 2016-2 8.579% 20/7/2031	996,811	0.02
USD 413,000	TransAlta 7.75% 15/11/2029	427,480	0.01	USD 926,369	Apidos CLO XII 6.656% 15/4/2031	928,015	0.02
USD 307,000	Vermilion Energy 6.875% 1/5/2030	295,769	0.01	USD 500,000	Apidos CLO XX 7.526% 16/7/2031	500,572	0.01
USD 243,000	Videotron 3.625% 15/6/2029	218,753	0.01	USD 1,500,000	Apidos CLO XXIX 7.136% 25/7/2030	1,501,579	0.03
		46,713,938	1.01	USD 4,986,467	Apidos CLO Xxv 6.749% 20/10/2031	4,999,590	0.11
	<b>Cayman Islands</b>			USD 711,000	Apidos CLO XXX 7.16% 18/10/2031	711,493	0.02
USD 1,000,000	AGL CLO 11 7.626% 15/4/2034	1,002,158	0.02	USD 1,500,000	Apidos CLO XXXVII 6.709% 22/10/2034	1,501,050	0.03
USD 1,000,000	AGL CLO 11 8.726% 15/4/2034	998,716	0.02	USD 500,000	Ares XLIX CLO 7.229% 22/7/2030	501,003	0.01
USD 2,681,223	AGL CLO 12 7.179% 20/7/2034	2,669,980	0.06				
USD 1,000,000	AGL CLO 12 7.429% 20/7/2034	1,000,451	0.02				
USD 3,000,000	AGL CLO 13 7.229% 20/10/2034	2,964,471	0.06				
USD 5,500,000	AGL CLO 14 7.229% 2/12/2034	5,478,395	0.12				
USD 1,500,000	AGL CLO 17 8.418% 21/1/2035	1,491,677	0.03				
USD 7,500,000	AGL CLO 3 6.876% 15/1/2033	7,502,727	0.16				
USD 6,500,000	AGL CLO 3 7.276% 15/1/2033	6,485,246	0.14				
USD 1,000,000	AGL CLO 3 7.726% 15/1/2033	1,000,655	0.02				

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Ares XLVIII CLO 8.279% 20/7/2030	976,221	0.02	USD 6,255,000	CBAM 2018-5 6.978% 17/4/2031	6,190,091	0.13
USD 500,000	Ares XXXIIR CLO 7.369% 15/5/2030	497,623	0.01	USD 600,000	Cedar Funding IX CLO 8.179% 20/4/2031	587,401	0.01
USD 1,000,000	Ares XXXIR CLO 6.885% 24/5/2030	1,002,510	0.02	USD 1,000,000	CIFC Funding 2013-II 8.61% 18/10/2030	988,276	0.02
USD 1,343,173	Ares XXXVII CLO 6.746% 15/10/2030	1,344,785	0.03	USD 5,650,000	CIFC Funding 2013-IV 6.881% 27/4/2031	5,655,949	0.12
USD 1,000,000	Ares XXXVII CLO 7.076% 15/10/2030	1,002,085	0.02	USD 1,200,000	CIFC Funding 2014-II-R 7.48% 24/4/2030	1,200,531	0.03
USD 4,500,000	Atlas Senior Loan Fund VII 7.142% 27/11/2031	4,483,025	0.10	USD 2,000,000	CIFC Funding 2014-V 8.978% 17/10/2031	1,978,517	0.04
USD 5,078,636	Atlas Senior Loan Fund XI 6.686% 26/7/2031	5,087,071	0.11	USD 2,500,000	CIFC Funding 2015-I 8.179% 22/1/2031	2,462,546	0.05
USD 936,399	Atlas Senior Loan Fund XII 6.76% 24/10/2031	937,811	0.02	USD 1,000,000	CIFC Funding 2017-V 8.428% 16/11/2030	998,554	0.02
USD 850,000	Atrium XIV 7.526% 23/8/2030	851,829	0.02	USD 1,000,000	CIFC Funding 2018-I 6.96% 18/4/2031	1,001,083	0.02
USD 750,000	Atrium XV 7.327% 23/1/2031	751,028	0.02	USD 1,585,977	CIFC Funding 2018-IV 6.728% 17/10/2031	1,589,357	0.03
USD 500,000	Atrium XV 7.777% 23/1/2031	500,230	0.01	USD 750,000	CIFC Funding 2018-V 6.766% 15/1/2032	753,200	0.02
USD 2,000,000	Bain Capital Credit CLO 2020-5 7.929% 20/1/2032	2,000,916	0.04	USD 1,000,000	CIFC Funding 2018-V 7.726% 15/1/2032	1,000,529	0.02
USD 750,000	Ballyrock CLO 16 8.479% 20/7/2034	739,134	0.02	USD 2,173,892	Clear Creek CLO 6.779% 20/10/2030	2,178,157	0.05
USD 3,000,000	Ballyrock CLO 2020-2 7.529% 20/10/2031	3,001,876	0.07	USD 6,000,000	Clover CLO 2019-2 6.686% 25/10/2033	6,014,675	0.13
USD 592,000	Banco Bradesco 3.2% 27/1/2025	578,328	0.01	USD 1,000,000	Clover CLO 2019-2 7.586% 25/10/2033	999,355	0.02
USD 7,000,000	Bardot CLO 7.179% 22/10/2032	7,006,393	0.15	USD 643,000	Diamond Foreign Asset / Diamond Finance 8.5% 1/10/2030	658,964	0.01
USD 4,500,000	Bardot CLO 7.479% 22/10/2032	4,486,570	0.10	USD 4,250,000	Dryden 58 CLO 7.378% 17/7/2031	4,227,033	0.09
USD 1,500,000	Bardot CLO 8.579% 22/10/2032	1,472,942	0.03	USD 1,000,000	Eaton Vance CLO 2014-1R 8.626% 15/7/2030	986,929	0.02
USD 1,500,000	Beechwood Park CLO 11.817% 17/1/2035	1,478,285	0.03	USD 535,000	Eaton Vance CLO 2015-1 7.479% 20/1/2030	535,015	0.01
USD 1,363,760	Benefit Street Partners CLO VIII 6.679% 20/1/2031	1,363,850	0.03	USD 1,047,000	Fantasia 0% 5/7/2022***	28,792	0.00
USD 1,000,000	Benefit Street Partners CLO XII 7.576% 15/10/2030	1,000,460	0.02	USD 825,000	Fantasia 0% 18/10/2022***	22,688	0.00
USD 1,175,222	Benefit Street Partners CLO XV 6.71% 18/7/2031	1,175,483	0.03	USD 858,000	Fantasia 9.875% 19/10/2023***	23,595	0.00
USD 1,500,000	Betony CLO 2 7.179% 30/4/2031	1,503,679	0.03	USD 1,580,000	Fantasia 11.75% 17/4/2022***	43,450	0.00
USD 5,000,000	BSL CLO 4 7.318% 20/4/2036	5,020,467	0.11	USD 500,000	Fantasia 11.875% 1/6/2023***	13,750	0.00
USD 1,500,000	Canyon Capital CLO 2016-1 7.476% 15/7/2031	1,500,750	0.03	USD 1,700,000	Fantasia 15% 18/12/2021***	46,750	0.00
USD 1,250,000	Canyon Capital CLO 2016-2 7.326% 15/10/2031	1,250,257	0.03	USD 2,205,615	Flatiron CLO 17 6.549% 15/5/2030	2,208,518	0.05
USD 5,000,000	Canyon Capital CLO 2022-1 7.167% 15/4/2035	5,007,441	0.11	USD 3,105,455	Flatiron CLO 17 7.019% 15/5/2030	3,108,455	0.07
USD 2,000,000	Canyon Capital CLO 2022-1 7.517% 15/4/2035	1,983,151	0.04	USD 1,000,000	Flatiron CLO 20 9.371% 20/11/2033	1,016,901	0.02
USD 1,000,000	Canyon Capital CLO 2022-1 8.517% 15/4/2035	969,530	0.02	USD 701,000	Gaci First Investment 5.125% 14/2/2053	603,305	0.01
USD 2,500,000	Canyon CLO 2018-1 7.276% 15/7/2031	2,497,945	0.05	USD 1,000,000	Galaxy XX CLO 7.329% 20/4/2031	998,470	0.02
USD 3,000,000	Canyon CLO 2021-4 7.576% 15/10/2034	2,984,971	0.06	USD 1,200,000	Galaxy XX CLO 8.179% 20/4/2031	1,189,886	0.03
USD 750,000	Carlyle US CLO 2017-2 7.979% 20/7/2031	750,947	0.02	USD 1,000,000	Galaxy XXII CLO 7.276% 16/4/2034	1,005,391	0.02
USD 750,000	Catskill Park CLO 9.279% 20/4/2029	762,715	0.02				

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



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Galaxy XXII CLO 7.726% 16/4/2034	1,000,394	0.02	USD 1,000,000	GREYWOLF CLO VII 6.758% 20/10/2031	1,000,647	0.02
USD 1,250,000	Galaxy Xxiv CLO 6.976% 15/1/2031	1,251,089	0.03	USD 1,847,445	Grippen Park CLO 6.839% 20/1/2030	1,848,922	0.04
USD 250,000	Galaxy Xxiv CLO 7.276% 15/1/2031	247,085	0.01	USD 754,000	Grupo Aval 4.375% 4/2/2030	624,730	0.02
USD 1,998,452	Galaxy XXVII CLO 6.607% 16/5/2031	1,999,585	0.04	USD 650,000	HPS Loan Management 6-2015 7.284% 5/2/2031	648,837	0.01
USD 7,271,198	Generate CLO 2 6.729% 22/1/2031	7,281,001	0.16	USD 5,000,000	Invesco CLO 2022-1 7.118% 20/4/2035	4,980,000	0.11
USD 1,000,000	Generate CLO 5 8.929% 22/10/2031	1,000,554	0.02	USD 7,000,000	Invesco CLO 2022-1 7.468% 20/4/2035	6,917,289	0.15
USD 145,000	GGAM Finance 7.75% 15/5/2026	147,425	0.00	USD 1,000,000	KKR CLO 23 7.829% 20/10/2031	1,000,462	0.02
USD 1,244,000	GGAM Finance 8% 15/2/2027	1,272,751	0.03	USD 325,000	LCM XXV 7.229% 20/7/2030	325,811	0.01
USD 345,000	GGAM Finance 8% 15/6/2028	357,375	0.01	USD 450,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	468,115	0.01
USD 670,851	Gilbert Park CLO 6.766% 15/10/2030	672,056	0.01	USD 1,000,000	Madison Park Funding XIII 7.471% 19/4/2030	1,000,454	0.02
USD 1,000,000	Gilbert Park CLO 7.176% 15/10/2030	1,001,663	0.02	USD 2,355,651	Madison Park Funding XXVI 6.781% 29/7/2030	2,362,953	0.05
USD 1,124,722	Global Aircraft Leasing 6.5% 15/9/2024	1,068,552	0.02	USD 500,000	Madison Park Funding XXVII 8.179% 20/4/2030	493,919	0.01
USD 4,000,000	Goldentree Loan Management US CLO 1 7.379% 20/4/2034	3,964,344	0.09	USD 1,000,000	Madison Park Funding XXVIII 8.276% 15/7/2030	1,006,510	0.02
USD 1,500,000	Goldentree Loan Management US CLO 10 8.629% 20/7/2034	1,465,409	0.03	USD 880,000	MAF Global 6.375% 20/3/2026*	875,499	0.02
USD 3,000,000	Goldentree Loan Management US CLO 3 6.879% 20/4/2030	3,022,567	0.07	USD 2,888,510	Marble Point CLO XI 6.74% 18/12/2030	2,896,068	0.06
USD 2,000,000	Goldentree Loan Management US CLO 3 7.479% 20/4/2030	2,000,895	0.04	USD 1,000,000	Marble Point CLO XI 7.06% 18/12/2030	1,000,179	0.02
USD 1,000,000	Goldentree Loan Management US CLO 4 7.58% 24/4/2031	1,000,500	0.02	USD 7,500,000	Marble Point CLO XV 7.327% 23/7/2032	7,511,253	0.16
USD 5,000,000	Goldentree Loan Management US CLO 5 7.629% 20/10/2032	5,012,014	0.11	USD 6,500,000	Marble Point CLO XVII 6.879% 20/4/2033	6,512,191	0.14
USD 800,000	GoldenTree Loan Opportunities IX 7.181% 29/10/2029	801,109	0.02	USD 3,500,000	Marble Point CLO XVII 7.349% 20/4/2033	3,517,424	0.08
USD 1,733,356	Goldentree Loan Opportunities X 6.699% 20/7/2031	1,737,940	0.04	USD 300,000	Melco Resorts Finance 4.875% 6/6/2025*	293,062	0.00
USD 1,352,820	Goldentree Loan Opportunities XI 6.63% 18/1/2031	1,355,268	0.03	USD 1,476,000	Melco Resorts Finance 5.375% 4/12/2029*	1,337,485	0.03
USD 2,000,000	Goldentree Loan Management US CLO 1 7.529% 20/10/2034	1,996,069	0.04	USD 400,000	Melco Resorts Finance 5.75% 21/7/2028*	376,018	0.01
USD 7,500,000	Golub Capital Partners CLO 50B-R 7.268% 20/4/2035	7,536,044	0.16	USD 260,000	MGM China 4.75% 1/2/2027*	245,519	0.01
USD 1,000,000	Golub Capital Partners CLO 50B-R 8.768% 20/4/2035	984,875	0.02	USD 200,000	MGM China 5.25% 18/6/2025*	196,259	0.00
USD 2,500,000	Golub Capital Partners CLO 53B 7.379% 20/7/2034	2,513,350	0.05	USD 200,000	MGM China 5.875% 15/5/2026*	196,950	0.00
USD 1,000,000	Golub Capital Partners CLO 53B 7.629% 20/7/2034	1,000,447	0.02	USD 10,000,000	Milos CLO 7.129% 20/10/2030	10,006,421	0.22
USD 9,750,000	Golub Capital Partners CLO 55B 7.379% 20/7/2034	9,764,460	0.21	USD 1,000,000	Milos CLO 8.329% 20/10/2030	988,261	0.02
USD 3,000,000	Golub Capital Partners CLO 55B 7.779% 20/7/2034	3,001,378	0.07	USD 363,635	Neuberger Berman CLO XXVIII 7.279% 21/10/2030	364,101	0.01
USD 925,000	Greenwood Park CLO 8.076% 15/4/2031	898,359	0.02	USD 850,000	Neuberger Berman CLO XXII 7.228% 17/10/2030	852,660	0.02
USD 4,725,627	Greywolf CLO V 6.746% 27/1/2031	4,731,142	0.10	USD 500,000	Neuberger Berman CLO XXII 7.778% 17/10/2030	500,251	0.01
				USD 1,500,000	Neuberger Berman Loan Advisers CLO 28 7.179% 20/4/2030	1,500,500	0.03
				USD 6,250,000	Neuberger Berman Loan Advisers CLO 31 7.129% 20/4/2031	6,255,804	0.14

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Neuberger Berman Loan Advisers CLO 31 7.529% 20/4/2031	998,395	0.02	USD 1,000,000	OHA Credit Partners XIV 7.379% 21/1/2030	995,848	0.02
USD 2,162,500	Neuberger Berman Loan Advisers CLO 37 7.379% 20/7/2031	2,153,016	0.05	USD 1,000,000	OHA Loan Funding 2013-1 7.177% 23/7/2031	1,001,803	0.02
USD 2,000,000	Neuberger Berman Loan Advisers CLO 39 9.179% 20/1/2032	2,013,170	0.04	USD 1,500,000	OHA Loan Funding 2013-1 7.647% 23/7/2031	1,503,406	0.03
USD 2,000,000	Neuberger Berman Loan Advisers CLO 40 7.326% 16/4/2033	1,983,879	0.04	USD 500,000	OHA Loan Funding 2013-2 7.434% 23/5/2031	500,275	0.01
USD 500,000	Neuberger Berman Loan Advisers CLO 40 8.326% 16/4/2033	489,769	0.01	USD 1,000,000	OZLM XX 7.529% 20/4/2031	992,763	0.02
USD 1,000,000	Neuberger Berman Loan Advisers CLO 42 7.426% 16/7/2035	992,949	0.02	USD 4,500,000	Palmer Square CLO 2018-1 7.01% 18/4/2031	4,514,217	0.10
USD 4,500,000	Neuberger Berman Loan Advisers CLO 44 7.476% 16/10/2034	4,461,198	0.10	USD 7,920,083	Palmer Square CLO 2018-2 6.676% 16/7/2031	7,929,587	0.17
USD 3,000,000	Neuberger Berman Loan Advisers CLO 44 8.426% 16/10/2034	2,961,266	0.06	USD 3,000,000	Palmer Square CLO 2018-2 7.226% 16/7/2031	3,012,554	0.07
USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 7.117% 14/4/2035	2,001,961	0.04	USD 2,000,000	Palmer Square CLO 2018-2 7.476% 16/7/2031	2,000,926	0.04
USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 7.367% 14/4/2035	2,000,922	0.04	USD 3,000,000	Palmer Square CLO 2020-3 7.957% 15/11/2036	3,018,796	0.07
USD 4,000,000	Oaktree CLO 2023-1 7.214% 15/4/2036	4,023,103	0.09	USD 2,100,000	Park Avenue Institutional Advisers CLO 2016-1 7.384% 23/8/2031	2,104,182	0.05
USD 1,014,270	OCP CLO 2014-6 6.838% 17/10/2030	1,016,673	0.02	USD 6,800,000	Peace Park CLO 7.579% 20/10/2034	6,807,803	0.15
USD 2,000,000	OCP CLO 2014-6 7.298% 17/10/2030	2,005,346	0.04	USD 2,000,000	Peace Park CLO 8.529% 20/10/2034	1,977,581	0.04
USD 1,400,000	OCP CLO 2014-6 7.728% 17/10/2030	1,400,094	0.03	USD 7,098,293	Pikes Peak CLO 1 6.76% 24/7/2031	7,104,757	0.15
USD 610,141	OCP CLO 2016-11 6.856% 26/10/2030	610,293	0.01	USD 5,000,000	Pikes Peak CLO 2 7.31% 18/10/2034	4,995,301	0.11
USD 1,000,000	OCP CLO 2018-15 7.279% 20/7/2031	1,001,007	0.02	USD 5,000,000	Pikes Peak CLO 2 7.81% 18/10/2034	5,002,209	0.11
USD 5,500,000	Octagon Investment Partners 26 7.176% 15/7/2030	5,501,791	0.12	USD 500,000	Pikes Peak CLO 3 7.736% 25/10/2034	502,056	0.01
USD 1,250,000	Octagon Investment Partners 26 7.376% 15/7/2030	1,230,998	0.03	USD 2,750,000	Pikes Peak CLO 5 7.279% 20/4/2033	2,741,878	0.06
USD 2,000,000	Octagon Investment Partners 33 7.429% 20/1/2031	1,989,373	0.04	USD 1,000,000	Pikes Peak CLO 6 7.281% 18/5/2034	1,002,713	0.02
USD 1,000,000	Octagon Investment Partners 34 6.979% 20/1/2030	999,545	0.02	USD 1,000,000	Pikes Peak CLO 6 7.631% 18/5/2034	1,000,537	0.02
USD 1,000,000	Octagon Investment Partners 37 7.336% 25/7/2030	986,500	0.02	USD 1,500,000	Pikes Peak CLO 6 8.681% 18/5/2034	1,495,281	0.03
USD 635,000	Octagon Investment Partners 39 7.779% 20/10/2030	635,471	0.01	USD 1,500,000	Pikes Peak CLO 7 7.335% 25/2/2034	1,507,557	0.03
USD 4,475,000	Octagon Loan Funding 7.281% 18/11/2031	4,477,304	0.10	USD 1,000,000	Pikes Peak CLO 7 7.785% 25/2/2034	1,000,590	0.02
USD 300,000	OHA Credit Partners XI 8.529% 20/1/2032	297,765	0.01	USD 5,000,000	Pikes Peak CLO 8 7.329% 20/7/2034	5,017,930	0.11
USD 1,000,000	OHA Credit Partners XIV 7.079% 21/1/2030	1,001,716	0.02	USD 2,400,000	Pikes Peak CLO 8 7.579% 20/7/2034	2,401,076	0.05
				USD 3,400,000	Pikes Peak CLO 8 8.679% 20/7/2034	3,366,016	0.07
				USD 4,000,000	Pikes Peak CLO 9 7.331% 27/10/2034	4,014,480	0.09
				USD 1,000,000	PPM CLO 3 7.128% 17/4/2034	992,613	0.02
				USD 1,500,000	PPM CLO 3 8.678% 17/4/2034	1,456,709	0.03
				USD 4,000,000	PPM CLO 4 7.21% 18/10/2034	3,984,723	0.09
				USD 1,450,000	PPM CLO 5 7.56% 18/10/2034	1,441,065	0.03
				USD 1,250,000	PPM CLO 5 8.61% 18/10/2034	1,222,686	0.03

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,224,209	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	1,196,995	0.03	USD 1,365,000	Transocean 7.5% 15/1/2026	1,350,781	0.03
USD 8,000,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	7,458,413	0.16	USD 721,000	Transocean 8% 1/2/2027	704,417	0.02
USD 6,375,000	Regatta IX Funding 7.378% 17/4/2030	6,391,302	0.14	USD 1,866,600	Transocean 8.75% 15/2/2030	1,918,248	0.04
USD 995,000	Regatta VIII Funding 7.278% 17/10/2030	997,065	0.02	USD 1,554,000	Transocean 11.5% 30/1/2027	1,617,987	0.04
USD 1,000,000	Regatta X Funding 7.378% 17/1/2031	1,000,460	0.02	USD 366,000	Transocean Aquila 8% 30/9/2028	371,183	0.01
USD 750,000	Regatta X Funding 8.328% 17/1/2031	748,919	0.02	USD 668,000	Transocean Titan Financing 8.375% 1/2/2028	686,083	0.02
USD 1,600,000	Regatta XI Funding 7.228% 17/7/2031	1,603,950	0.04	USD 8,000,000	Upland CLO 7.229% 20/4/2031	8,011,512	0.17
USD 13,000,000	Regatta XII Funding 6.676% 15/10/2032	13,043,020	0.28	USD 543,000	Vale Overseas 3.75% 8/7/2030	491,005	0.01
USD 1,000,000	Regatta XIII Funding 8.676% 15/7/2031	994,254	0.02	USD 361,000	Vale Overseas 6.125% 12/6/2033*	364,899	0.01
USD 3,300,000	Regatta XVI Funding 7.626% 15/1/2033	3,305,630	0.07	USD 1,500,000	Voya CLO 2015-3 7.279% 20/10/2031	1,500,459	0.03
USD 2,250,000	Regatta XVI Funding 8.276% 15/1/2033	2,251,089	0.05	USD 478,791	Voya CLO 2016-3 6.75% 18/10/2031	480,348	0.01
USD 4,902,187	Rockford Tower CLO 2018-1 6.681% 20/5/2031	4,902,112	0.11	USD 5,200,000	Webster Park CLO 6.929% 20/7/2030	5,206,893	0.11
USD 2,900,000	Rockford Tower CLO 2018-1 7.301% 20/5/2031	2,905,646	0.06	USD 200,000	Wynn Macau 5.125% 15/12/2029	180,413	0.00
USD 4,321,125	Rockford Tower CLO 2018-2 6.739% 20/10/2031	4,327,870	0.09	USD 225,000	Wynn Macau 5.5% 15/1/2026*	218,813	0.01
USD 400,000	Rockford Tower CLO 2018-2 7.779% 20/10/2031	400,183	0.01	USD 2,381,000	Wynn Macau 5.625% 26/8/2028	2,245,283	0.05
USD 1,500,000	RR 3 7.376% 15/1/2030	1,494,194	0.03			587,979,744	12.66
USD 500,000	RR 5 8.676% 15/10/2031	495,267	0.01	<b>Chile</b>			
USD 474,000	Sable International Finance 5.75% 7/9/2027	455,040	0.01	USD 325,000	Banco de Credito e Inversiones 8.75% 8/2/2029	335,870	0.01
USD 1,017,000	Seagate HDD Cayman 8.25% 15/12/2029	1,089,359	0.03	USD 1,168,000	Banco del Estado de Chile 2.704% 9/1/2025	1,140,324	0.02
USD 1,390,000	Seagate HDD Cayman 8.5% 15/7/2031	1,500,775	0.03	USD 1,193,000	Cencosud 4.375% 17/7/2027	1,149,772	0.03
USD 773,901	Sound Point CLO II 6.656% 26/1/2031	774,095	0.02	USD 1,515,000	Chile Government International Bond 3.1% 7/5/2041	1,108,715	0.02
USD 6,126,000	Sound Point CLO XXI 6.766% 26/10/2031	6,135,196	0.13	USD 1,299,000	Colbun 3.15% 19/1/2032	1,103,501	0.02
USD 57,517	Sunac China 1% 30/9/2032	3,739	0.00	USD 545,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	544,943	0.01
USD 46,530	Sunac China 6% 30/9/2025	5,700	0.00	USD 418,738	GNL Quintero 4.634% 31/7/2029*	411,906	0.01
USD 46,530	Sunac China 6.25% 30/9/2026	5,250	0.00	USD 865,000	Nacional del Cobre de Chile 3.625% 1/8/2027	815,915	0.02
USD 93,060	Sunac China 6.5% 30/9/2027	9,150	0.00	USD 435,000	Nacional del Cobre de Chile 3.75% 15/1/2031	384,155	0.01
USD 139,591	Sunac China 6.75% 30/9/2028	12,895	0.00			6,995,101	0.15
USD 139,591	Sunac China 7% 30/9/2029	10,609	0.00	<b>Colombia</b>			
USD 65,574	Sunac China 7.25% 30/9/2030	4,561	0.00	USD 719,000	Colombia Government International Bond 3.25% 22/4/2032	552,721	0.01
USD 1,000,000	Symphony CLO XXVIII 8.727% 23/10/2034	972,616	0.02	EUR 203,000	Colombia Government International Bond 3.875% 22/3/2026	216,944	0.00
USD 1,518,576	TICP CLO IX 6.719% 20/1/2031	1,520,296	0.03	USD 929,000	Colombia Government International Bond 3.875% 25/4/2027	875,011	0.02
USD 1,500,000	TICP CLO IX 7.179% 20/1/2031	1,502,601	0.03	USD 1,284,000	Colombia Government International Bond 8% 20/4/2033	1,342,537	0.03
USD 1,000,000	TICP CLO X 8.379% 20/4/2031	1,006,265	0.02	USD 460,000	Colombia Government International Bond 8% 14/11/2035	477,133	0.01
USD 1,379,419	TICP CLO XI 6.759% 20/10/2031	1,383,735	0.03				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 400,000	Credit Agricole 7.25% 23/9/2028	452,263	0.01	EUR 350,000	Tereos Finance Groupe I 7.25% 15/4/2028	403,036	0.01
EUR 271,000	Crown European 3.375% 15/5/2025	292,492	0.01	EUR 622,000	Vallourec SACA 8.5% 30/6/2026	678,874	0.01
EUR 247,000	Crown European 5% 15/5/2028	274,827	0.00	EUR 7,332	Worldline 0% 30/7/2026	715,503	0.02
EUR 200,000	Electricite de France 2.875% 15/12/2026	203,316	0.00			66,881,750	1.44
EUR 1,600,000	Electricite de France 3.375% 15/6/2030*	1,544,503	0.03		<b>Germany</b>		
EUR 400,000	Electricite de France 4% 4/7/2024	431,801	0.01	USD 1,600,000	Allianz 3.2% 30/10/2027*	1,272,209	0.03
EUR 500,000	Electricite de France 5.375% 29/1/2025	542,600	0.01	EUR 600,000	Bayer 4.5% 25/3/2082*	609,654	0.01
GBP 100,000	Electricite de France 6% 29/1/2026	124,159	0.00	EUR 300,000	Bayer 6.625% 25/9/2083*	321,839	0.01
EUR 200,000	Electricite de France 7.5% 6/9/2028*	236,894	0.01	EUR 400,000	Bayer 7% 25/9/2083	436,575	0.01
USD 300,000	Electricite de France 9.125% 15/3/2033	333,326	0.01	EUR 400,000	BRANICKS 2.25% 22/9/2026	136,050	0.00
EUR 499,000	Elior 3.75% 15/7/2026*	505,997	0.01	EUR 264,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	279,541	0.00
EUR 900,000	Eutelsat 1.5% 13/10/2028*	638,486	0.01	EUR 518,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	595,077	0.01
EUR 400,000	Eutelsat 2% 2/10/2025	405,687	0.01	EUR 100,000	Commerzbank 4.625% 17/1/2031	109,170	0.00
EUR 531,000	Forvia 2.75% 15/2/2027	546,863	0.01	EUR 5,800,000	Commerzbank 6.125% 9/10/2025*	6,092,792	0.13
EUR 327,000	Forvia 3.75% 15/6/2028*	340,430	0.01	EUR 600,000	Commerzbank 6.5% 9/10/2029*	610,565	0.01
EUR 269,000	Forvia 7.25% 15/6/2026	308,082	0.01	EUR 200,000	Commerzbank 6.5% 6/12/2032	225,676	0.01
EUR 293,000	Goldstory 5.375% 1/3/2026*	322,010	0.01	EUR 700,000	Commerzbank 6.75% 5/10/2033	800,065	0.02
EUR 308,000	Goldstory 6.75% 1/2/2030	335,935	0.01	GBP 300,000	Commerzbank 8.625% 28/2/2033*	398,275	0.01
EUR 202,000	Goldstory 7.922% 1/2/2030	220,795	0.00	EUR 600,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024*	425,726	0.01
EUR 600,000	iliad 5.375% 14/6/2027	661,365	0.02	USD 510,000	Deutsche Bank 5.706% 8/2/2028	507,183	0.01
EUR 800,000	iliad 5.375% 15/2/2029	880,974	0.02	USD 9,000,000	Deutsche Bank 6% 30/10/2025	7,979,310	0.17
EUR 800,000	iliad 5.625% 15/2/2030*	890,865	0.02	EUR 1,400,000	Deutsche Bank 6.75% 30/10/2028*	1,397,387	0.03
EUR 100,000	Iliad 5.125% 15/10/2026	107,864	0.00	EUR 1,469,000	Deutsche Bank 6.819% 20/11/2029	1,521,949	0.03
USD 1,992,000	Iliad 6.5% 15/10/2026	1,968,212	0.05	USD 345,000	Deutsche Bank 7.079% 10/2/2034	344,469	0.01
USD 1,019,000	Iliad 7% 15/10/2028	1,010,768	0.02	USD 1,000,000	Deutsche Bank 7.5% 30/4/2025*	960,371	0.02
EUR 679,000	La Financiere Atalian 5.125% 15/5/2025	575,476	0.01	EUR 2,400,000	Deutsche Bank 10% 1/12/2027	2,723,603	0.06
EUR 329,000	Loxam 6.375% 15/5/2028*	370,657	0.01	EUR 200,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	219,145	0.00
EUR 633,000	Loxam 6.375% 31/5/2029	713,515	0.01	EUR 682,000	Gruenenthal 6.75% 15/5/2030*	789,791	0.02
EUR 100,000	Midco GB 7.75% 1/11/2027*	109,709	0.00	EUR 552,000	HT Troplast 9.375% 15/7/2028	620,530	0.01
EUR 295,000	Novafives 5% 15/6/2025	316,796	0.01	EUR 199,000	IHO Verwaltungs 3.75% 15/9/2026	213,806	0.01
EUR 213,000	Paprec 6.5% 17/11/2027	243,751	0.01	EUR 453,000	IHO Verwaltungs 3.875% 15/5/2027*	479,780	0.01
EUR 204,000	Paprec 7.25% 17/11/2029	235,607	0.01	EUR 300,000	IHO Verwaltungs 8.75% 15/5/2028	353,827	0.01
EUR 452,000	Picard Groupe 3.875% 1/7/2026*	479,393	0.01	EUR 150,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027*	150,008	0.00
EUR 2,400,000	RCI Banque 2.625% 18/2/2030	2,558,260	0.05	EUR 229,000	PCF 4.75% 15/4/2026*	194,917	0.01
USD 5,572,000	Societe Generale 5.375% 18/11/2030	4,507,853	0.10	EUR 100,000	Schaeffler 4.5% 14/8/2026	109,507	0.00
EUR 1,100,000	Societe Generale 7.875% 18/1/2029	1,228,448	0.03	EUR 200,000	Schaeffler 4.75% 14/8/2029	220,039	0.01
USD 781,000	Societe Generale 8% 29/9/2025*	784,232	0.02				
USD 300,000	Societe Generale 9.375% 22/11/2027	308,875	0.01				
USD 709,000	Societe Generale 10% 14/11/2028	749,975	0.02				
EUR 100,000	Tereos Finance Groupe I 4.75% 30/4/2027	109,187	0.00				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 741,164	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026*	805,742	0.02	USD 530,000	Indonesia Government International Bond 4.75% 11/2/2029	526,689	0.01
EUR 353,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	378,120	0.01	USD 1,239,000	Pertamina Persero 3.1% 27/8/2030	1,091,912	0.03
EUR 1,206,000	Tele Columbus 3.875% 2/5/2025	815,815	0.02	USD 588,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	578,707	0.01
EUR 640,800	TK Elevator Holdco 6.625% 15/7/2028	671,306	0.02			2,768,757	0.06
USD 2,055,000	TK Elevator Holdco 7.625% 15/7/2028	1,996,875	0.04		<b>Ireland</b>		
EUR 989,000	TK Elevator Midco 4.375% 15/7/2027*	1,042,091	0.02	USD 215,000	AerCap Ireland Capital / AerCap Global Aviation Trust 1.75% 30/1/2026	199,910	0.01
EUR 488,000	TUI Cruises 6.5% 15/5/2026*	533,569	0.01	USD 1,001,000	AerCap Ireland Capital / AerCap Global Aviation Trust 5.75% 6/6/2028	1,009,994	0.02
EUR 263,000	WEPA Hygieneprodukte 5.625% 15/1/2031	287,833	0.01	USD 253,000	AerCap Ireland Capital / AerCap Global Aviation Trust 6.1% 15/1/2027	256,475	0.01
EUR 200,000	ZF Finance 2% 6/5/2027	200,795	0.00	USD 569,000	AerCap Ireland Capital / AerCap Global Aviation Trust 6.45% 15/4/2027	582,850	0.01
EUR 200,000	ZF Finance 2.25% 3/5/2028*	197,569	0.00	EUR 295,000	AIB 1.875% 19/11/2029	314,443	0.01
EUR 100,000	ZF Finance 2.75% 25/5/2027	102,580	0.00	USD 1,055,000	AIB 4.263% 10/4/2025	1,052,501	0.02
EUR 500,000	ZF Finance 5.75% 3/8/2026	556,172	0.01	EUR 2,603,000	AIB 5.25% 9/10/2024	2,786,648	0.06
		38,687,303	0.83	EUR 2,532,000	AIB 6.25% 23/6/2025	2,724,374	0.06
	<b>Greece</b>			EUR 113,000	Aqueduct European CLO 2-2017 8.342% 15/10/2030	122,243	0.00
EUR 600,000	Alpha Bank 5% 12/5/2030	649,974	0.01	EUR 391,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	383,653	0.01
	<b>Guatemala</b>			EUR 1,205,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	1,181,690	0.02
USD 408,000	Guatemala Government Bond 3.7% 7/10/2033	333,660	0.01	USD 1,325,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	1,218,974	0.03
USD 783,000	Guatemala Government Bond 4.65% 7/10/2041	621,667	0.02	GBP 448,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	409,752	0.01
USD 554,000	Guatemala Government Bond 5.25% 10/8/2029*	532,175	0.01	USD 1,222,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	1,209,280	0.03
USD 250,000	Guatemala Government Bond 5.25% 10/8/2029*	240,151	0.00	USD 234,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	169,961	0.00
USD 545,000	Guatemala Government Bond 6.6% 13/6/2036	550,892	0.01	USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	145,266	0.00
USD 1,060,000	Guatemala Government Bond 7.05% 4/10/2032	1,115,120	0.02	EUR 160,000	Arini European CLO I 9.972% 15/7/2036	175,690	0.00
		3,393,665	0.07	EUR 100,000	Aurium CLO VIII 6.916% 23/6/2034	105,969	0.00
	<b>Hungary</b>			EUR 360,000	Avoca CLO XV 8.072% 15/4/2031	380,860	0.01
USD 1,622,000	Hungary Government International Bond 5.25% 16/6/2029	1,596,072	0.03	EUR 1,200,000	Bank of Ireland 6% 1/9/2025*	1,276,806	0.03
USD 182,000	Hungary Government International Bond 5.375% 25/3/2024	182,182	0.00	USD 658,000	Bank of Ireland 6.253% 16/9/2026	661,885	0.01
EUR 1,042,000	Hungary Government International Bond 5.375% 12/9/2033	1,176,060	0.03	EUR 966,000	Bank of Ireland 7.5% 19/5/2025	1,056,383	0.02
USD 409,000	Hungary Government International Bond 5.5% 26/3/2036	392,953	0.01	EUR 300,000	BlueMountain 2021-1 CLO 9.352% 15/4/2034	321,735	0.01
USD 1,128,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	1,135,642	0.03	EUR 300,000	Bridgepoint CLO 1 8.192% 15/1/2034	327,982	0.01
		4,482,909	0.10	EUR 160,000	Cairn CLO XVI 9.144% 15/1/2037	175,432	0.00
	<b>Indonesia</b>			USD 96,000	Castlelake Aviation Finance 5% 15/4/2027	91,205	0.00
USD 585,000	Freeport Indonesia 4.763% 14/4/2027	571,449	0.01				

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	CIFC European Funding CLO I 7.142% 15/7/2032	107,157	0.00	EUR 180,000	Azzurra Aeroporti 2.625% 30/5/2027	184,372	0.00
EUR 200,000	CIFC European Funding CLO III 9.552% 15/1/2034	217,021	0.01	EUR 282,000	Banca Monte dei Paschi di Siena 3.625% 24/9/2024	303,940	0.01
EUR 100,000	Contego CLO VII 7.908% 14/5/2032	108,642	0.00	EUR 856,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026*	946,650	0.02
EUR 200,000	CVC Cordatus Loan Fund XXII 7.075% 15/12/2034	212,686	0.01	EUR 435,000	Banco BPM 2.875% 29/6/2031	451,296	0.01
EUR 100,000	Fidelity Grand Harbour CLO 2023-1 9.801% 15/8/2036	109,585	0.00	EUR 1,235,000	Banco BPM 3.375% 19/1/2032*	1,272,892	0.03
EUR 100,000	Harvest CLO XVI 9.512% 15/10/2031	105,283	0.00	EUR 425,000	Banco BPM 4.875% 17/1/2030	466,978	0.01
EUR 300,000	Henley CLO IV 9.198% 25/4/2034	315,572	0.01	EUR 593,000	Banco BPM 6% 14/6/2028	672,809	0.01
EUR 117,693	Invesco Euro CLO III 12.012% 15/7/2032	125,430	0.00	EUR 325,000	Cedacri Mergeco 8.526% 15/5/2028*	353,924	0.01
USD 800,000	Jazz 4.375% 15/1/2029	735,535	0.01	EUR 329,000	Cedacri Mergeco 9.401% 15/5/2028	359,033	0.01
USD 1,812,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,710,864	0.04	EUR 204,000	Cerved 9.175% 15/2/2029*	214,484	0.01
EUR 100,000	Margay CLO I 10.342% 15/7/2036	109,769	0.00	EUR 837,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	979,819	0.02
EUR 200,000	Marino Park CLO 9.635% 16/1/2034	214,881	0.01	USD 1,719,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,711,810	0.04
USD 411,000	Motion Bondco 6.625% 15/11/2027*	392,960	0.01	EUR 236,000	Fiber Bidco 7.97% 15/1/2030	259,110	0.00
EUR 100,000	Neuberger Berman Loan Advisers Euro CLO 9.452% 17/4/2034	108,933	0.00	EUR 624,000	Fiber Bidco 11% 25/10/2027	739,854	0.02
EUR 148,000	OCP Euro CLO 2017-2 8.942% 15/1/2032	160,590	0.00	EUR 672,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	705,282	0.01
EUR 100,000	OCP Euro CLO 2017-2 10.342% 15/1/2032	108,314	0.00	EUR 321,000	IMA Industria Macchine Automatiche 7.942% 15/1/2028*	350,299	0.01
EUR 100,000	Palmer Square European CLO 2022-2 7.917% 15/1/2038	109,377	0.00	EUR 984,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	973,676	0.02
EUR 100,000	Palmer Square European CLO 2023-1 10.142% 15/7/2036	110,249	0.00	EUR 539,000	Inter Media and Communication 6.75% 9/2/2027	570,204	0.01
EUR 200,000	Providus CLO V 6.851% 15/2/2035	212,557	0.01	USD 495,000	Intesa Sanpaolo 4.198% 1/6/2032*	407,273	0.01
EUR 200,000	Rockfield Park CLO 6.942% 16/7/2034	214,043	0.01	USD 365,000	Intesa Sanpaolo 4.95% 1/6/2042	264,616	0.01
GBP 422,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028*	477,189	0.01	GBP 943,000	Intesa Sanpaolo 5.148% 10/6/2030*	1,094,874	0.02
USD 1,457,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,347,539	0.03	EUR 821,000	Intesa Sanpaolo 5.5% 1/3/2028*	842,849	0.02
		25,656,137	0.55	USD 300,000	Intesa Sanpaolo 5.71% 15/1/2026	297,144	0.01
	<b>Isle of Man</b>			EUR 402,000	Intesa Sanpaolo 5.875% 1/9/2031	402,885	0.01
USD 897,000	AngloGold Ashanti 3.75% 1/10/2030	779,551	0.02	EUR 2,635,000	Intesa Sanpaolo 7.75% 11/1/2027*	2,958,843	0.06
	<b>Israel</b>			EUR 625,000	Intesa Sanpaolo 9.125% 7/9/2029	742,942	0.02
USD 1,227,000	Bank Leumi Le-Israel 3.275% 29/1/2031	1,125,938	0.02	EUR 250,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	225,503	0.00
USD 504,991	Energean Israel Finance 8.5% 30/9/2033	487,569	0.01	EUR 415,000	Lottomatica 7.937% 15/12/2030*	457,465	0.01
USD 198,812	Leviathan Bond 6.75% 30/6/2030	182,397	0.01	EUR 389,000	Lottomatica 8.067% 1/6/2028	428,692	0.01
		1,795,904	0.04	EUR 276,000	Lottomatica 9.75% 30/9/2027	322,605	0.01
	<b>Italy</b>			EUR 1,300,000	Nexi 0% 24/2/2028	1,228,051	0.03
EUR 400,000	Azzurra Aeroporti 2.125% 30/5/2024	431,081	0.01	EUR 450,000	Poste Italiane 2.625% 24/3/2029	420,477	0.01
				EUR 598,000	Rekeep 7.25% 1/2/2026	587,191	0.01
				EUR 1,078,000	Telecom Italia 1.625% 18/1/2029	1,014,820	0.02
				EUR 353,000	Telecom Italia 2.75% 15/4/2025	374,824	0.01

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 258,000	Telecom Italia 2.875% 28/1/2026	272,817	0.01	USD 1,748,000	Ardonagh Finco 7.75% 15/2/2031	1,736,167	0.04
EUR 100,000	Telecom Italia 3.625% 25/5/2026	106,747	0.00	USD 4,000,000	Boyce Park CLO 7.068% 21/4/2035	3,998,446	0.08
EUR 55,000	Telecom Italia 4% 11/4/2024*	59,587	0.00	USD 5,000,000	CarVal CLO VII-C 7.518% 20/1/2035	5,019,629	0.11
EUR 100,000	Telecom Italia 5.25% 17/3/2055	103,586	0.00	GBP 300,000	CPUK Finance 3.588% 28/8/2025	368,221	0.00
USD 200,000	Telecom Italia 5.303% 30/5/2024	199,440	0.00	GBP 320,000	CPUK Finance 4.875% 28/8/2025	399,810	0.01
EUR 990,000	Telecom Italia 6.875% 15/2/2028	1,142,148	0.03	GBP 795,000	Galaxy Bidco 6.5% 31/7/2026	1,001,036	0.02
EUR 519,000	Telecom Italia 7.875% 31/7/2028*	621,553	0.01	USD 701,706	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	562,242	0.01
EUR 290,000	UniCredit 2% 23/9/2029	310,303	0.01	USD 6,000,000	Golub Capital Partners CLO 66B 7.275% 25/4/2036	6,035,820	0.13
EUR 200,000	UniCredit 2.731% 15/1/2032	205,865	0.00	USD 4,000,000	Golub Capital Partners CLO 72 B 0% 25/4/2037	4,000,000	0.09
EUR 500,000	UniCredit 5.375% 3/6/2025*	537,039	0.01	USD 7,000,000	Pikes Peak CLO 12 7.418% 20/4/2036	7,039,713	0.15
USD 765,000	UniCredit 7.296% 2/4/2034	780,889	0.02	USD 6,000,000	Pikes Peak CLO 14 2023 7.268% 20/4/2036	6,022,532	0.13
EUR 2,163,000	UniCredit 7.5% 3/6/2026	2,425,900	0.05	USD 4,000,000	Pikes Peak CLO 14 2023 7.818% 20/4/2036	4,020,616	0.09
		30,784,441	0.67			42,928,769	0.92
	<b>Jamaica</b>				<b>Kazakhstan</b>		
USD 994,725	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	972,334	0.02	USD 339,000	KazMunayGas National JSC 3.5% 14/4/2033	276,205	0.01
	<b>Japan</b>				<b>Liberia</b>		
USD 425,000	Mitsubishi UFJ Financial 1.412% 17/7/2025	402,881	0.01	USD 329,000	Royal Caribbean Cruises 4.25% 1/7/2026	316,709	0.01
USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	164,097	0.00	USD 620,000	Royal Caribbean Cruises 5.375% 15/7/2027	607,556	0.01
USD 200,000	Mitsubishi UFJ Financial 3.741% 7/3/2029	189,065	0.00	USD 463,000	Royal Caribbean Cruises 5.5% 1/4/2028	454,221	0.01
USD 539,000	Rakuten 11.25% 15/2/2027	575,799	0.01	USD 991,000	Royal Caribbean Cruises 6.25% 15/3/2032	992,854	0.02
EUR 498,000	SoftBank 2.125% 6/7/2024	534,400	0.01	USD 823,000	Royal Caribbean Cruises 7.25% 15/1/2030	854,867	0.02
EUR 134,000	SoftBank 2.875% 6/1/2027	138,743	0.00	USD 731,000	Royal Caribbean Cruises 8.25% 15/1/2029	775,975	0.02
EUR 177,000	SoftBank 3.125% 19/9/2025	188,053	0.01			4,002,182	0.09
EUR 100,000	SoftBank 3.375% 6/7/2029	100,781	0.00		<b>Luxembourg</b>		
EUR 844,000	SoftBank 3.875% 6/7/2032*	825,892	0.02	EUR 300,000	ADLER 21% 31/7/2025	324,394	0.01
EUR 589,000	SoftBank 4% 19/9/2029	608,330	0.01	EUR 376,000	Adler Financing 12.5% 30/6/2025*	459,084	0.01
EUR 300,000	SoftBank 4.5% 20/4/2025	326,370	0.01	USD 656,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	646,720	0.01
EUR 365,000	SoftBank 4.75% 30/7/2025*	399,880	0.01	EUR 246,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	241,884	0.01
EUR 101,000	SoftBank 5% 15/4/2028	110,182	0.00	USD 2,291,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,041,395	0.04
USD 345,000	Sumitomo Life Insurance 5.875% 18/1/2034	343,442	0.01	USD 2,428,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,154,532	0.05
USD 730,000	Sumitomo Mitsui Financial 5.464% 13/1/2026	733,705	0.02	GBP 811,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028*	907,165	0.02
USD 600,000	Sumitomo Mitsui Financial 5.52% 13/1/2028	610,067	0.01				
USD 625,000	Sumitomo Mitsui Financial 5.716% 14/9/2028	639,491	0.01				
USD 324,000	Takeda Pharmaceutical 5% 26/11/2028	323,704	0.01				
		7,214,882	0.15				
	<b>Jersey</b>						
USD 406,000	Aptiv / Aptiv 3.25% 1/3/2032	350,520	0.01				
USD 1,563,000	Ardonagh Finance 8.875% 15/2/2032	1,537,085	0.03				
EUR 777,000	Ardonagh Finco 6.875% 15/2/2031	836,932	0.02				

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



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 189,000	Altice Financing 3% 15/1/2028*	181,054	0.00	EUR 824,000	Kleopatra Finco 4.25% 1/3/2026*	790,637	0.02
EUR 1,199,000	Altice Financing 4.25% 15/8/2029*	1,147,370	0.03	USD 87,000	Medtronic Global 4.25% 30/3/2028	85,119	0.00
USD 243,000	Altice Financing 5% 15/1/2028	215,447	0.01	USD 1,375,000	Millicom International Cellular 4.5% 27/4/2031	1,185,752	0.03
USD 2,915,000	Altice Financing 5.75% 15/8/2029	2,517,200	0.05	USD 617,400	Millicom International Cellular 5.125% 15/1/2028	589,318	0.01
USD 1,310,000	Altice Financing 9.625% 15/7/2027	1,313,010	0.03	USD 574,000	Minerva Luxembourg 8.875% 13/9/2033	602,295	0.01
EUR 200,000	Aroundtown 0% 16/7/2026*	186,921	0.00	EUR 279,000	Monitchem HoldCo 3 8.75% 1/5/2028*	317,790	0.00
EUR 200,000	Aroundtown 0.375% 15/4/2027	178,459	0.00	EUR 313,000	Motion Finco 7.375% 15/6/2030	354,022	0.01
EUR 500,000	Aroundtown 3.375% 23/9/2024	271,639	0.01	USD 2,029,000	Puma International Financing 5% 24/1/2026	1,932,612	0.04
GBP 120,000	Aroundtown 4.75% 25/6/2024	79,457	0.00	EUR 599,000	Rossini 6.75% 30/10/2025	651,497	0.02
EUR 126,000	Cidron Aida Finco 5% 1/4/2028*	132,923	0.00	EUR 227,000	SES 2.875% 27/5/2026	232,135	0.01
GBP 466,000	Cidron Aida Finco 6.25% 1/4/2028*	572,822	0.01	USD 2,027,000	SK Invictus Intermediate II 5% 30/10/2029*	1,730,967	0.04
EUR 182,000	Cirsa Finance International 6.5% 15/3/2029	199,925	0.00	USD 675,000	Stena International 7.25% 15/1/2031	671,014	0.02
EUR 156,000	Cirsa Finance International 7.875% 31/7/2028	179,219	0.00	USD 200,000	Stena International 7.625% 15/2/2031	200,558	0.00
EUR 264,000	Cirsa Finance International 8.412% 31/7/2028*	292,622	0.01	EUR 608,000	Summer BC Holdco B 5.75% 31/10/2026	653,970	0.01
EUR 100,000	Cirsa Finance International 8.412% 31/7/2028	110,526	0.00	USD 721,000	Telecom Italia Capital 6% 30/9/2034	668,512	0.01
GBP 512,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	459,902	0.01	USD 1,799,000	Telecom Italia Capital 6.375% 15/11/2033	1,728,810	0.04
EUR 381,701	Codere Finance 2 Luxembourg 11% 30/9/2026	228,457	0.01	USD 487,000	Telecom Italia Capital 7.2% 18/7/2036	484,217	0.01
USD 2,712,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	2,662,131	0.06	USD 541,000	Telecom Italia Capital 7.721% 4/6/2038	552,564	0.01
USD 760,000	Cosan Luxembourg 7.25% 27/6/2031	770,773	0.02	USD 1,600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	1,508,499	0.03
USD 1,161,000	CSN Resources 8.875% 5/12/2030*	1,190,600	0.03	EUR 400,000	Vivion Investments 3% 8/8/2024*	415,488	0.01
EUR 413,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	403,156	0.01			42,509,023	0.92
EUR 134,000	Dana Financing Luxembourg 3% 15/7/2029*	129,945	0.00	<b>Malta</b>			
EUR 467,000	Dana Financing Luxembourg 8.5% 15/7/2031	558,452	0.01	USD 696,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	510,767	0.01
USD 863,000	EIG Pearl 3.545% 31/8/2036	734,629	0.01	USD 411,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	348,128	0.01
USD 1,281,000	EIG Pearl 4.387% 30/11/2046	987,971	0.02			858,895	0.02
EUR 559,000	Ephios Subco 3 7.875% 31/1/2031*	648,534	0.02	<b>Marshall Islands</b>			
EUR 600,000	European TopSoho 4% 21/9/2021****	296,185	0.01	USD 794,000	Danaos 8.5% 1/3/2028	814,043	0.02
EUR 458,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	393,326	0.01	<b>Mauritius</b>			
GBP 226,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	224,422	0.00	USD 1,910,000	CA Magnum 5.375% 31/10/2026	1,828,262	0.04
USD 1,977,000	Herens Holdco 4.75% 15/5/2028	1,729,114	0.04	<b>Mexico</b>			
EUR 494,000	Herens Midco 5.25% 15/5/2029*	382,312	0.01	USD 204,000	America Movil 2.875% 7/5/2030	179,052	0.01
USD 758,000	ION Trading Technologies 5.75% 15/5/2028	679,189	0.02	USD 631,000	America Movil 3.625% 22/4/2029	588,133	0.01
USD 370,000	Kenbourne Invest 4.7% 22/1/2028	213,675	0.00	USD 622,000	Banco Mercantil del Norte 5.875% 24/1/2027	591,444	0.01
EUR 156,000	Kleopatra 2 6.5% 1/9/2026*	106,706	0.00	USD 601,000	BBVA Bancomer 5.125% 18/1/2033	550,477	0.01
				USD 606,000	Cemex 5.125% 8/6/2026	577,278	0.01

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	102,809	0.00		<b>Nigeria</b>		
EUR 1,220,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	1,451,923	0.03	USD 1,656,000	Nigeria Government International Bond 7.625% 28/11/2047	1,279,931	0.03
EUR 217,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031 <sup>*</sup>	270,199	0.01	USD 583,000	Nigeria Government International Bond 8.375% 24/3/2029	553,488	0.01
USD 1,416,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	1,312,866	0.03			1,833,419	0.04
USD 468,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	446,390	0.01		<b>North Macedonia</b>		
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028 <sup>*</sup>	202,187	0.00	EUR 507,000	North Macedonia Government International Bond 6.96% 13/3/2027	575,832	0.01
USD 677,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	722,044	0.02		<b>Norway</b>		
USD 507,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	548,475	0.01	EUR 368,000	Var Energi 7.862% 15/11/2083	420,713	0.01
EUR 441,000	Titan II 5.125% 15/7/2029	421,297	0.01		<b>Oman</b>		
EUR 398,000	Trivium Packaging Finance 7.651% 15/8/2026	432,959	0.01	USD 788,000	Oman Government International Bond 6.5% 8/3/2047	778,185	0.02
USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027	194,959	0.00	USD 586,000	Oman Sovereign Sukuk 4.397% 1/6/2024	583,542	0.01
EUR 153,000	United 3.125% 15/2/2026	161,474	0.00			1,361,727	0.03
EUR 348,000	United 4% 15/11/2027	360,920	0.01		<b>Panama</b>		
EUR 200,000	United 6.75% 15/2/2031	219,816	0.00	USD 1,269,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	899,123	0.02
EUR 319,000	United 8.134% 15/2/2031	346,957	0.01	USD 626,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	440,807	0.01
EUR 300,000	Volkswagen International Finance 3.875% 17/6/2029	295,443	0.01	USD 649,165	AES Panama Generation 4.375% 31/5/2030	544,919	0.01
EUR 300,000	Volkswagen International Finance 7.5% 6/9/2028	349,878	0.01	USD 712,000	Banco Latinoamericano de Comercio Exterior 2.375% 14/9/2025	671,797	0.02
EUR 525,000	VZ Secured Financing 3.5% 15/1/2032 <sup>*</sup>	509,781	0.01	USD 200,000	Banco Nacional de Panama 2.5% 11/8/2030	152,271	0.00
EUR 245,000	VZ Vendor Financing II 2.875% 15/1/2029	231,452	0.00	USD 1,211,000	Carnival 4% 1/8/2028	1,117,147	0.02
EUR 505,000	Wp/ap Telecom III 5.5% 15/1/2030	509,164	0.01	USD 2,708,000	Carnival 6% 1/5/2029	2,645,160	0.06
EUR 700,000	ZF Europe Finance 2% 23/2/2026	725,005	0.02	USD 481,000	Carnival 7% 15/8/2029	499,639	0.01
EUR 200,000	ZF Europe Finance 2.5% 23/10/2027	202,566	0.00	EUR 992,000	Carnival 7.625% 1/3/2026 <sup>*</sup>	1,099,764	0.02
EUR 200,000	ZF Europe Finance 4.75% 31/1/2029	216,488	0.00	USD 1,443,000	Panama Government International Bond 2.252% 29/9/2032	1,013,347	0.02
EUR 500,000	ZF Europe Finance 6.125% 13/3/2029	570,620	0.01	USD 501,000	Panama Government International Bond 3.298% 19/1/2033	378,631	0.01
EUR 839,000	Ziggo 2.875% 15/1/2030 <sup>*</sup>	813,931	0.02	USD 1,337,000	Panama Government International Bond 4.5% 15/5/2047	892,962	0.02
USD 635,000	Ziggo 4.875% 15/1/2030	566,397	0.01	USD 855,000	Panama Government International Bond 6.853% 28/3/2054	753,469	0.02
USD 605,000	Ziggo Bond 5.125% 28/2/2030	517,579	0.01	USD 380,000	Panama Government International Bond 7.5% 1/3/2031	388,502	0.01
USD 779,000	Ziggo Bond 6% 15/1/2027	761,903	0.02	USD 200,000	Panama Government International Bond 8% 1/3/2038	204,800	0.00
		51,037,623	1.11			11,702,338	0.25
					<b>Paraguay</b>		
				USD 739,000	Paraguay Government International Bond 2.739% 29/1/2033	594,023	0.01

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 208,000	Paraguay Government International Bond 5% 15/4/2026	205,918	0.01	EUR 1,445,000	Romanian Government International Bond 2.124% 16/7/2031	1,265,033	0.03
USD 472,000	Paraguay Government International Bond 5.6% 13/3/2048	416,653	0.01	EUR 974,000	Romanian Government International Bond 2.5% 8/2/2030	923,874	0.02
		1,216,594	0.03	EUR 1,529,000	Romanian Government International Bond 2.875% 11/3/2029	1,514,924	0.03
	<b>Peru</b>			USD 550,000	Romanian Government International Bond 5.25% 25/11/2027	539,405	0.01
USD 1,122,000	Kallpa Generacion 4.875% 24/5/2026	1,099,924	0.02	USD 194,000	Romanian Government International Bond 7.625% 17/1/2053	211,497	0.01
USD 614,000	Peruvian Government International Bond 2.783% 23/1/2031	521,571	0.01			5,282,301	0.12
USD 1,762,000	Peruvian Government International Bond 3% 15/1/2034	1,430,524	0.03		<b>Saudi Arabia</b>		
USD 1,280,000	SAN Miguel Industrias Pet SA / NG PET R&P Latin America 3.5% 2/8/2028	1,102,285	0.03	USD 2,134,000	Saudi Government International Bond 3.25% 17/11/2051	1,409,868	0.03
		4,154,304	0.09	USD 1,200,000	Saudi Government International Bond 5% 18/1/2053	1,058,994	0.02
	<b>Philippines</b>					2,468,862	0.05
USD 812,000	Philippine Government International Bond 2.95% 5/5/2045	563,264	0.01		<b>Singapore</b>		
USD 522,000	Philippine Government International Bond 3.7% 1/3/2041	426,863	0.01	USD 339,500	Continuum Energy Levanter 4.5% 9/2/2027	326,163	0.01
		990,127	0.02	USD 2,103,197	JGC Ventures 5% 30/6/2025	788,699	0.02
	<b>Poland</b>			USD 198,538	JGC Ventures 5% 30/6/2025	63,532	0.00
USD 612,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	606,978	0.02	USD 334,000	Medco Maple Tree 8.96% 27/4/2029*	347,725	0.01
USD 486,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	505,909	0.01	USD 1,673,529	Modernland Overseas 5% 30/4/2027	550,173	0.01
USD 305,000	Canpack / Canpack US 3.125% 1/11/2025	291,599	0.01	USD 95,835	Modernland Overseas 5% 30/4/2027	25,396	0.00
USD 822,000	Republic of Poland Government International Bond 5.5% 4/4/2053	820,771	0.02	USD 714,000	Pfizer Investment Enterprises 4.65% 19/5/2030	703,915	0.01
USD 690,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	719,760	0.01	USD 861,000	Pfizer Investment Enterprises 4.75% 19/5/2033	840,099	0.02
		2,945,017	0.07			3,645,702	0.08
	<b>Portugal</b>				<b>South Africa</b>		
EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	62,926	0.00	USD 450,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	403,702	0.01
EUR 2,000,000	Banco Espirito Santo 4% 21/1/2019***	629,258	0.02	USD 1,726,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,171,522	0.03
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	62,926	0.00	USD 615,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	553,500	0.01
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	208,360	0.00			2,128,724	0.05
EUR 700,000	EDP - Energias de Portugal 1.875% 2/8/2081	711,414	0.02		<b>South Korea</b>		
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	112,453	0.00	USD 373,000	POSCO 5.625% 17/1/2026	373,968	0.01
		1,787,337	0.04	USD 404,000	POSCO 5.75% 17/1/2028	408,127	0.01
	<b>Romania</b>			USD 577,000	SK Hynix 6.5% 17/1/2033	611,548	0.01
EUR 400,000	RCS & RDS 2.5% 5/2/2025	426,746	0.01			1,393,643	0.03
EUR 400,000	RCS & RDS 3.25% 5/2/2028*	400,822	0.01		<b>Spain</b>		
				EUR 400,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024	434,922	0.01
				EUR 2,000,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026*	2,157,596	0.05

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.







# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 347,000	Macquarie Airfinance 8.375% 1/5/2028	362,192	0.01	GBP 557,000	Vmed O2 UK Financing I 4% 31/1/2029	614,654	0.01
GBP 585,000	Market Bidco Finco 5.5% 4/11/2027	675,740	0.01	USD 214,000	Vmed O2 UK Financing I 4.25% 31/1/2031	181,574	0.00
GBP 100,000	Marks & Spencer 3.75% 19/5/2026*	121,598	0.00	GBP 1,179,000	Vmed O2 UK Financing I 4.5% 15/7/2031	1,237,837	0.03
USD 1,340,000	Merlin Entertainments 5.75% 15/6/2026	1,322,871	0.03	USD 880,000	Vmed O2 UK Financing I 4.75% 15/7/2031	764,790	0.02
GBP 709,000	Mobico 4.25% 26/11/2025*	822,559	0.02	EUR 653,000	Vodafone 2.625% 27/8/2080	676,988	0.02
GBP 1,850,000	Nationwide Building Society 5.75% 20/6/2027*	2,173,306	0.05	EUR 100,000	Vodafone 4.2% 3/10/2078*	106,103	0.00
GBP 1,359,000	Nationwide Building Society 5.875% 20/12/2024	1,692,571	0.04	USD 52,000	Vodafone 4.375% 30/5/2028	51,151	0.00
GBP 900,000	NatWest 5.125% 12/5/2027*	1,031,890	0.02	GBP 842,000	Vodafone 4.875% 3/10/2078	1,046,868	0.02
USD 665,000	NatWest 5.583% 1/3/2028	666,008	0.01	EUR 558,000	Vodafone 6.5% 30/8/2084*	644,083	0.01
USD 1,000,000	NatWest 6% 29/12/2025	974,858	0.02	GBP 111,000	Vodafone 8% 30/8/2086	149,200	0.00
USD 400,000	NatWest 8% 10/8/2025	404,640	0.01			109,408,083	2.35
USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025	398,481	0.01		<b>United States</b>		
USD 200,000	Neptune Energy Bondco 6.625% 15/5/2025*	199,241	0.00	USD 2,010,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	1,643,138	0.04
USD 244,000	Odeon Finco 12.75% 1/11/2027	249,484	0.01	USD 6,252,000	280 Park Avenue 2017-280P Mortgage Trust 7.741% 15/9/2034	5,842,400	0.13
GBP 218,000	Pinewood Finance 3.25% 30/9/2025	271,139	0.01	USD 509,000	7-Eleven 0.95% 10/2/2026	469,425	0.01
EUR 120,000	Pinnacle Bidco 8.25% 11/10/2028	136,543	0.00	USD 689,000	AAR Escrow Issuer 6.75% 15/3/2029	696,065	0.01
GBP 186,000	Pinnacle Bidco 10% 11/10/2028*	248,383	0.00	USD 782,000	AbbVie 2.95% 21/11/2026	742,110	0.02
GBP 397,000	Premier Foods Finance 3.5% 15/10/2026	480,486	0.01	USD 833,000	AbbVie 3.2% 21/11/2029	763,921	0.02
USD 228,000	Rio Tinto Finance USA 5% 9/3/2033	228,314	0.00	USD 1,014,000	AbbVie 4.8% 15/3/2029	1,011,878	0.02
GBP 2,709,000	Santander UK 6.75% 24/6/2024	3,430,560	0.07	USD 390,000	AbbVie 4.95% 15/3/2031	390,811	0.01
GBP 100,000	Sherwood Financing 6% 15/11/2026	113,990	0.00	USD 288,000	Acadia Healthcare 5.5% 1/7/2028	278,685	0.01
USD 4,450,000	Standard Chartered 4.3% 19/8/2028	3,514,743	0.08	USD 71,933	Accredited Mortgage Loan Trust 2004-4 4.873% 25/1/2035	71,673	0.00
USD 900,000	Standard Chartered 7.089% 30/1/2027	864,735	0.02	USD 1,798,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,618,803	0.03
USD 100,000	Standard Chartered 7.089% 30/1/2027	96,082	0.00	USD 245,000	Acushnet 7.375% 15/10/2028	252,640	0.01
GBP 331,000	Stonegate Pub Financing 2019 8% 13/7/2025*	411,113	0.01	USD 201,271	Adjustable Rate Mortgage Trust 2005-8 4.488% 25/11/2035	167,501	0.00
EUR 148,000	Stonegate Pub Financing 2019 9.651% 31/7/2025*	157,567	0.00	USD 80,832	Adjustable Rate Mortgage Trust 2005-8 5.995% 25/11/2035	77,794	0.00
EUR 385,000	Synthomer 3.875% 1/7/2025	412,411	0.01	USD 914,000	ADT Security 4.875% 15/7/2032	826,357	0.02
EUR 295,000	Thames Water Utilities Finance 4% 18/4/2027	304,531	0.01	USD 358,000	Advanced Drainage Systems 6.375% 15/6/2030	359,579	0.01
GBP 182,477	Unique Pub Finance 5.659% 30/6/2027	229,513	0.01	USD 644,000	AES 1.375% 15/1/2026	596,028	0.01
GBP 184,000	Unique Pub Finance 6.464% 30/3/2032	230,177	0.01	USD 279,000	AES 2.45% 15/1/2031	228,009	0.01
GBP 249,000	Virgin Media Secured Finance 4.125% 15/8/2030	262,228	0.01	USD 1,651,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	1,657,331	0.04
GBP 108,000	Virgin Media Secured Finance 4.25% 15/1/2030	117,715	0.00	USD 395,000	Ahead DB 6.625% 1/5/2028	352,560	0.01
GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029*	233,024	0.01	USD 1,129,000	AHP Health Partners 5.75% 15/7/2029	1,020,308	0.02
				USD 353,000	Air Lease 1.875% 15/8/2026	324,356	0.01
				USD 565,000	Air Lease 2.875% 15/1/2026	539,441	0.01
				USD 32,000	Air Products and Chemicals 1.85% 15/5/2027	29,278	0.00
				USD 49,000	Air Products and Chemicals 2.05% 15/5/2030	41,754	0.00

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 40,000	Air Products and Chemicals 4.8% 3/3/2033	39,487	0.00	USD 155,722	Alternative Loan Trust 2006-OA14 5.815% 25/11/2046	143,221	0.00
USD 630,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	561,455	0.01	USD 350,554	Alternative Loan Trust 2006-OA14 5.931% 25/11/2046	306,501	0.01
USD 190,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	183,310	0.00	USD 1,076,141	Alternative Loan Trust 2006-OA14 6.811% 25/11/2046	834,125	0.02
USD 786,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	736,031	0.02	USD 942,606	Alternative Loan Trust 2006-OA16 5.625% 25/10/2046	857,523	0.02
USD 529,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	521,634	0.01	USD 1,155,074	Alternative Loan Trust 2006-OA2 5.854% 20/5/2046	964,270	0.02
USD 584,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	587,545	0.01	USD 1,590,292	Alternative Loan Trust 2006-OA3 5.855% 25/5/2036	1,393,223	0.03
USD 500,000	Alexander Funding Trust II 7.467% 31/7/2028	524,282	0.01	USD 1,514,719	Alternative Loan Trust 2006-OA8 5.815% 25/7/2046	1,275,861	0.03
USD 984,000	Alexandria Real Estate Equities 1.875% 1/2/2033	738,710	0.02	USD 1,113,660	Alternative Loan Trust 2006-OA9 5.634% 20/7/2046	890,492	0.02
USD 535,000	Alexandria Real Estate Equities 5.25% 15/5/2036	514,806	0.01	USD 432,659	Alternative Loan Trust 2007-25 6.5% 25/11/2037	201,011	0.00
USD 2,520,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	2,334,105	0.05	USD 505,836	Alternative Loan Trust 2007-25 6.5% 25/11/2037	235,009	0.01
USD 4,230,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,865,697	0.08	USD 1,529,364	Alternative Loan Trust 2007-9T1 6% 25/5/2037	738,621	0.02
USD 4,759,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	4,616,543	0.10	USD 2,500,107	Alternative Loan Trust 2007-AL1 5.685% 25/6/2037	1,980,409	0.04
USD 1,685,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	1,673,667	0.04	USD 1,803,966	Alternative Loan Trust 2007-OA3 5.715% 25/4/2047	1,574,753	0.03
USD 2,243,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	2,233,366	0.05	USD 1,400,283	Alternative Loan Trust 2007-OA4 5.775% 25/5/2047	1,177,845	0.03
USD 2,141,000	Allied Universal Holdco 7.875% 15/2/2031	2,124,836	0.05	USD 139,668	Alternative Loan Trust 2007-OA7 5.795% 25/5/2047	126,954	0.00
USD 2,826,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029*	2,337,346	0.05	USD 900,032	Alternative Loan Trust 2007-OA8 5.795% 25/6/2047	668,284	0.01
USD 1,087,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	1,085,442	0.02	USD 943,672	Alternative Loan Trust Resecuritization 2006-22R 6% 25/5/2036	526,856	0.01
USD 1,465,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,460,008	0.03	USD 171,000	Altria 4.4% 14/2/2026	168,443	0.00
USD 9,618,000	Ally Financial 4.7% 15/5/2026	8,214,937	0.18	USD 302,000	Altria 6.2% 1/11/2028	314,167	0.01
USD 616,000	Ally Financial 5.75% 20/11/2025	613,003	0.01	USD 205,000	AMC Networks 4.75% 1/8/2025	195,656	0.00
USD 313,000	Ally Financial 5.8% 1/5/2025	312,907	0.01	USD 743,000	Amer Sports 6.75% 16/2/2031	740,678	0.02
USD 1,294,000	Ally Financial 6.848% 3/1/2030	1,324,568	0.03	USD 1,154,000	American Airlines 8.5% 15/5/2029	1,211,093	0.03
USD 291,661	Alternative Loan Trust 2005-16 6.726% 25/6/2035	251,810	0.01	USD 1,403,337	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	1,372,422	0.03
USD 541,135	Alternative Loan Trust 2005-61 5.955% 25/12/2035	470,832	0.01	USD 482,000	American Builders & Contractors Supply 3.875% 15/11/2029	430,510	0.01
USD 1,666,604	Alternative Loan Trust 2005-76 6.081% 25/2/2036	1,483,023	0.03	USD 192,000	American Electric Power 5.699% 15/8/2025	192,355	0.00
USD 1,401,317	Alternative Loan Trust 2006-36T2 6% 25/12/2036	561,596	0.01	USD 170,000	American Tower 2.9% 15/1/2030	148,958	0.00
USD 333,990	Alternative Loan Trust 2006-J7 6.943% 20/11/2046	250,232	0.01	USD 665,000	American Tower 3.375% 15/10/2026	634,948	0.01
USD 220,457	Alternative Loan Trust 2006-OA11 5.815% 25/9/2046	203,198	0.00	USD 150,000	American Tower 3.55% 15/7/2027	142,268	0.00
				USD 88,000	American Tower 3.95% 15/3/2029	82,765	0.00
				USD 712,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	721,778	0.02
				USD 236,000	Amgen 4.2% 1/3/2033	218,504	0.00

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



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 908,000	Amgen 5.15% 2/3/2028	910,990	0.02	USD 1,595,000	Ares Capital 5.875% 1/3/2029	1,560,966	0.03
USD 427,000	Amgen 5.25% 2/3/2033	426,736	0.01	USD 2,500,000	Ares XXXVR CLO 6.976% 15/7/2030	2,512,625	0.05
USD 251,000	AMN Healthcare 4% 15/4/2029	220,401	0.00	USD 280,000	Aretec 10% 15/8/2030	304,913	0.01
USD 2,040,000	AmWINS 4.875% 30/6/2029	1,883,805	0.04	USD 484,000	Arko 5.125% 15/11/2029	415,490	0.01
USD 352,000	AmWINS 6.375% 15/2/2029	353,317	0.01	USD 530,000	Arsenal AIC Parent 8% 1/10/2030	552,412	0.01
USD 185,000	Analog Devices 1.7% 1/10/2028	161,704	0.00	USD 2,123,000	Arsenal AIC Parent 11.5% 1/10/2031	2,338,042	0.05
USD 422,000	ANGI 3.875% 15/8/2028	362,168	0.01	USD 490,000	Asbury Automotive 4.5% 1/3/2028	456,992	0.01
USD 199,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	197,863	0.00	USD 430,000	Asbury Automotive 4.75% 1/3/2030	392,298	0.01
USD 238,000	Anheuser-Busch InBev Worldwide 4.9% 23/1/2031	239,876	0.01	USD 461,000	Asbury Automotive 5% 15/2/2032	409,416	0.01
USD 868,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	850,411	0.02	USD 24,000	Ascension Health 2.532% 15/11/2029	21,307	0.00
USD 140,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	137,330	0.00	USD 2,304,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,140,598	0.05
USD 810,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	807,886	0.02	USD 1,179,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	1,496,410	0.03
USD 1,048,800	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	944,464	0.02	USD 3,082,000	Ashford Hospitality Trust 2018-ASHF 7.59% 15/4/2035	2,984,883	0.06
USD 295,923	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	266,484	0.01	USD 115,000	Ashland 3.375% 1/9/2031	96,310	0.00
USD 155,000	Aon / Aon Global 2.05% 23/8/2031	124,671	0.00	USD 324,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	294,527	0.01
USD 13,000	Aon / Aon Global 2.6% 2/12/2031	10,826	0.00	USD 565,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	508,427	0.01
USD 102,000	Aon / Aon Global 2.85% 28/5/2027	95,131	0.00	USD 251,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	249,732	0.01
USD 216,000	Aon / Aon Global 5.35% 28/2/2033	216,070	0.00	USD 683,339	Asset Backed Home Equity Loan Trust Series 2004-HE9 6.41% 25/12/2034	617,908	0.01
USD 27,000	Apache 5.35% 1/7/2049	21,597	0.00	USD 961,000	AssuredPartners 7.5% 15/2/2032	949,588	0.02
USD 795,000	APi DE 4.125% 15/7/2029	719,143	0.02	USD 790,000	AT&T 5.4% 15/2/2034	792,424	0.02
USD 363,000	APi DE 4.75% 15/10/2029	337,555	0.01	USD 6,163,000	AthenaHealth 6.5% 15/2/2030	5,504,569	0.11
USD 1,157,000	APX 5.75% 15/7/2029	1,101,253	0.02	USD 381,000	ATI 4.875% 1/10/2029	351,708	0.01
USD 727,000	APX 6.75% 15/2/2027	727,668	0.02	USD 1,285,000	ATI 5.125% 1/10/2031	1,175,669	0.03
USD 1,277,000	Aramark Services 5% 1/2/2028	1,226,349	0.03	USD 752,000	ATI 5.875% 1/12/2027*	736,052	0.02
USD 2,630,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	2,566,949	0.06	USD 1,270,000	ATI 7.25% 15/8/2030	1,302,262	0.03
USD 1,131,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,126,271	0.02	USD 37,000	Atmos Energy 1.5% 15/1/2031	29,511	0.00
USD 1,418,000	Arcosa 4.375% 15/4/2029	1,302,591	0.03	USD 14,000	Atmos Energy 3% 15/6/2027	13,182	0.00
EUR 419,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	396,105	0.01	USD 51,000	Atmos Energy 5.9% 15/11/2033	53,717	0.00
USD 2,797,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029*	2,261,344	0.05	USD 3,824,000	Atrium Hotel Portfolio Trust 2017-ATRM 7.565% 15/12/2036	3,486,857	0.08
USD 1,431,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,405,788	0.03	USD 531,000	Autodesk 2.4% 15/12/2031	441,981	0.01
				USD 516,000	Autodesk 3.5% 15/6/2027	494,052	0.01
				USD 445,000	AvalonBay Communities 5% 15/2/2033	437,910	0.01
				USD 917,000	Avantor Funding 3.875% 1/11/2029	822,711	0.02
				USD 2,004,000	Avantor Funding 4.625% 15/7/2028	1,889,794	0.04

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 718,000	Aviation Capital 1.95% 20/9/2026	654,203	0.02	USD 738,000	Bayer US Finance II 4.375% 15/12/2028	687,118	0.01
USD 12,000	Aviation Capital 3.5% 1/11/2027	11,085	0.00	USD 625,275	Bayview Commercial Asset Trust 2005-2 5.9% 25/8/2035	584,550	0.01
USD 1,155,000	Aviation Capital 6.75% 25/10/2028	1,198,755	0.03	USD 527,515	Bayview Commercial Asset Trust 2005-3 5.915% 25/11/2035	493,509	0.01
USD 438,000	Avient 7.125% 1/8/2030	447,435	0.01	USD 353,623	Bayview Commercial Asset Trust 2006-3 5.81% 25/10/2036	335,930	0.01
USD 673,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	651,890	0.01	USD 451,128	Bayview Commercial Asset Trust 2007-1 5.765% 25/3/2037	418,693	0.01
USD 593,000	Axalta Coating Systems 3.375% 15/2/2029	526,184	0.01	USD 2,796,100	Bayview Commercial Asset Trust 2007-2 5.84% 25/7/2037	2,552,957	0.06
USD 569,000	Azul Secured Finance 11.93% 28/8/2028	579,837	0.01	USD 743,579	Bayview Commercial Asset Trust 2007-3 5.87% 25/7/2037	673,700	0.01
USD 328,000	B&G Foods 8% 15/9/2028	341,644	0.01	USD 4,164,068	Bayview Commercial Asset Trust 2007-4 6.11% 25/9/2037	3,847,059	0.08
USD 915,000	Ball 3.125% 15/9/2031	770,887	0.02	USD 5,265,641	Bayview Financial Revolving Asset Trust 2005-A 6.443% 28/2/2040	4,785,711	0.10
USD 630,000	Ball 6% 15/6/2029	632,742	0.01	USD 980,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	690,951	0.02
USD 1,620,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.865% 15/11/2032	1,445,785	0.03	USD 35,000,000	BBCMS Trust 2015-SRCH 0.195% 10/8/2035	230,648	0.01
USD 1,980,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.365% 15/11/2032	1,755,409	0.04	USD 46,729,936	BBCMS Trust 2015-SRCH 0.882% 10/8/2035	1,089,882	0.02
USD 6,519,926	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	6,457,434	0.14	USD 668,000	BB-UBS Trust 2012-SHOW 4.026% 5/11/2036	595,982	0.01
USD 522,207	Banc of America Funding 2007- 7 Trust 4.516% 25/9/2037	407,124	0.01	USD 1,218,000	BCPE Empire 7.625% 1/5/2027	1,157,204	0.02
USD 574,767	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	410,333	0.01	USD 1,939,982	BDS 2022-FL12 7.452% 19/8/2038	1,927,627	0.04
EUR 334,000	Banff Merger Sub 8.375% 1/9/2026	363,496	0.01	USD 335,000	Beacon Roofing Supply 4.125% 15/5/2029	301,797	0.01
USD 55,000	Bank of America 1.658% 11/3/2027	51,085	0.00	USD 879,000	Beacon Roofing Supply 6.5% 1/8/2030	885,513	0.02
USD 757,000	Bank of America 2.551% 4/2/2028	701,653	0.02	USD 595,543	Bear Stearns ALT-A Trust 2006- 2 5.875% 25/4/2036	540,488	0.01
USD 225,000	Bank of America 2.884% 22/10/2030	198,647	0.00	USD 602,452	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	510,052	0.01
USD 468,000	Bank of America 3.419% 20/12/2028	438,310	0.01	USD 848,628	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	613,509	0.01
USD 1,777,000	Bank of America 3.559% 23/4/2027	1,710,051	0.04	USD 493,773	Bear Stearns Asset Backed I Trust 2006-HE7 5.775% 25/9/2036	487,079	0.01
USD 2,249,000	Bank of America 3.593% 21/7/2028	2,133,645	0.05	USD 246,365	Bear Stearns Asset Backed I Trust 2007-FS1 5.775% 25/5/2035	244,539	0.01
USD 1,467,000	Bank of America 3.974% 7/2/2030	1,380,679	0.03	USD 364,658	Bear Stearns Asset Backed I Trust 2007-HE2 5.575% 25/3/2037	334,405	0.01
USD 739,000	Bank of America 4.948% 22/7/2028	732,620	0.02	USD 754,998	Bear Stearns Asset Backed I Trust 2007-HE3 5.575% 25/4/2037	1,111,020	0.02
USD 6,391,000	Bank of New York Mellon 3.7% 20/3/2026	6,022,605	0.13	USD 262,405	Bear Stearns Asset Backed Trust 2004-HE3 4.991% 25/4/2034	259,568	0.01
USD 999,000	BAT Capital 4.7% 2/4/2027	978,990	0.02	USD 860,871	Bear Stearns Mortgage Funding Trust 2007- AR3 5.575% 25/3/2037	765,608	0.02
USD 325,000	BAT Capital 5.834% 20/2/2031	325,349	0.01				
USD 306,000	BAT Capital 6.421% 2/8/2033	315,108	0.01				
USD 236,000	Baxter International 2.539% 1/2/2032	193,854	0.00				
USD 2,533,000	Bayer US Finance 6.125% 21/11/2026	2,551,868	0.05				
USD 520,000	Bayer US Finance 6.5% 21/11/2033	522,236	0.01				
USD 824,000	Bayer US Finance II 4.25% 15/12/2025	801,640	0.02				

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 314,000	Becton Dickinson 3.7% 6/6/2027	301,246	0.01	USD 582,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GCSI Sellco LL 4.5% 1/4/2027	512,371	0.01
USD 318,000	Berkshire Hathaway Energy 1.65% 15/5/2031	252,332	0.01	USD 130,000	Buckeye Partners 5.6% 15/10/2044	100,992	0.00
USD 1,336,000	Berry Global 1.57% 15/1/2026	1,244,986	0.03	USD 359,000	Buckeye Partners 5.85% 15/11/2043	295,549	0.01
USD 2,948,000	Big River Steel / BRS Finance 6.625% 31/1/2029	2,966,817	0.07	USD 483,000	Builders FirstSource 6.375% 1/3/2034	481,866	0.01
USD 58,000	Blackstone Private Credit Fund 3.25% 15/3/2027	53,084	0.00	USD 23,000	Burlington Northern Santa Fe 3.25% 15/6/2027	21,959	0.00
USD 457,000	Blackstone Private Credit Fund 6.25% 25/1/2031	453,530	0.01	USD 900,000	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	786,677	0.02
USD 2,894,000	Block 3.5% 1/6/2031	2,471,572	0.05	USD 1,591,000	BWX Technologies 4.125% 30/6/2028	1,473,522	0.03
USD 587,000	Blue Owl Capital 3.4% 15/7/2026	546,919	0.01	USD 2,270,000	BXP Trust 2017-CC 3.552% 13/8/2037	1,705,965	0.04
USD 370,000	Blue Owl Capital 3.75% 22/7/2025	356,687	0.01	USD 333,000	Cable One 0% 15/3/2026	285,793	0.01
USD 425,000	Blue Owl Capital II 8.45% 15/11/2026	436,042	0.01	USD 1,089,000	Cable One 1.125% 15/3/2028	811,627	0.02
USD 659,000	Blue Owl Credit Income 5.5% 21/3/2025	652,673	0.01	USD 956,000	Cable One 4% 15/11/2030*	720,250	0.02
USD 790,000	Blue Owl Credit Income 6.65% 15/3/2031	766,733	0.02	USD 930,000	Cablevision Lightpath 3.875% 15/9/2027	843,176	0.02
USD 997,000	Blue Owl Credit Income 7.75% 16/9/2027	1,021,382	0.02	USD 1,014,000	Cablevision Lightpath 5.625% 15/9/2028	843,080	0.02
USD 2,464,000	Boeing 2.196% 4/2/2026	2,314,625	0.05	USD 1,272,000	Caesars Entertainment 4.625% 15/10/2029	1,162,169	0.02
USD 338,000	Boeing 2.85% 30/10/2024	331,451	0.01	USD 1,884,000	Caesars Entertainment 6.5% 15/2/2032	1,898,209	0.04
USD 2,817,000	Boeing 2.95% 1/2/2030	2,472,949	0.05	USD 3,351,000	Caesars Entertainment 7% 15/2/2030	3,432,835	0.07
USD 2,033,000	Boeing 5.15% 1/5/2030	2,005,942	0.04	USD 2,368,000	Caesars Entertainment 8.125% 1/7/2027	2,430,248	0.05
USD 142,000	Booking 4.625% 13/4/2030	139,515	0.00	USD 2,000	Calpine 4.625% 1/2/2029	1,840	0.00
EUR 1,330,000	Boxer Parent 6.5% 2/10/2025	1,434,729	0.03	USD 458,000	Calpine 5% 1/2/2031	409,006	0.01
USD 395,000	Boxer Parent 7.125% 2/10/2025	395,715	0.01	USD 1,952,000	Calpine 5.125% 15/3/2028*	1,856,641	0.04
USD 2,765,000	Boxer Parent 9.125% 1/3/2026	2,764,655	0.06	USD 295,000	Camden Property Trust 2.8% 15/5/2030	260,218	0.01
USD 296,000	Boyd Gaming 4.75% 1/12/2027	285,047	0.01	USD 12,000	Camden Property Trust 3.15% 1/7/2029	10,932	0.00
USD 733,000	Boyd Gaming 4.75% 15/6/2031	666,940	0.01	USD 829,000	Camelot Return Merger Sub 8.75% 1/8/2028*	848,359	0.02
USD 1,144,000	Boyne USA 4.75% 15/5/2029	1,049,330	0.02	USD 190,000	Capital One Financial 2.618% 2/11/2032	152,221	0.00
USD 366,000	BP Capital Markets America 1.749% 10/8/2030	302,027	0.01	USD 2,550,000	Capital One Financial 3.95% 1/9/2026	2,238,223	0.05
USD 195,000	BP Capital Markets America 3.543% 6/4/2027	187,349	0.00	USD 63,000	Capital One Financial 5.817% 1/2/2034	62,533	0.00
USD 482,000	BP Capital Markets America 3.588% 14/4/2027	463,553	0.01	USD 1,877,000	Capital One Financial 6.312% 8/6/2029	1,922,894	0.04
USD 99,000	BP Capital Markets America 4.234% 6/11/2028	96,400	0.00	USD 89,000	Capital One Financial 6.377% 8/6/2034	91,904	0.00
USD 3,901,000	Brand Industrial Services 10.375% 1/8/2030	4,146,516	0.09	USD 462,000	Capital One Financial 7.624% 30/10/2031	506,661	0.01
USD 385,000	Bread Financial 9.75% 15/3/2029	394,088	0.01	USD 1,006,000	Capstone Borrower 8% 15/6/2030	1,040,717	0.02
USD 450,000	Bristol-Myers Squibb 4.9% 22/2/2029	449,529	0.01	USD 6,855,000	Carnival Bermuda 10.375% 1/5/2028	7,479,548	0.16
USD 525,000	Bristol-Myers Squibb 4.95% 20/2/2026	524,428	0.01	USD 123,000	Carpenter Technology 6.375% 15/7/2028	121,981	0.00
USD 238,000	Bristol-Myers Squibb 5.9% 15/11/2033	252,624	0.01				
USD 321,000	Broadcom 2.45% 15/2/2031	268,483	0.01				
USD 117,000	Broadcom 3.419% 15/4/2033	100,015	0.00				
USD 581,000	Broadcom 4% 15/4/2029	551,460	0.01				
USD 202,000	Broadcom 4.15% 15/4/2032	185,834	0.00				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,027,000	Carpenter Technology 7.625% 15/3/2030	1,059,796	0.02	USD 1,311,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,344,941	0.03
USD 125,000	Carrier Global 5.9% 15/3/2034	130,302	0.00	USD 830,000	CFCRE Commercial Mortgage Trust 2016-C4 4.838% 10/5/2058	759,196	0.02
USD 2,643,337	Carrington Mortgage Loan Trust Series 2006-FRE1 5.685% 25/4/2036	2,323,077	0.05	USD 14,093,270	CFCRE Commercial Mortgage Trust 2016-C6 1.075% 10/11/2049	300,786	0.01
USD 1,458,436	Carrington Mortgage Loan Trust Series 2007-FRE1 5.695% 25/2/2037	1,367,746	0.03	USD 864,000	Champions Financing 8.75% 15/2/2029	880,958	0.02
USD 226,000	Carvana 12% 1/12/2028	218,004	0.00	USD 647,000	Charles Schwab 4% 1/6/2026	597,051	0.01
USD 277,200	Carvana 14% 1/6/2031	272,024	0.01	USD 5,320,000	Charles Schwab 4% 1/12/2030	4,362,307	0.09
EUR 504,000	Catalent Pharma Solutions 2.375% 1/3/2028*	527,228	0.01	USD 698,000	Charles Schwab 5.875% 24/8/2026	709,423	0.02
USD 540,000	Catalent Pharma Solutions 3.125% 15/2/2029	522,253	0.01	USD 422,000	Charles Schwab 6.136% 24/8/2034	438,429	0.01
USD 268,000	Catalent Pharma Solutions 3.5% 1/4/2030	258,788	0.01	USD 2,038,000	Chart Industries 7.5% 1/1/2030	2,103,976	0.05
USD 1,670,000	Catalent Pharma Solutions 5% 15/7/2027	1,645,233	0.04	USD 352,000	Chart Industries 9.5% 1/1/2031	377,696	0.01
USD 229,000	CCM Merger 6.375% 1/5/2026	226,876	0.00	USD 757,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	639,020	0.01
USD 1,695,000	CCO / CCO Capital 4.25% 1/2/2031	1,365,990	0.03	USD 755,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	610,695	0.01
USD 815,000	CCO / CCO Capital 4.25% 15/1/2034	608,040	0.01	USD 36,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	34,491	0.00
USD 179,000	CCO / CCO Capital 4.5% 15/8/2030	148,858	0.00	USD 1,047,000	Charter Communications Operating / Charter Communications Operating Capital 6.15% 10/11/2026	1,056,505	0.02
USD 994,000	CCO / CCO Capital 4.75% 1/3/2030	846,456	0.02	USD 259,000	Chemours 4.625% 15/11/2029	216,366	0.01
USD 1,021,000	CCO / CCO Capital 4.75% 1/2/2032	827,158	0.02	USD 520,000	Chemours 5.75% 15/11/2028	462,183	0.01
USD 702,000	CCO / CCO Capital 5% 1/2/2028	648,144	0.01	USD 145,000	Cheniere Corpus Christi 3.7% 15/11/2029	134,010	0.00
USD 200,000	CCO / CCO Capital 5.125% 1/5/2027	189,187	0.00	USD 293,000	Cheniere Corpus Christi 5.125% 30/6/2027	291,874	0.01
USD 522,000	CCO / CCO Capital 5.375% 1/6/2029	471,748	0.01	USD 3,000	Cheniere Corpus Christi 5.875% 31/3/2025	2,999	0.00
USD 1,321,000	CCO / CCO Capital 6.375% 1/9/2029	1,240,934	0.03	USD 573,000	Cheniere Energy Partners 3.25% 31/1/2032	478,811	0.01
USD 4,424,000	CCO / CCO Capital 7.375% 1/3/2031*	4,283,960	0.09	USD 409,000	Cheniere Energy Partners 4% 1/3/2031	365,352	0.01
USD 132,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	130,612	0.00	USD 73,000	Cheniere Energy Partners 5.95% 30/6/2033	73,283	0.00
USD 154,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	154,390	0.00	USD 140,000	Chesapeake Energy 5.875% 1/2/2029	138,624	0.00
USD 840,000	Centene 2.625% 1/8/2031	688,125	0.01	USD 872,000	Chesapeake Energy 6.75% 15/4/2029	876,234	0.02
USD 212,000	Centene 3% 15/10/2030	181,293	0.00	USD 295,987	CHL Mortgage Pass-Through Trust 2005-9 6.035% 25/5/2035	250,947	0.01
USD 207,000	CenterPoint Energy Houston Electric 3% 1/3/2032	179,367	0.00	USD 2,233,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,066,756	0.04
USD 96,000	CenterPoint Energy Houston Electric 4.95% 1/4/2033	94,809	0.00	USD 2,800,000	Chobani / Chobani Finance 7.625% 1/7/2029	2,819,295	0.06
USD 788,000	Central Garden & Pet 4.125% 15/10/2030	701,133	0.02	USD 1,329,000	CHS/Community Health Systems 4.75% 15/2/2031	1,007,816	0.03
USD 633,000	Central Garden & Pet 5.125% 1/2/2028	613,747	0.01				
USD 1,773,000	Central Parent / CDK Global 7.25% 15/6/2029	1,789,531	0.04				

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



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,249,000	CHS/Community Health Systems 5.25% 15/5/2030	993,938	0.02	USD 1,006,000	Clear Channel Outdoor 7.5% 1/6/2029	836,248	0.02
USD 1,658,000	CHS/Community Health Systems 5.625% 15/3/2027	1,517,633	0.03	USD 1,168,000	Clear Channel Outdoor 7.75% 15/4/2028*	1,017,821	0.02
USD 1,536,000	CHS/Community Health Systems 6% 15/1/2029	1,314,635	0.03	USD 3,349,000	Clear Channel Outdoor 9% 15/9/2028*	3,499,521	0.08
USD 1,158,000	Churchill Downs 4.75% 15/1/2028	1,094,371	0.02	USD 1,592,000	Clearway Energy Operating 4.75% 15/3/2028	1,488,814	0.03
USD 849,000	Churchill Downs 5.5% 1/4/2027	833,281	0.02	USD 11,199,000	Cloud Software 6.5% 31/3/2029	10,416,753	0.22
USD 1,128,000	Churchill Downs 5.75% 1/4/2030	1,084,724	0.02	USD 3,941,000	Cloud Software 9% 30/9/2029	3,674,662	0.08
USD 1,691,000	Churchill Downs 6.75% 1/5/2031	1,694,433	0.04	USD 5,000,000	Clover CLO 2021-3 7.336% 25/1/2035	5,013,269	0.11
USD 248,000	Cisco Systems 4.85% 26/2/2029	248,640	0.01	USD 5,000,000	Clover CLO 2021-3 7.636% 25/1/2035	5,002,206	0.11
USD 40,000	Cisco Systems 4.95% 26/2/2031	40,118	0.00	USD 960,000	Clydesdale Acquisition 6.625% 15/4/2029	955,661	0.02
USD 969,000	CITGO Petroleum 7% 15/6/2025	966,133	0.02	USD 2,032,000	Clydesdale Acquisition 8.75% 15/4/2030	1,937,965	0.04
USD 1,260,000	CITGO Petroleum 8.375% 15/1/2029	1,324,211	0.03	USD 931,000	CMG Media 8.875% 15/12/2027	631,859	0.01
USD 1,691,000	Citigroup 1.462% 9/6/2027	1,550,032	0.03	USD 572,000	CNX Midstream Partners 4.75% 15/4/2030	500,720	0.01
USD 672,000	Citigroup 2.561% 1/5/2032	554,460	0.01	USD 290,000	CNX Resources 7.375% 15/1/2031	293,117	0.01
USD 157,000	Citigroup 2.666% 29/1/2031	134,924	0.00	USD 1,420,000	Coherent 5% 15/12/2029*	1,330,888	0.03
USD 371,000	Citigroup 3.2% 21/10/2026	352,572	0.01	USD 79,000	Columbia Pipelines 6.055% 15/8/2026	80,004	0.00
USD 163,000	Citigroup 3.352% 24/4/2025	162,393	0.00	USD 459,000	Comcast 1.5% 15/2/2031	366,816	0.01
USD 648,000	Citigroup 3.887% 10/1/2028	623,507	0.01	USD 152,000	Comcast 2.65% 1/2/2030	133,862	0.00
USD 740,000	Citigroup 6.174% 25/5/2034	746,137	0.02	USD 409,000	Comcast 4.15% 15/10/2028	397,158	0.01
USD 280,000	Citigroup 7.625% 15/11/2028	289,033	0.01	USD 12,675,000	COMM 2014-UBS5 Mortgage Trust 0.731% 10/9/2047	51,016	0.00
USD 1,095,083	Citigroup Commercial Mortgage Trust 2014-GC19 5.02% 11/3/2047	1,084,474	0.02	USD 2,380,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	2,302,947	0.05
USD 720,000	Citigroup Commercial Mortgage Trust 2016-C1 4.94% 10/5/2049	680,717	0.01	USD 3,793,535	COMM 2015-CCRE25 Mortgage Trust 0.788% 10/8/2048	32,674	0.00
USD 660,000	Citigroup Commercial Mortgage Trust 2016-GC37 4.913% 10/4/2049	606,236	0.01	USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,834,272	0.06
USD 1,930,000	Civitas Resources 8.375% 1/7/2028	2,021,293	0.04	USD 2,417,400	COMM 2015-LC19 Mortgage Trust 4.213% 10/2/2048	2,232,557	0.05
USD 1,166,000	Civitas Resources 8.625% 1/11/2030	1,248,708	0.03	USD 800,000	COMM 2016-667M Mortgage Trust 3.179% 10/10/2036	636,090	0.01
USD 1,612,000	Civitas Resources 8.75% 1/7/2031	1,715,313	0.04	USD 276,000	CommonSpirit Health 2.782% 1/10/2030	237,597	0.01
EUR 605,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	654,360	0.01	USD 34,000	CommonSpirit Health 3.347% 1/10/2029	30,868	0.00
USD 1,783,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	1,805,223	0.04	USD 250,000	CommonSpirit Health 6.073% 1/11/2027	256,225	0.01
USD 6,432,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	6,471,306	0.14	USD 462,000	CommScope 4.75% 1/9/2029	321,564	0.01
USD 2,370,000	Clarivate Science 3.875% 1/7/2028	2,157,788	0.04	USD 1,114,000	CommScope 6% 1/3/2026	1,009,501	0.02
USD 2,625,000	Clarivate Science 4.875% 1/7/2029	2,384,905	0.05	USD 813,000	CommScope Technologies 6% 15/6/2025*	634,937	0.01
USD 383,000	Clean Harbors 4.875% 15/7/2027	370,058	0.01	USD 594,000	Compass Diversified 5.25% 15/4/2029	559,308	0.01
USD 415,000	Clean Harbors 6.375% 1/2/2031	412,860	0.01	USD 1,718,000	Comstock Resources 5.875% 15/1/2030	1,500,487	0.03
USD 365,000	Clear Channel Outdoor 5.125% 15/8/2027	342,711	0.00				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,401,000	Comstock Resources 6.75% 1/3/2029	1,290,779	0.03	USD 243,000	CSX 3.25% 1/6/2027	231,051	0.00
USD 20,000	ConocoPhillips 4.15% 15/11/2034	18,446	0.00	USD 129,000	CSX 4.25% 15/3/2029	125,803	0.00
USD 322,000	ConocoPhillips 6.95% 15/4/2029	353,161	0.01	USD 515,000	Cummins 4.9% 20/2/2029	514,180	0.01
USD 1,334,430	Conseco Finance 6.63% 1/6/2030	1,275,909	0.03	USD 1,289,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	1,268,930	0.03
USD 392,258	Conseco Finance 7.03% 15/7/2028	373,676	0.01	USD 430,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	447,454	0.01
USD 14,000	Constellation Energy Generation 5.6% 1/3/2028	14,204	0.00	USD 595,000	DAE Funding 1.55% 1/8/2024	584,168	0.01
USD 50,000	Constellation Energy Generation 5.8% 1/3/2033	51,181	0.00	USD 299,000	DAE Funding 2.625% 20/3/2025	288,378	0.01
USD 20,000	Consumers Energy 4.6% 30/5/2029	19,706	0.00	USD 183,000	Daimler Truck Finance North America 3.65% 7/4/2027	175,701	0.00
USD 834,000	Consumers Energy 4.9% 15/2/2029	832,200	0.02	USD 496,000	Daimler Truck Finance North America 5.15% 16/1/2026	494,620	0.01
USD 2,569,000	CoreLogic 4.5% 1/5/2028	2,279,512	0.05	USD 1,775,000	Darling Ingredients 6% 15/6/2030*	1,749,364	0.04
USD 25,000	Coterra Energy 3.9% 15/5/2027	24,061	0.00	USD 1,982,865	DBGS 2018-BIOD Mortgage Trust 7.614% 15/5/2035	1,935,908	0.04
USD 17,000	Coterra Energy 4.375% 15/3/2029	16,401	0.00	USD 4,533,667	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	3,903,779	0.08
USD 68,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	63,899	0.00	USD 1,170,000	DCP Midstream Operating 3.25% 15/2/2032	998,172	0.02
USD 748,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	757,526	0.02	USD 805,000	Dealer Tire / DT Issuer 8% 1/2/2028*	800,286	0.02
USD 636,000	Covanta 4.875% 1/12/2029	558,022	0.01	USD 34,000	Dell International / EMC 3.45% 15/12/2051	23,390	0.00
USD 331,000	Covanta 5% 1/9/2030	284,582	0.01	USD 149,000	Dell International / EMC 6.02% 15/6/2026	150,978	0.00
USD 2,821,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	2,629,666	0.06	USD 291,000	Dell International / EMC 6.1% 15/7/2027	299,092	0.01
USD 346,613	Credit-Based Asset Servicing and Securitization 5.775% 25/7/2037	225,026	0.00	USD 2,458,828	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.815% 25/8/2047	1,952,896	0.04
USD 1,578,000	Crescent Energy Finance 7.25% 1/5/2026	1,571,997	0.03	USD 107,000	Devon Energy 4.5% 15/1/2030	102,407	0.00
USD 1,971,000	Crescent Energy Finance 9.25% 15/2/2028	2,057,198	0.04	USD 54,000	Devon Energy 5.25% 15/10/2027	53,942	0.00
USD 897,000	Crocs 4.125% 15/8/2031	766,335	0.02	USD 38,000	Devon Energy 5.85% 15/12/2025	38,231	0.00
USD 153,000	Crowdstrike 3% 15/2/2029	135,081	0.00	USD 645,000	Diamondback Energy 3.125% 24/3/2031	567,547	0.01
USD 100,000	Crown Americas 5.25% 1/4/2030	96,324	0.00	USD 148,000	Diamondback Energy 3.5% 1/12/2029	136,107	0.00
USD 19,000	Crown Castle 1.05% 15/7/2026	17,198	0.00	USD 1,054,000	Diamondback Energy 6.25% 15/3/2033	1,111,851	0.02
USD 28,000	Crown Castle 2.5% 15/7/2031	22,973	0.00	USD 2,512,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,371,171	0.05
USD 32,000	Crown Castle 3.8% 15/2/2028	30,180	0.00	USD 8,052,000	Discover Financial Services 5.5% 30/10/2027	6,833,112	0.15
USD 11,000	Crown Castle 5.1% 1/5/2033	10,649	0.00	USD 1,975,000	DISH DBS 5.25% 1/12/2026	1,568,963	0.03
USD 592,000	CSC 4.125% 1/12/2030	443,577	0.01	USD 66,000	DISH DBS 5.75% 1/12/2028	45,994	0.00
USD 483,000	CSC 4.5% 15/11/2031	358,934	0.01	USD 2,813,000	DISH Network 11.75% 15/11/2027	2,940,707	0.06
USD 1,687,000	CSC 5.5% 15/4/2027	1,515,980	0.03	USD 118,000	Dominion Energy 3.375% 1/4/2030	106,333	0.00
USD 4,208,000	CSC 11.25% 15/5/2028	4,342,130	0.09	USD 3,995,000	Dominion Energy 4.35% 15/1/2027	3,746,621	0.08
USD 2,469,000	CSC 11.75% 31/1/2029	2,580,125	0.06	USD 333,000	Dream Finders Homes 8.25% 15/8/2028	347,445	0.01
USD 35,432	CSMC Series 2008-2R 6% 25/7/2037	29,262	0.00				
USD 583,629	CSMC Series 2011-4R 6.967% 27/9/2037	473,250	0.01				

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 844,000	DT Midstream 4.125% 15/6/2029*	770,101	0.02	USD 8,207,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	8,241,962	0.18
USD 631,000	DT Midstream 4.375% 15/6/2031	567,739	0.01	USD 772,000	Enact 6.5% 15/8/2025	771,579	0.02
USD 430,000	DTE Electric 4.85% 1/12/2026	429,702	0.01	USD 82,000	Enbridge Energy Partners 5.875% 15/10/2025	82,568	0.00
USD 30,000	Duke Energy 2.55% 15/6/2031	25,080	0.00	USD 54,000	Encompass Health 4.5% 1/2/2028	51,131	0.00
USD 739,000	Duke Energy 2.65% 1/9/2026	695,914	0.02	USD 996,000	Encompass Health 4.625% 1/4/2031	901,564	0.02
USD 6,950,000	Duke Energy 3.25% 15/1/2082	5,868,501	0.13	USD 852,000	Encompass Health 4.75% 1/2/2030	789,880	0.02
USD 223,000	Duke Energy 3.4% 15/6/2029	205,638	0.00	EUR 197,000	Encore Capital 4.875% 15/10/2025	213,144	0.00
USD 475,000	Duke Energy Carolinas 2.55% 15/4/2031	407,982	0.01	GBP 407,000	Encore Capital 5.375% 15/2/2026	493,350	0.01
USD 19,000	Duke Energy Carolinas 6.45% 15/10/2032	20,638	0.00	USD 2,199,000	Energy Transfer 6.1% 1/12/2028	2,274,723	0.05
USD 149,000	Duke Energy Florida 2.5% 1/12/2029	131,198	0.00	USD 715,000	Energy Transfer 6.4% 1/12/2030	750,481	0.02
USD 74,000	Duke Energy Florida 3.2% 15/1/2027	70,768	0.00	USD 155,000	Energy Transfer 8% 15/5/2054	160,979	0.00
USD 16,000	Duke Energy Ohio 2.125% 1/6/2030	13,470	0.00	USD 1,438,000	EnLink Midstream 5.625% 15/1/2028	1,419,563	0.03
USD 15,000	Duke Energy Ohio 3.65% 1/2/2029	14,194	0.00	USD 476,000	EnLink Midstream 6.5% 1/9/2030	487,610	0.01
USD 23,000	Duke Energy Ohio 5.25% 1/4/2033	23,063	0.00	USD 792,000	EnLink Midstream Partners 5.6% 1/4/2044	713,345	0.02
USD 94,000	Duke Energy Progress 5.7% 1/4/2035	95,997	0.00	USD 392,000	Entegris 4.375% 15/4/2028	365,235	0.01
USD 2,242,000	Dun & Bradstreet 5% 15/12/2029*	2,063,659	0.04	USD 3,455,000	Entegris 4.75% 15/4/2029	3,263,652	0.07
USD 145,000	DuPont de Nemours 4.725% 15/11/2028	144,376	0.00	USD 671,000	Enterprise Products Operating 3.125% 31/7/2029	615,047	0.01
USD 911,000	Dycom Industries 4.5% 15/4/2029	839,533	0.02	USD 165,000	Enterprise Products Operating 4.15% 16/10/2028	159,571	0.00
USD 725,000	Eastman Chemical 5.75% 8/3/2033	733,674	0.02	USD 43,000	EOG Resources 4.375% 15/4/2030	41,772	0.00
USD 480,000	Edison International 5.25% 15/11/2028	478,260	0.01	USD 65,000	EQM Midstream Partners 4.5% 15/1/2029	60,802	0.00
USD 9,050,000	Edison International 5.375% 15/3/2026	8,737,003	0.19	USD 487,000	EQM Midstream Partners 4.75% 15/1/2031	453,659	0.01
USD 115,000	Edison International 6.95% 15/11/2029	122,913	0.00	USD 848,000	EQM Midstream Partners 6.375% 1/4/2029	851,375	0.02
USD 247,000	Edison International 7.875% 15/6/2054	252,115	0.01	USD 330,000	EQM Midstream Partners 7.5% 1/6/2030	350,940	0.01
USD 891,000	Edison International 8.125% 15/6/2053	915,173	0.02	USD 160,000	EQT 3.9% 1/10/2027	151,606	0.00
USD 4,022,000	Element Solutions 3.875% 1/9/2028	3,650,317	0.08	USD 274,000	EQT 5.75% 1/2/2034	269,110	0.01
USD 65,000	Elevance Health 4.1% 15/5/2032	60,053	0.00	USD 401,000	Equinix 1% 15/9/2025	375,236	0.01
USD 147,000	Elevance Health 5.35% 15/10/2025	147,026	0.00	USD 114,000	Equinix 2.5% 15/5/2031	95,381	0.00
USD 239,000	Elevance Health 5.5% 15/10/2032	243,629	0.01	USD 107,000	Equinix 3.2% 18/11/2029	96,377	0.00
USD 504,000	Eli Lilly 4.7% 9/2/2034	499,104	0.01	USD 283,000	ERP Operating 1.85% 1/8/2031	227,678	0.01
EUR 510,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	583,828	0.01	USD 303,000	ERP Operating 4.15% 1/12/2028	293,262	0.01
EUR 239,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	273,300	0.01	USD 368,000	Eversource Energy 4.6% 1/7/2027	360,586	0.01
EUR 372,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	425,074	0.01	USD 316,000	Eversource Energy 5.95% 1/2/2029	324,841	0.01
				USD 855,000	Extra Space Storage 5.4% 1/2/2034	839,513	0.02
				USD 1,813,000	Fair Isaac 4% 15/6/2028	1,684,903	0.04
				USD 84,000	FedEx 2.4% 15/5/2031	70,285	0.00

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 111,000	FedEx 3.1% 5/8/2029	100,954	0.00	USD 200,000	Ford Motor Credit 7.122% 7/11/2033	213,581	0.00
USD 1,410,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,275,585	0.03	USD 600,000	Ford Motor Credit 7.2% 10/6/2030*	632,308	0.01
USD 260,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	229,696	0.00	USD 268,000	Ford Motor Credit 7.35% 4/11/2027	280,740	0.01
USD 110,000	Fidelity National Information Services 1.15% 1/3/2026	101,754	0.00	USD 1,183,000	Ford Motor Credit 7.35% 6/3/2030	1,255,546	0.03
USD 12,000	Fidelity National Information Services 3.75% 21/5/2029	11,443	0.00	USD 577,000	Fortrea 7.5% 1/7/2030	589,936	0.01
USD 262,000	Fidelity National Information Services 4.7% 15/7/2027	260,142	0.01	USD 1,736,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,662,605	0.04
USD 369,000	Fiesta Purchaser 7.875% 1/3/2031*	380,779	0.01	USD 1,985,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	2,080,092	0.04
USD 260,000	Fifth Third Bancorp 5.631% 29/1/2032*	258,247	0.01	USD 238,000	Foundation Building Materials 6% 1/3/2029	207,895	0.00
USD 455,000	Fifth Third Bancorp 6.339% 27/7/2029	467,490	0.01	USD 5,143,816	Freddie Mac Multifamily Structured Pass Through Certificates 1.335% 25/3/2026	120,844	0.00
USD 715,000	Fifth Third Bancorp 6.361% 27/10/2028	729,710	0.02	USD 166,000	Freedom Mortgage 9.25% 1/2/2029	168,550	0.00
USD 1,232,147	First Franklin Mortgage Loan Trust 2005-FF10 6.135% 25/11/2035	1,124,207	0.02	USD 292,000	Freedom Mortgage 12% 1/10/2028	316,378	0.01
USD 998,221	First Franklin Mortgage Loan Trust 2006-FF13 5.675% 25/10/2036	657,121	0.01	USD 290,000	Freedom Mortgage 12.25% 1/10/2030	319,307	0.01
USD 585,393	First Franklin Mortgage Loan Trust 2006-FF13 5.755% 25/10/2036	377,222	0.01	USD 52,000	Freeport-McMoRan 5.4% 14/11/2034	50,485	0.00
USD 620,509	First Franklin Mortgage Loan Trust 2006-FF17 5.585% 25/12/2036	512,726	0.01	USD 900,000	FREMF 2018-K732 Mortgage Trust 4.057% 25/5/2025	877,924	0.02
USD 3,870,452	First Franklin Mortgage Loan Trust Series 2007-FF2 5.715% 25/3/2037	2,084,308	0.05	USD 755,000	FREMF 2018-K80 Mortgage Trust 4.232% 25/8/2050	715,020	0.02
USD 1,298,000	First-Citizens Bank & Trust 6% 1/4/2036	1,256,210	0.03	USD 1,577,000	Frontier Communications 5% 1/5/2028	1,460,390	0.03
USD 690,000	FirstEnergy 2.65% 1/3/2030	589,262	0.01	USD 730,000	Frontier Communications 5.875% 15/10/2027	706,238	0.02
USD 1,192,000	FirstEnergy 4% 1/5/2026	1,180,157	0.03	USD 601,000	Frontier Communications 8.625% 15/3/2031	607,274	0.01
USD 120,000	FirstEnergy 4.15% 15/7/2027	113,930	0.00	USD 3,092,000	Frontier Communications 8.75% 15/5/2030	3,147,699	0.07
USD 716,000	FirstEnergy Transmission 4.35% 15/1/2025	708,327	0.02	USD 303,000	FTAI Infra Escrow 10.5% 1/6/2027	314,216	0.01
USD 311,000	Fiserv 2.25% 1/6/2027	284,785	0.01	USD 809,000	GATX 3.25% 30/3/2025	788,685	0.02
USD 479,000	Fiserv 3.85% 1/6/2025	469,550	0.01	USD 200,000	GATX 5.4% 15/3/2027	200,421	0.00
USD 231,000	Florida Power & Light 4.8% 15/5/2033	226,501	0.01	USD 413,000	GCI 4.75% 15/10/2028	371,473	0.01
USD 1,251,000	Ford Motor 6.1% 19/8/2032	1,248,082	0.03	USD 57,000	General Motors 5% 1/10/2028	56,648	0.00
USD 781,000	Ford Motor Credit 3.375% 13/11/2025	749,746	0.02	USD 1,180,000	General Motors Financial 5.4% 6/4/2026	1,181,520	0.03
USD 236,000	Ford Motor Credit 4.125% 17/8/2027	223,080	0.00	USD 140,000	General Motors Financial 5.75% 8/2/2031	139,931	0.00
USD 740,000	Ford Motor Credit 5.8% 5/3/2027	739,566	0.02	USD 391,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	390,912	0.01
USD 200,000	Ford Motor Credit 6.05% 5/3/2031	199,817	0.00	USD 500,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	508,245	0.01
USD 305,000	Ford Motor Credit 6.798% 7/11/2028	316,621	0.01	USD 102,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	105,838	0.00
USD 336,000	Ford Motor Credit 6.8% 12/5/2028	347,236	0.01	USD 310,000	Georgia Power 4.7% 15/5/2032	300,594	0.01

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 365,000	Georgia Power 5.004% 23/2/2027	364,933	0.01	USD 903,505	Greenpoint Manufactured Housing 8.14% 20/3/2030	603,541	0.01
USD 4,614,000	Gilead Sciences 3.65% 1/3/2026	4,483,789	0.10	USD 212,368	GreenPoint Mortgage Funding Trust 2006-AR1 5.605% 25/2/2036	182,266	0.00
USD 441,000	Gilead Sciences 4.6% 1/9/2035	419,175	0.01	USD 241,020	GreenPoint Mortgage Funding Trust 2006-AR2 7.081% 25/3/2036	210,102	0.00
USD 47,000	Glencore Funding 5.7% 8/5/2033	47,595	0.00	USD 500,000	GS Mortgage II Series 2005-ROCK 5.862% 3/5/2032	462,751	0.01
USD 754,000	Glencore Funding 6.5% 6/10/2033*	806,831	0.02	USD 355,000	GS Mortgage Trust 2015-GC32 4.4% 10/7/2048	331,999	0.01
USD 878,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	740,519	0.02	USD 331,807	GSAA Home Equity Trust 2005-14 6.135% 25/12/2035	143,149	0.00
USD 200,000	Global Payments 1.2% 1/3/2026	184,432	0.00	USD 1,109,074	GSAA Home Equity Trust 2006-5 5.795% 25/3/2036	341,457	0.01
USD 1,346,000	Global Payments 1.5% 1/3/2031	1,372,512	0.03	USD 2,084,815	GSAMP Trust 2006-FM3 5.575% 25/11/2036	990,824	0.02
USD 120,000	Global Payments 2.15% 15/1/2027	110,245	0.00	USD 781,600	GSMPs Mortgage Loan Trust 2005-RP3 3.986% 25/9/2035	650,231	0.01
USD 125,000	Global Payments 2.9% 15/11/2031	104,508	0.00	USD 2,713,000	GTCR W-2 Merger Sub 7.5% 15/1/2031	2,826,078	0.06
USD 83,000	Global Payments 4.8% 1/4/2026	82,026	0.00	USD 154,500	Gulfport Energy 8% 17/5/2026	156,745	0.00
USD 569,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	472,096	0.01	USD 1,106,000	GYP III 4.625% 1/5/2029	1,025,972	0.02
USD 79,000	GLP Capital / GLP Financing II 4% 15/1/2030	71,145	0.00	USD 116,000	H&E Equipment Services 3.875% 15/12/2028	104,573	0.00
USD 147,000	GLP Capital / GLP Financing II 5.3% 15/1/2029	142,788	0.00	USD 55,000	Halliburton 2.92% 1/3/2030	48,921	0.00
USD 307,000	GLP Capital / GLP Financing II 6.75% 1/12/2033	318,782	0.01	USD 514,000	Hanesbrands 4.875% 15/5/2026	496,394	0.01
USD 1,037,000	GN Bondco 9.5% 15/10/2031*	1,020,579	0.02	USD 159,000	Harvest Midstream I 7.5% 1/9/2028	160,709	0.00
USD 979,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	945,689	0.02	USD 1,323,000	HAT I / HAT II 3.375% 15/6/2026*	1,233,365	0.03
USD 790,000	Goldman Sachs 1.431% 9/3/2027	730,388	0.02	USD 566,000	HAT I / HAT II 8% 15/6/2027	587,900	0.01
USD 84,000	Goldman Sachs 1.992% 27/1/2032	67,530	0.00	USD 470,000	HCA 3.5% 1/9/2030	420,162	0.01
USD 134,000	Goldman Sachs 2.383% 21/7/2032	109,236	0.00	USD 405,000	HCA 3.625% 15/3/2032	354,073	0.01
USD 189,000	Goldman Sachs 2.615% 22/4/2032	157,655	0.00	USD 490,000	HCA 5.45% 1/4/2031	488,371	0.01
USD 152,000	Goldman Sachs 2.65% 21/10/2032	125,713	0.00	USD 300,000	HCA 5.5% 1/6/2033	299,090	0.01
USD 177,000	Goldman Sachs 4.223% 1/5/2029	169,796	0.00	USD 1,860,000	HealthEquity 4.5% 1/10/2029	1,708,671	0.04
USD 32,000	Goldman Sachs 5.95% 15/1/2027	32,726	0.00	USD 56,000	Healthpeak 1.35% 1/2/2027	50,402	0.00
USD 556,000	Goodyear Tire & Rubber 5.625% 30/4/2033	498,397	0.01	USD 291,000	Healthpeak 5.25% 15/12/2032	284,988	0.01
USD 405,000	GrafTech Global Enterprises 9.875% 15/12/2028*	323,494	0.01	USD 300,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	270,321	0.01
USD 374,000	Graphic Packaging International 3.5% 15/3/2028	342,779	0.01	USD 1,547,000	Herc 5.5% 15/7/2027	1,515,614	0.03
USD 76,000	Graphic Packaging International 4.75% 15/7/2027	73,619	0.00	USD 1,703,000	Hess 4.3% 1/4/2027	1,662,732	0.04
USD 468,000	Gray Television 5.875% 15/7/2026*	442,021	0.01	USD 245,000	Hess Midstream Operations 4.25% 15/2/2030	222,089	0.01
USD 462,000	Gray Television 7% 15/5/2027*	413,469	0.01	USD 180,000	Highwoods Realty 7.65% 1/2/2034	194,138	0.00
				USD 756,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	731,649	0.01
				USD 408,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	405,292	0.01
				USD 1,377,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	1,476,633	0.03
				USD 574,000	Hilton Domestic Operating 3.75% 1/5/2029	521,297	0.01

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 601,000	Hilton Domestic Operating 4% 1/5/2031	534,147	0.01	USD 1,111,883	Impac CMB Trust Series 2005-6 5.935% 25/10/2035	967,447	0.02
USD 156,000	Hilton Domestic Operating 4.875% 15/1/2030	147,703	0.00	USD 600,993	IndyMac INDX Mortgage Loan Trust 2007-FLX5 5.615% 25/8/2037	521,839	0.01
USD 575,000	Hilton Domestic Operating 5.75% 1/5/2028	575,067	0.01	USD 222,000	Ingevity 3.875% 1/11/2028	197,301	0.00
USD 645,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 6.625% 15/1/2032	645,497	0.01	USD 498,000	Installed Building Products 5.75% 1/2/2028	488,021	0.01
USD 395,000	Howard Hughes 4.125% 1/2/2029	349,234	0.01	USD 424,000	Intel 4.875% 10/2/2028	424,131	0.01
USD 604,000	Howard Hughes 4.375% 1/2/2031	516,212	0.01	USD 415,000	Intel 5% 21/2/2031	412,436	0.01
USD 277,000	Howard Hughes 5.375% 1/8/2028	260,632	0.01	USD 198,000	Intercontinental Exchange 1.85% 15/9/2032	152,906	0.00
USD 780,000	Howard Midstream Energy Partners 8.875% 15/7/2028	823,748	0.02	USD 175,000	Intercontinental Exchange 4.6% 15/3/2033	167,290	0.00
USD 600,000	HPS Corporate Lending Fund 6.75% 30/1/2029	594,607	0.01	USD 321,000	Interpublic of 2.4% 1/3/2031	268,133	0.01
USD 3,344,599	HSI Asset Loan Obligation Trust 2007-WF1 4.211% 25/12/2036	995,349	0.02	USD 1,440,956	Invitation Homes 2018-SFR4 Trust 6.532% 17/1/2038	1,445,962	0.03
USD 8,483,000	HUB International 7.25% 15/6/2030	8,647,859	0.19	USD 562,000	Invitation Homes Operating Partnership 2.7% 15/1/2034	439,109	0.01
USD 9,398,000	HUB International 7.375% 31/1/2032	9,464,425	0.20	USD 27,000	Invitation Homes Operating Partnership 5.5% 15/8/2033	26,699	0.00
USD 329,000	Hughes Satellite Systems 5.25% 1/8/2026	282,442	0.01	USD 200,000	IQVIA 5% 15/5/2027	194,567	0.00
USD 170,000	Humana 5.95% 15/3/2034	176,115	0.00	USD 302,000	IQVIA 6.25% 1/2/2029	310,615	0.01
USD 779,000	Huntington Bancshares 5.709% 2/2/2035	771,049	0.02	USD 277,000	IQVIA 6.5% 15/5/2030	280,789	0.01
USD 130,000	Hyundai Capital America 5.4% 8/1/2031	130,510	0.00	USD 642,000	Iron Mountain 5.625% 15/7/2032	599,682	0.01
USD 355,000	Hyundai Capital America 5.7% 26/6/2030	361,489	0.01	USD 1,740,000	Iron Mountain 7% 15/2/2029	1,768,732	0.04
USD 25,000	Hyundai Capital America 5.8% 26/6/2025	25,105	0.00	USD 688,000	Iron Mountain Information Management Services 5% 15/7/2032	615,835	0.01
USD 584,000	Hyundai Capital America 6.25% 3/11/2025	591,021	0.01	USD 1,447,000	ITT 6.5% 1/8/2029	1,285,650	0.03
USD 231,000	Hyundai Capital America 6.5% 16/1/2029	242,061	0.01	USD 2,000,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.854% 6/9/2038	1,808,978	0.04
USD 833,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	700,424	0.02	USD 1,398,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,256,790	0.03
USD 1,481,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	1,362,787	0.03	USD 898,000	JELD-WEN 4.625% 15/12/2025	875,594	0.02
USD 794,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	773,772	0.02	USD 15,000	Johns Hopkins University 4.705% 1/7/2032	15,076	0.00
USD 824,000	Icahn Enterprises / Icahn Enterprises Finance 9.75% 15/1/2029	861,162	0.02	USD 765,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 6.635% 25/7/2036	652,156	0.01
USD 7,671,000	ILFC E-Capital Trust I 7.186% 21/12/2065	5,957,622	0.13	USD 1,278,865	JPMBB Commercial Mortgage Trust 2014-C22 0.771% 15/9/2047	1,126	0.00
USD 5,107,000	ILFC E-Capital Trust II 7.436% 21/12/2065	4,067,820	0.09	USD 10,120,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	166,162	0.00
USD 1,681,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,668,132	0.04	USD 29,999,000	JPMDB Commercial Mortgage Trust 2017-C5 0.256% 15/3/2050	281,931	0.01
USD 1,915,000	Imola Merger 4.75% 15/5/2029	1,775,645	0.04	USD 506,000	JPMorgan Chase 1.04% 4/2/2027	466,737	0.01
				USD 906,000	JPMorgan Chase 1.47% 22/9/2027	824,439	0.02
				USD 644,000	JPMorgan Chase 2.069% 1/6/2029	568,131	0.01
				USD 787,000	JPMorgan Chase 2.182% 1/6/2028	718,521	0.02

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 495,000	JPMorgan Chase 4.005% 23/4/2029	473,411	0.01	USD 867,000	Lamb Weston 4.125% 31/1/2030	784,872	0.02
USD 2,000,000	JPMorgan Chase 5.299% 24/7/2029	2,009,355	0.04	USD 580,000	Lamb Weston 4.375% 31/1/2032	517,613	0.01
USD 600,000	JPMorgan Chase 5.336% 23/1/2035	598,234	0.01	USD 1,135,000	Lamb Weston 4.875% 15/5/2028	1,098,010	0.02
USD 617,000	JPMorgan Chase 6.087% 23/10/2029	638,992	0.01	USD 835,000	LCM Investments II 4.875% 1/5/2029	751,020	0.02
USD 7,284,000	JPMorgan Chase 6.569% 15/5/2047	6,417,923	0.14	USD 909,000	LCM Investments II 8.25% 1/8/2031	928,300	0.02
USD 897,000	JPMorgan Chase Bank 5.11% 8/12/2026	898,451	0.02	USD 753,000	Legacy LifePoint Health 4.375% 15/2/2027	699,541	0.02
USD 838,000	JPMorgan Chase Financial 0.5% 15/6/2027	974,594	0.02	USD 225,000	Legends Hospitality Co / Legends Hospitality Co-Issuer 5% 1/2/2026	223,872	0.00
USD 3,000,000	Juniper Valley Park CLO 7.168% 20/7/2035	3,018,470	0.07	USD 385,632	Lehman XS Trust Series 2007-20N 7.735% 25/12/2037	366,692	0.01
USD 1,617,000	Kaiser Aluminum 4.5% 1/6/2031*	1,382,815	0.03	USD 2,739,000	Level 3 Financing 3.4% 1/3/2027	2,807,475	0.06
USD 924,000	Kaiser Aluminum 4.625% 1/3/2028	851,811	0.02	USD 273,000	Level 3 Financing 3.625% 15/1/2029	163,800	0.00
USD 257,000	KB Home 7.25% 15/7/2030	265,538	0.01	USD 2,529,000	Level 3 Financing 4.625% 15/9/2027	1,643,850	0.03
USD 292,000	KBR 4.75% 30/9/2028	269,254	0.01	USD 2,148,000	Level 3 Financing 10.5% 15/5/2030	2,220,495	0.05
USD 327,000	Ken Garff Automotive 4.875% 15/9/2028	302,045	0.01	USD 244,000	LGI Homes 8.75% 15/12/2028	254,471	0.01
USD 355,000	KeyCorp 6.401% 6/3/2035	357,164	0.01	EUR 1,962,000	Liberty Mutual 3.625% 23/5/2059	2,122,988	0.05
USD 232,000	Kilroy Realty 3.05% 15/2/2030	194,298	0.00	USD 2,075,000	Liberty Mutual 4.125% 15/12/2051	1,827,012	0.04
USD 300,000	Kilroy Realty 6.25% 15/1/2036	289,412	0.01	USD 456,000	Life Time 8% 15/4/2026*	459,876	0.01
USD 324,000	Kimco Realty 4.6% 1/2/2033	304,156	0.01	USD 591,000	LifePoint Health 9.875% 15/8/2030	613,717	0.01
USD 385,000	Kimco Realty 6.4% 1/3/2034	406,183	0.01	USD 1,202,000	LifePoint Health 11% 15/10/2030	1,272,616	0.03
USD 577,000	Kinder Morgan 4.3% 1/6/2025	568,798	0.01	USD 189,000	Light & Wonder International 7.25% 15/11/2029	193,362	0.00
USD 1,077,000	Kinder Morgan 4.3% 1/3/2028	1,046,943	0.02	USD 600,000	Light & Wonder International 7.5% 1/9/2031	624,301	0.01
USD 501,000	Kinetik 5.875% 15/6/2030	488,150	0.01	USD 980,000	Lindblad Expeditions 6.75% 15/2/2027*	984,872	0.02
USD 255,000	Kinetik 6.625% 15/12/2028	257,479	0.01	USD 790,000	Lindblad Expeditions 9% 15/5/2028	835,861	0.02
USD 1,107,000	KLA 4.1% 15/3/2029	1,077,206	0.02	USD 1,030,000	Lions Gate Capital 5.5% 15/4/2029*	772,811	0.02
USD 1,059,450	Kobe US Midco 2.925% 1/11/2026	906,889	0.02	USD 94,000	Live Nation Entertainment 3.75% 15/1/2028	86,006	0.00
USD 1,232,000	Kodiak Gas Services 7.25% 15/2/2029	1,257,886	0.03	USD 1,807,000	Live Nation Entertainment 4.75% 15/10/2027	1,718,231	0.03
USD 383,000	Kontoor Brands 4.125% 15/11/2029	345,205	0.01	USD 462,291	Long Beach Mortgage Loan Trust 2005-3 5.955% 25/8/2045	445,718	0.01
USD 897,000	Korn Ferry 4.625% 15/12/2027	847,982	0.02	USD 3,717,020	Long Beach Mortgage Loan Trust 2006-4 5.735% 25/5/2036	1,977,432	0.04
USD 304,000	Kraft Heinz Foods 3.875% 15/5/2027	293,920	0.01	USD 3,002,968	Long Beach Mortgage Loan Trust 2006-6 5.735% 25/7/2036	1,163,767	0.03
EUR 528,000	Kronos International 9.5% 15/3/2029*	607,270	0.01	USD 1,593,419	Long Beach Mortgage Loan Trust 2006-7 5.745% 25/8/2036	838,740	0.02
USD 805,000	LABL 5.875% 1/11/2028	722,813	0.02	USD 2,248,074	Long Beach Mortgage Loan Trust 2006-WL3 6.035% 25/1/2036	1,956,737	0.04
USD 985,000	LABL 9.5% 1/11/2028	986,723	0.02				
USD 468,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	431,287	0.01				
USD 205,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	184,038	0.00				
USD 142,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	139,844	0.00				
USD 111,000	Lam Research 4% 15/3/2029	107,371	0.00				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 888,000	Lowe's 3.65% 5/4/2029	838,973	0.02	USD 465,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	441,032	0.01
USD 507,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	441,555	0.01	USD 330,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	302,886	0.01
USD 10,309,074	LSTAR Commercial Mortgage Trust 2017-5 0.826% 10/3/2050	158,810	0.00	USD 425,000	Minerals Technologies 5% 1/7/2028	403,618	0.01
USD 1,301,000	Lumen Technologies 4% 15/2/2027	789,824	0.02	USD 1,827,000	Molina Healthcare 3.875% 15/11/2030	1,601,627	0.03
USD 397,000	Lyft 0.625% 1/3/2029	408,338	0.01	USD 152,000	Molina Healthcare 4.375% 15/6/2028	141,772	0.00
USD 1,105,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	936,082	0.02	USD 431,000	Morgan Stanley 0.79% 30/5/2025	425,141	0.01
USD 1,881,000	Madison IAQ 5.875% 30/6/2029	1,667,328	0.04	USD 657,000	Morgan Stanley 1.593% 4/5/2027	606,038	0.01
USD 125,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	122,765	0.00	USD 205,000	Morgan Stanley 1.928% 28/4/2032	162,771	0.00
USD 646,000	MajorDrive IV 6.375% 1/6/2029	561,862	0.01	USD 37,000	Morgan Stanley 2.188% 28/4/2026	35,647	0.00
USD 94,000	Marathon Oil 4.4% 15/7/2027	91,368	0.00	USD 246,000	Morgan Stanley 2.239% 21/7/2032	198,820	0.00
USD 196,000	Marathon Petroleum 4.7% 1/5/2025	194,338	0.00	USD 452,000	Morgan Stanley 2.475% 21/1/2028	418,732	0.01
USD 183,000	Marsh & McLennan 5.4% 15/9/2033	186,756	0.00	USD 151,000	Morgan Stanley 2.484% 16/9/2036	118,542	0.00
USD 533,779	Mastr Asset Backed Trust 2006-AM2 5.955% 25/6/2036	477,408	0.01	USD 177,000	Morgan Stanley 2.699% 22/1/2031	153,432	0.00
USD 941,000	Matador Resources 6.875% 15/4/2028	958,173	0.02	USD 273,000	Morgan Stanley 3.622% 1/4/2031	248,504	0.01
USD 438,000	Match II 3.625% 1/10/2031	368,844	0.01	USD 1,605,000	Morgan Stanley 3.772% 24/1/2029	1,521,408	0.03
USD 610,000	Match II 4.125% 1/8/2030	536,736	0.01	USD 350,000	Morgan Stanley 4.679% 17/7/2026	346,371	0.01
USD 873,000	Match II 4.625% 1/6/2028	814,949	0.02	USD 854,000	Morgan Stanley 5.164% 20/4/2029	850,238	0.02
USD 280,000	Match II 5.625% 15/2/2029	267,982	0.01	USD 275,000	Morgan Stanley 5.449% 20/7/2029	276,712	0.01
USD 501,000	Mattel 6.2% 1/10/2040	491,213	0.01	USD 605,000	Morgan Stanley 5.466% 18/1/2035	605,284	0.01
USD 7,460,000	Mauser Packaging Solutions 7.875% 15/8/2026	7,553,817	0.16	USD 962,000	Morgan Stanley 6.407% 1/11/2029	1,005,435	0.02
USD 194,000	Mauser Packaging Solutions 9.25% 15/4/2027*	189,038	0.00	USD 12,675,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.305% 15/10/2048	244,302	0.01
USD 286,000	Mavis Tire Express Services Topco 6.5% 15/5/2029	269,075	0.01	USD 7,029,383	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 0.647% 15/12/2049	107,217	0.00
USD 1,930,000	McAfee 7.375% 15/2/2030	1,707,401	0.04	USD 780,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	615,396	0.01
USD 1,219,000	Medline Borrower 3.875% 1/4/2029	1,089,019	0.02	USD 3,400,000	Morgan Stanley Capital I Trust 2016-UBS9 1.594% 15/3/2049	95,080	0.00
USD 4,661,000	Medline Borrower 5.25% 1/10/2029	4,314,492	0.10	USD 800,000	Morgan Stanley Capital I Trust 2018-H3 4.85% 15/7/2051	710,545	0.02
USD 150,000	Mercedes-Benz Finance North America 2.45% 2/3/2031	128,503	0.00	USD 1,175,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	734,871	0.02
USD 275,000	Mercedes-Benz Finance North America 5% 11/1/2034	270,066	0.01	USD 1,700,000	Morgan Stanley Capital I Trust 2018-SUN 8.173% 15/7/2035	1,653,064	0.04
USD 828,000	Merlin Entertainments US 7.375% 15/2/2031	829,728	0.02	USD 64,000	Motorola Solutions 2.75% 24/5/2031	53,601	0.00
USD 315,000	Meta Platforms 4.6% 15/5/2028	313,893	0.01				
USD 209,000	Meta Platforms 4.95% 15/5/2033	209,766	0.00				
USD 3,903,000	MetLife 3.85% 15/9/2025	3,741,875	0.08				
USD 394,000	MGIC Investment 5.25% 15/8/2028	381,912	0.01				
USD 1,796,000	MicroStrategy 6.125% 15/6/2028	1,729,683	0.04				
USD 170,000	Mid-America Apartments 3.6% 1/6/2027	162,623	0.00				
USD 43,000	MidAmerican Energy 5.75% 1/11/2035	44,923	0.00				

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



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 132,000	Motorola Solutions 4.6% 23/5/2029	128,501	0.00	USD 31,000	NextEra Energy Capital 3.55% 1/5/2027	29,528	0.00
USD 216,000	MPLX 1.75% 1/3/2026	201,603	0.01	USD 10,660,000	NextEra Energy Capital 3.8% 15/3/2082	9,499,227	0.20
USD 309,000	MPLX 4% 15/2/2025	304,140	0.01	USD 220,000	NextEra Energy Capital 5.05% 28/2/2033	215,053	0.00
USD 56,000	MPLX 4.95% 1/9/2032	53,850	0.00	USD 452,000	NextEra Energy Capital 5.749% 1/9/2025	454,467	0.01
USD 136,000	MPLX 5% 1/3/2033	130,601	0.00	USD 140,000	NextEra Energy Capital 6.051% 1/3/2025	140,626	0.00
GBP 660,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026	688,525	0.01	USD 184,000	NextEra Energy Operating Partners 3.875% 15/10/2026	172,309	0.00
USD 1,392,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	929,366	0.02	USD 18,000	NextEra Energy Operating Partners 4.25% 15/9/2024	17,460	0.00
USD 1,118,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029*	831,367	0.02	USD 462,000	NextEra Energy Operating Partners 7.25% 15/1/2029	469,342	0.01
USD 196,000	Mueller Water Products 4% 15/6/2029	177,211	0.00	USD 561,000	NextEra Energy Partners 0% 15/11/2025	498,509	0.01
USD 100,000	Murphy Oil 5.875% 1/12/2042	88,419	0.00	USD 561,000	NextEra Energy Partners 2.5% 15/6/2026	508,546	0.01
USD 695,000	Murphy Oil USA 4.75% 15/9/2029	648,781	0.01	USD 1,683,000	NFP 4.875% 15/8/2028	1,676,671	0.04
USD 48,000	Nabors Industries 7.375% 15/5/2027	47,686	0.00	USD 2,208,000	NFP 6.875% 15/8/2028	2,247,589	0.05
USD 540,000	Nabors Industries 9.125% 31/1/2030	554,035	0.01	USD 1,226,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	1,238,945	0.03
USD 72,000	Nasdaq 5.55% 15/2/2034	72,805	0.00	USD 2,504,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	2,541,973	0.06
USD 3,231,000	Nationstar Mortgage 5% 1/2/2026	3,140,718	0.07	USD 131,000	NiSource 5.25% 30/3/2028	131,826	0.00
USD 579,000	Nationstar Mortgage 5.125% 15/12/2030	517,676	0.01	USD 253,000	NiSource 5.4% 30/6/2033	253,455	0.01
USD 444,000	Nationstar Mortgage 5.75% 15/11/2031	407,427	0.01	USD 149,000	Nissan Motor Acceptance 7.05% 15/9/2028	155,324	0.00
USD 602,000	Nationstar Mortgage 6% 15/1/2027	592,016	0.01	USD 400,000	NMG / Neiman Marcus 7.125% 1/4/2026	392,528	0.01
USD 1,896,000	Nationstar Mortgage 7.125% 1/2/2032	1,871,254	0.04	USD 963,000	Noble Finance II 8% 15/4/2030	989,453	0.02
USD 8,875,000	Natixis Commercial Mortgage Trust 2017-75B 0.033% 10/4/2037	15,364	0.00	USD 192,000	Norfolk Southern 2.3% 15/5/2031	160,663	0.00
USD 13,537,000	Natixis Commercial Mortgage Trust 2017-75B 0.2% 10/4/2037	89,668	0.00	USD 880,000	Norfolk Southern 3.15% 1/6/2027	833,150	0.02
USD 803,000	Navient 5.5% 15/3/2029	727,216	0.02	USD 17,000	Norfolk Southern 3.8% 1/8/2028	16,293	0.00
USD 534,000	Navient 9.375% 25/7/2030	559,738	0.01	USD 382,000	Northern Oil & Gas 3.625% 15/4/2029	435,983	0.01
USD 708,000	NCR Atleos 9.5% 1/4/2029	749,386	0.02	USD 2,336,000	Northern Oil & Gas 8.125% 1/3/2028	2,361,879	0.05
USD 851,000	Neogen Food Safety 8.625% 20/7/2030	903,154	0.02	USD 995,000	Northern Oil & Gas 8.75% 15/6/2031	1,038,863	0.02
USD 1,387,000	Neptune Bidco US 9.29% 15/4/2029	1,303,169	0.03	USD 19,000	Northern States Power 2.25% 1/4/2031	15,962	0.00
USD 634,000	NESCO II 5.5% 15/4/2029	590,197	0.01	USD 336,000	Northern Trust 6.125% 2/11/2032	354,327	0.01
USD 285,000	Netflix 5.875% 15/11/2028	295,540	0.01	USD 415,000	Northwest Florida Timber Finance 4.75% 4/3/2029	386,682	0.01
USD 430,000	New Enterprise Stone & Lime 5.25% 15/7/2028	409,968	0.01	USD 14,000	Northwest Pipeline 4% 1/4/2027	13,603	0.00
USD 353,000	New Enterprise Stone & Lime 9.75% 15/7/2028	356,926	0.01	USD 1,248,000	Novelis 3.25% 15/11/2026	1,159,342	0.03
USD 1,564,000	New Fortress Energy 6.75% 15/9/2025	1,539,199	0.03	USD 2,283,000	Novelis 3.875% 15/8/2031	1,928,375	0.04
USD 340,000	Newfold Digital 11.75% 15/10/2028	369,585	0.01	USD 1,861,000	Novelis 4.75% 30/1/2030	1,700,038	0.04
USD 26,000	Newmont 2.25% 1/10/2030	21,823	0.00	USD 313,000	NRG Energy 2.45% 2/12/2027	279,719	0.01
USD 120,000	Newmont 2.8% 1/10/2029	106,832	0.00	USD 650,000	NRG Energy 7% 15/3/2033	680,718	0.02
USD 223,000	Nexstar Media 5.625% 15/7/2027*	211,854	0.00				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 159,000	NVIDIA 1.55% 15/6/2028	140,992	0.00	USD 400,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	343,786	0.01
USD 85,000	NVIDIA 2% 15/6/2031	71,131	0.00	USD 433,000	OT Merger 7.875% 15/10/2029	267,846	0.01
USD 475,000	Oaktree Strategic Credit Fund 8.4% 14/11/2028	500,582	0.01	USD 105,000	Otis Worldwide 2.293% 5/4/2027	97,160	0.00
USD 290,477	Oakwood Mortgage Investors 5.9% 15/9/2022***	129,352	0.00	USD 78,000	Otis Worldwide 2.565% 15/2/2030	68,125	0.00
USD 455,842	Oakwood Mortgage Investors 7.415% 15/1/2029	439,803	0.01	USD 1,185,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,056,106	0.02
USD 266,000	Occidental Petroleum 7.5% 1/5/2031	293,896	0.01	USD 266,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	235,078	0.00
USD 15,000	Occidental Petroleum 7.875% 15/9/2031	16,886	0.00	USD 1,473,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,411,541	0.03
USD 200,000	Oceaneering International 6% 1/2/2028	194,417	0.00	USD 723,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	751,144	0.02
USD 1,000,000	OHA Credit Partners XII 7.477% 23/7/2030	999,029	0.02	USD 296,000	Ovintiv 5.375% 1/1/2026	294,733	0.01
USD 137,000	Ohio Power 1.625% 15/1/2031	109,602	0.00	USD 869,000	Ovintiv 5.65% 15/5/2028	877,940	0.02
USD 199,000	Ohio Power 2.6% 1/4/2030	172,637	0.00	USD 417,000	Owens-Brockway Glass Container 7.25% 15/5/2031	421,440	0.01
USD 82,000	Ohio Power 5% 1/6/2033	80,628	0.00	USD 1,249,000	Pacific Gas and Electric 4.55% 1/7/2030	1,175,037	0.03
USD 13,000	Ohio Power 5.85% 1/10/2035	13,218	0.00	USD 441,000	Pacific Gas and Electric 6.1% 15/1/2029	452,225	0.01
USD 2,761,000	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	1,803,077	0.04	USD 402,000	Pacific Gas and Electric 6.95% 15/3/2034	435,731	0.01
EUR 171,000	Olympus Water US 5.375% 1/10/2029	164,332	0.00	USD 56,000	PacifiCorp 2.7% 15/9/2030	48,160	0.00
EUR 822,000	Olympus Water US 9.625% 15/11/2028	960,917	0.02	USD 239,000	Paramount Global 4.2% 19/5/2032	192,735	0.00
USD 2,251,000	Olympus Water US 9.75% 15/11/2028	2,392,108	0.05	USD 2,144,000	Paramount Global 6.375% 30/3/2062	1,863,265	0.04
USD 832,000	Oncor Electric Delivery 3.7% 15/11/2028	789,625	0.02	USD 742,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	681,664	0.02
USD 11,000	Oncor Electric Delivery 5.75% 15/3/2029	11,398	0.00	USD 300,000	Patterson-UTI Energy 7.15% 1/10/2033	318,200	0.01
USD 13,000	ONE Gas 2% 15/5/2030	10,854	0.00	USD 535,000	PBF / PBF Finance 7.875% 15/9/2030	547,891	0.01
USD 19,000	ONE Gas 4.25% 1/9/2032	18,006	0.00	USD 176,000	PECO Energy 4.9% 15/6/2033	174,845	0.00
USD 547,000	OneMain Finance 3.5% 15/1/2027	503,436	0.01	USD 774,000	PennyMac Financial Services 7.875% 15/12/2029	793,860	0.02
USD 72,000	OneMain Finance 4% 15/9/2030	60,688	0.00	USD 1,231,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	1,144,702	0.02
USD 258,000	OneMain Finance 5.375% 15/11/2029	239,773	0.01	USD 145,000	Penske Truck Leasing / PTL Finance 4.45% 29/1/2026	141,546	0.00
USD 770,000	OneMain Finance 6.625% 15/1/2028	765,580	0.02	USD 45,000	Penske Truck Leasing / PTL Finance 5.55% 1/5/2028	45,320	0.00
USD 1,114,000	OneMain Finance 7.875% 15/3/2030	1,133,118	0.02	USD 190,000	Penske Truck Leasing / PTL Finance 5.875% 15/11/2027	193,114	0.00
USD 808,000	OneMain Finance 9% 15/1/2029	850,976	0.02	USD 1,015,000	Performance Food 4.25% 1/8/2029	923,904	0.02
USD 184,000	ONEOK 6.05% 1/9/2033	190,093	0.00	USD 1,581,000	Permian Resources Operating 5.875% 1/7/2029	1,545,359	0.03
USD 1,742,000	Option Care Health 4.375% 31/10/2029	1,577,357	0.03	USD 934,000	Permian Resources Operating 7% 15/1/2032	960,142	0.02
USD 11,000	Oracle 2.875% 25/3/2031	9,506	0.00				
USD 421,000	Oracle 3.9% 15/5/2035	363,018	0.01				
USD 1,571,000	Oracle 6.15% 9/11/2029	1,648,050	0.04				
EUR 399,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	402,216	0.01				
USD 1,389,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,273,437	0.03				

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



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 185,000	Permian Resources Operating 8% 15/4/2027	191,104	0.00	USD 400,000	Raising Cane's Restaurants 9.375% 1/5/2029	426,195	0.01
USD 916,000	Permian Resources Operating 9.875% 15/7/2031	1,017,635	0.02	USD 561,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	538,680	0.01
USD 2,209,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,186,004	0.05	USD 4,827,235	Ready Capital Mortgage Financing 2022-FL10 7.873% 25/10/2039	4,862,022	0.10
USD 1,036,000	PG&E 4.25% 1/12/2027	1,040,008	0.02	USD 148,000	Realty Income 2.2% 15/6/2028	131,395	0.00
USD 643,000	Philip Morris International 5.5% 7/9/2030	651,089	0.01	USD 254,000	Realty Income 3.25% 15/1/2031	225,517	0.01
USD 247,000	Pike 8.625% 31/1/2031	261,146	0.01	USD 940,000	Realty Income 4.7% 15/12/2028	924,142	0.02
USD 120,000	Pioneer Natural Resources 1.125% 15/1/2026	111,460	0.00	USD 89,000	Realty Income 4.85% 15/3/2030	87,415	0.00
USD 441,000	Pioneer Natural Resources 1.9% 15/8/2030	367,923	0.01	USD 422,000	Realty Income 5.125% 15/2/2034	410,230	0.01
USD 171,000	Pioneer Natural Resources 5.1% 29/3/2026	170,888	0.00	USD 18,000	Realty Income 5.625% 13/10/2032	18,255	0.00
USD 224,000	Playtika 4.25% 15/3/2029	189,245	0.00	USD 400,000	Regency Centers 2.95% 15/9/2029	354,481	0.01
USD 4,634,000	PNC Financial Services 3.4% 15/9/2026	3,931,027	0.08	USD 564,000	Regency Centers 3.7% 15/6/2030	514,750	0.01
USD 430,000	PNC Financial Services 5.676% 22/1/2035	431,628	0.01	USD 335,000	Regency Centers 5.25% 15/1/2034	328,601	0.01
USD 731,000	PNC Financial Services 6.875% 20/10/2034	795,354	0.02	USD 255,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	254,810	0.01
USD 261,000	Post 4.5% 15/9/2031	232,634	0.01	USD 711,619	Renaissance Home Equity Loan Trust 2005-1 6.095% 25/5/2035	614,565	0.01
USD 74,000	Post 4.625% 15/4/2030	67,422	0.00	USD 979,116	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	965,133	0.02
USD 114,000	Post 5.5% 15/12/2029	108,987	0.00	USD 479,000	Republic Services 2.3% 1/3/2030	412,149	0.01
USD 246,000	Post 5.625% 15/1/2028	241,607	0.01	USD 238,000	Resideo Funding 4% 1/9/2029	209,093	0.00
USD 684,000	Post 6.25% 15/2/2032	688,470	0.01	USD 13,000	Reynolds American 5.7% 15/8/2035	12,479	0.00
USD 474,000	Prairie Acquiror 9% 1/8/2029	477,526	0.01	USD 877,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	813,597	0.02
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	281,564	0.01	USD 838,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	860,134	0.02
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	277,805	0.01	USD 245,000	Ritchie Bros 6.75% 15/3/2028	250,158	0.01
USD 154,000	Presidio 4.875% 1/2/2027	148,129	0.00	USD 414,000	RLJ Lodging Trust 3.75% 1/7/2026	389,501	0.01
USD 139,000	Prime Healthcare Services 7.25% 1/11/2025	138,741	0.00	USD 1,512,000	Rockcliff Energy II 5.5% 15/10/2029	1,391,317	0.03
USD 2,439,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,416,446	0.05	USD 3,372,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,106,034	0.07
USD 12,500,000	Progress Residential 2020-SFR1 Trust 3.431% 17/4/2037	11,983,989	0.26	USD 205,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	175,693	0.00
USD 5,500,000	Progress Residential 2020-SFR1 Trust 4.028% 17/4/2037	5,261,358	0.11	USD 121,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	100,556	0.00
USD 195,000	Prologis 2.25% 15/4/2030	167,540	0.00	USD 202,000	Rockies Express Pipeline 4.95% 15/7/2029	188,948	0.00
USD 153,000	Prologis 2.25% 15/1/2032	125,635	0.00	USD 245,000	Roper Technologies 3.8% 15/12/2026	237,246	0.01
USD 33,000	Prologis 5.125% 15/1/2034	32,801	0.00	USD 380,000	Roper Technologies 4.2% 15/9/2028	367,824	0.01
USD 175,000	Public Service Electric and Gas 4.65% 15/3/2033	169,650	0.00	USD 319,000	RXO 7.5% 15/11/2027	329,702	0.01
USD 333,000	Public Service Electric and Gas 4.9% 15/12/2032	329,790	0.01				
USD 279,000	QUALCOMM 3.25% 20/5/2027	266,304	0.01				
USD 1,446,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,130,754	0.02				
USD 1,171,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	545,832	0.01				

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 527,000	Ryan Specialty 4.375% 1/2/2030	488,851	0.01	USD 15,000	Sherwin-Williams 3.95% 15/1/2026	14,685	0.00
USD 217,000	Ryder System 6.6% 1/12/2033	232,730	0.01	USD 481,000	Shift4 Payments 0% 15/12/2025	600,542	0.01
USD 242,000	S&P Global 5.25% 15/9/2033	245,142	0.01	USD 1,277,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,225,046	0.03
USD 219,000	Sabine Pass Liquefaction 4.5% 15/5/2030	210,010	0.01	USD 709,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	621,178	0.01
USD 248,000	Sabine Pass Liquefaction 5.625% 1/3/2025	247,863	0.01	USD 146,000	Simon Property 3.3% 15/1/2026	141,011	0.00
USD 446,000	Sabine Pass Liquefaction 5.875% 30/6/2026	450,176	0.01	USD 245,000	Simon Property 5.5% 8/3/2033	247,384	0.01
USD 1,292,000	Sabre GLBL 8.625% 1/6/2027	1,143,426	0.02	USD 1,485,000	Sirius XM Radio 3.125% 1/9/2026	1,386,203	0.03
USD 70,000	Sabre GLBL 11.25% 15/12/2027	65,931	0.00	USD 276,000	Sirius XM Radio 4% 15/7/2028	248,843	0.01
USD 972,000	San Diego Gas & Electric 4.95% 15/8/2028	972,081	0.02	USD 1,649,000	Sirius XM Radio 5% 1/8/2027*	1,573,591	0.04
USD 325,000	Santander USA 6.174% 9/1/2030	324,306	0.01	USD 1,105,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028	1,134,211	0.03
USD 1,105,000	Santander USA 6.499% 9/3/2029*	1,125,263	0.02	USD 2,201,000	Six Flags Entertainment 7.25% 15/5/2031	2,214,699	0.05
USD 1,357,000	Sasol Financing USA 8.75% 3/5/2029*	1,361,716	0.03	USD 190,000	SM Energy 6.5% 15/7/2028	190,684	0.00
USD 1,090,000	SBA Communications 3.125% 1/2/2029	965,431	0.02	USD 89,000	SM Energy 6.625% 15/1/2027	88,529	0.00
USD 200,000	Science Applications International 4.875% 1/4/2028	189,049	0.00	USD 132,000	SM Energy 6.75% 15/9/2026	131,334	0.00
USD 345,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	322,799	0.01	USD 1,967,000	Smyrna Ready Mix Concrete 6% 1/11/2028	1,910,722	0.04
EUR 154,000	SCIL IV / SCIL USA 8.272% 1/11/2026	167,936	0.00	USD 1,535,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	1,627,088	0.03
EUR 429,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	507,342	0.01	USD 565,000	Solventum 5.4% 1/3/2029	564,646	0.01
USD 393,000	Scotts Miracle-Gro 4% 1/4/2031	330,129	0.01	USD 425,000	Solventum 5.45% 25/2/2027	426,354	0.01
USD 90,000	Scotts Miracle-Gro 4.375% 1/2/2032	75,348	0.00	USD 433,000	Solventum 5.6% 23/3/2034	431,790	0.01
USD 92,000	Scotts Miracle-Gro 4.5% 15/10/2029	81,871	0.00	USD 1,995,000	Sotheby's 7.375% 15/10/2027*	1,920,857	0.04
USD 172,000	Sealed Air 5% 15/4/2029	162,866	0.00	USD 1,755,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,542,715	0.03
USD 646,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	644,667	0.01	USD 471,000	Southern 5.2% 15/6/2033	464,956	0.01
USD 17,000	Sempra 3.25% 15/6/2027	16,009	0.00	USD 187,000	Southern California Edison 1.2% 1/2/2026	173,599	0.00
USD 431,000	Sempra 3.7% 1/4/2029	402,224	0.01	USD 593,000	Southern California Edison 2.5% 1/6/2031	498,796	0.01
USD 640,000	Sempra 5.4% 1/8/2026	642,561	0.01	USD 35,000	Southern California Edison 4.7% 1/6/2027	34,651	0.00
USD 55,000	Sensata Technologies 3.75% 15/2/2031	47,191	0.00	USD 32,000	Southern California Edison 5.2% 1/6/2034	31,404	0.00
USD 1,393,000	Sensata Technologies 4.375% 15/2/2030	1,269,580	0.03	USD 512,000	Southern California Edison 6% 15/1/2034	535,673	0.01
USD 2,075,000	Service International 4% 15/5/2031	1,817,991	0.04	USD 185,000	Southern California Gas 2.95% 15/4/2027	174,071	0.00
USD 200,000	Service International 5.125% 1/6/2029	193,000	0.00	USD 534,000	Southwestern Energy 5.375% 1/2/2029	517,248	0.01
USD 489,000	Service Properties Trust 7.5% 15/9/2025	494,937	0.01	USD 320,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	314,009	0.01
USD 2,757,000	Service Properties Trust 8.625% 15/11/2031	2,918,392	0.06	USD 62,000	Spectra Energy Partners 3.5% 15/3/2025	60,768	0.00
USD 43,000	Sherwin-Williams 2.3% 15/5/2030	36,549	0.00	USD 284,000	Spectrum Brands 3.875% 15/3/2031*	271,975	0.01
USD 193,000	Sherwin-Williams 3.45% 1/6/2027	184,024	0.00	USD 367,000	Spectrum Brands 5% 1/10/2029	356,790	0.01
				USD 385,000	Spectrum Brands 5.5% 15/7/2030	377,103	0.01

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

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,758,000	Spirit AeroSystems 9.375% 30/11/2029	1,901,146	0.04	USD 43,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	41,440	0.00
USD 957,000	Spirit AeroSystems 9.75% 15/11/2030	1,026,388	0.02	USD 1,288,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	1,336,925	0.03
USD 1,023,000	Sprint Capital 6.875% 15/11/2028	1,089,731	0.02	USD 151,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	149,579	0.00
USD 1,730,000	SRS Distribution 4.625% 1/7/2028	1,602,808	0.03	USD 559,000	Sunoco / Sunoco Finance 7% 15/9/2028	572,419	0.01
USD 1,506,000	SRS Distribution 6% 1/12/2029	1,402,688	0.03	USD 922,000	Surgery Center 6.75% 1/7/2025*	922,798	0.02
USD 1,505,000	SRS Distribution 6.125% 1/7/2029	1,408,469	0.03	USD 1,366,000	Surgery Center 10% 15/4/2027	1,387,071	0.03
USD 2,618,000	SS&C Technologies 5.5% 30/9/2027	2,550,334	0.05	USD 127,000	Sutter Health 2.294% 15/8/2030	108,262	0.00
USD 341,000	Stagwell Global 5.625% 15/8/2029	301,922	0.01	USD 59,000	Sutter Health 3.695% 15/8/2028	56,393	0.00
EUR 329,000	Standard Industries 2.25% 21/11/2026	334,873	0.01	USD 73,000	Sutter Health 5.164% 15/8/2033	73,571	0.00
USD 781,000	Standard Industries 3.375% 15/1/2031	648,718	0.01	USD 475,000	SWF Escrow Issuer 6.5% 1/10/2029	334,721	0.01
USD 955,000	Standard Industries 4.375% 15/7/2030	852,321	0.02	USD 1,078,000	Synaptics 4% 15/6/2029*	951,351	0.02
USD 254,000	Standard Industries 4.75% 15/1/2028	240,591	0.01	USD 431,000	Talen Energy Supply 8.625% 1/6/2030	455,120	0.01
USD 473,000	Standard Industries 5% 15/2/2027	455,828	0.01	USD 213,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	202,064	0.00
USD 2,347,000	Star Parent 9% 1/10/2030	2,475,468	0.05	USD 174,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	171,098	0.00
USD 154,000	Starwood Property Trust 4.375% 15/1/2027	144,317	0.00	USD 45,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	41,887	0.00
USD 81,000	State Street 2.623% 7/2/2033	67,453	0.00	USD 197,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	181,230	0.00
USD 35,000	State Street 5.684% 21/11/2029	35,786	0.00	USD 1,311,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	1,307,150	0.03
USD 14,447,000	State Street 6.646% 15/6/2047	12,196,849	0.26	USD 511,000	Talos Production 9% 1/2/2029	521,978	0.01
USD 1,413,000	Station Casinos 4.5% 15/2/2028	1,315,462	0.03	USD 427,000	Talos Production 9.375% 1/2/2031	441,085	0.01
USD 940,000	Station Casinos 4.625% 1/12/2031	835,082	0.02	USD 17,000	Tampa Electric 2.4% 15/3/2031	14,142	0.00
USD 332,000	Steel Dynamics 1.65% 15/10/2027	294,792	0.01	USD 203,000	Targa Resources 6.5% 30/3/2034	215,627	0.01
USD 73,000	Steel Dynamics 3.25% 15/1/2031	64,804	0.00	USD 116,000	Taylor Morrison Communities 5.125% 1/8/2030	109,829	0.00
USD 301,000	STL 8.75% 15/2/2029	308,241	0.01	USD 671,000	Tempur Sealy International 3.875% 15/10/2031	558,328	0.01
USD 262,980	Structured Asset Mortgage Investments II Trust 2006-AR2 5.895% 25/2/2036	220,765	0.01	USD 94,000	Tempur Sealy International 4% 15/4/2029	83,799	0.00
USD 592,592	Structured Asset Mortgage Investments II Trust 2006-AR4 5.815% 25/6/2036	494,576	0.01	USD 146,000	Tenet Healthcare 4.625% 15/6/2028	138,680	0.00
USD 1,606,840	Structured Asset Mortgage Investments II Trust 2006-AR6 5.815% 25/7/2046	1,110,711	0.02	USD 1,358,000	Tenet Healthcare 6.125% 1/10/2028	1,338,160	0.03
USD 906,398	Structured Asset Mortgage Investments II Trust 2007-AR4 5.795% 25/9/2047	804,202	0.02	USD 290,000	Tenet Healthcare 6.125% 15/6/2030	287,339	0.01
USD 426,290	Structured Asset Mortgage Loan Trust 2007-MLN1 5.665% 25/1/2037	250,378	0.01	USD 3,259,000	Tenet Healthcare 6.75% 15/5/2031	3,283,443	0.07
USD 331,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	296,144	0.01	USD 532,000	Tenneco 8% 17/11/2028	483,101	0.01
				USD 1,390,000	Terex 5% 15/5/2029	1,297,977	0.03

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# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 122,000	Thermo Fisher Scientific 2% 15/10/2031	99,870	0.00	USD 164,000	UnitedHealth 4% 15/5/2029	157,956	0.00
USD 185,000	Thermo Fisher Scientific 4.95% 21/11/2032	184,552	0.00	USD 281,000	UnitedHealth 4.625% 15/7/2035	271,881	0.01
USD 160,000	Titan International 7% 30/4/2028	159,287	0.00	USD 139,000	UnitedHealth 5.8% 15/3/2036	147,621	0.00
USD 3,716,000	TK Elevator US Newco 5.25% 15/7/2027	3,573,145	0.08	USD 3,615,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	3,754,178	0.08
USD 801,000	T-Mobile USA 2.25% 15/2/2026	754,494	0.02	USD 700,000	Univision Communications 7.375% 30/6/2030*	676,538	0.01
USD 366,000	T-Mobile USA 2.25% 15/11/2031	297,541	0.01	USD 2,198,000	Univision Communications 8% 15/8/2028	2,198,591	0.05
USD 47,000	T-Mobile USA 2.4% 15/3/2029	41,445	0.00	USD 5,849,000	US Bancorp 3.7% 15/1/2027	4,966,954	0.11
USD 127,000	T-Mobile USA 2.55% 15/2/2031	107,398	0.00	USD 543,000	US Bancorp 4.548% 22/7/2028	530,882	0.01
USD 399,000	T-Mobile USA 2.625% 15/2/2029	355,505	0.01	USD 455,000	US Bancorp 5.678% 23/1/2035	454,761	0.01
USD 38,000	T-Mobile USA 3.875% 15/4/2030	35,325	0.00	USD 838,000	US Bancorp 5.836% 12/6/2034	846,833	0.02
USD 1,259,000	T-Mobile USA 4.8% 15/7/2028	1,243,795	0.03	USD 664,000	US Foods 4.625% 1/6/2030	609,072	0.01
USD 608,000	Toyota Motor Credit 5% 14/8/2026	608,551	0.01	USD 622,000	US Foods 4.75% 15/2/2029	583,338	0.01
USD 352,000	Toyota Motor Credit 5.25% 11/9/2028	357,594	0.01	USD 681,000	US Foods 7.25% 15/1/2032	703,686	0.02
USD 140,000	Tri Pointe Homes 5.7% 15/6/2028	138,174	0.00	USD 1,515,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,511,863	0.03
USD 340,000	Trident TPI 12.75% 31/12/2028	363,308	0.01	USD 1,059,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,053,452	0.02
USD 2,439,000	Triumph 9% 15/3/2028	2,552,609	0.05	USD 1,288,000	USI 7.5% 15/1/2032	1,283,102	0.03
USD 23,000	Truist Financial 1.125% 3/8/2027	20,044	0.00	USD 64,000	Ventas Realty 3% 15/1/2030	55,960	0.00
USD 280,000	Truist Financial 1.887% 7/6/2029	241,208	0.01	USD 1,557,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	1,392,678	0.03
USD 1,035,000	Truist Financial 5.711% 24/1/2035	1,027,025	0.02	USD 383,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	321,480	0.01
USD 1,438,000	Truist Financial 7.161% 30/10/2029	1,527,264	0.03	USD 1,116,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	980,665	0.02
USD 579,000	TTMT Escrow Issuer 8.625% 30/9/2027	595,704	0.01	USD 2,159,000	Venture Global LNG 8.125% 1/6/2028	2,194,567	0.05
USD 522,000	Twilio 3.625% 15/3/2029	464,607	0.01	USD 3,841,000	Venture Global LNG 8.375% 1/6/2031	3,886,266	0.08
USD 2,142,000	Twilio 3.875% 15/3/2031	1,865,425	0.04	USD 5,537,000	Venture Global LNG 9.5% 1/2/2029	5,906,611	0.13
USD 393,000	Uber Technologies 0% 15/12/2025	447,449	0.01	USD 3,201,000	Venture Global LNG 9.875% 1/2/2032	3,373,838	0.07
USD 1,255,000	Uber Technologies 0.875% 1/12/2028	1,569,934	0.03	USD 1,225,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,122,464	0.02
USD 2,574,000	Uber Technologies 4.5% 15/8/2029	2,405,739	0.05	USD 701,000	Verizon Communications 2.1% 22/3/2028	625,433	0.01
USD 132,000	UDR 1.9% 15/3/2033	98,769	0.00	USD 5,652,000	Verscend Escrow 9.75% 15/8/2026	5,666,187	0.12
EUR 530,000	UGI International 2.5% 1/12/2029*	512,255	0.01	USD 1,953,000	Vertiv 4.125% 15/11/2028	1,799,914	0.04
USD 7,308,000	UKG 6.875% 1/2/2031	7,386,305	0.16	USD 1,479,000	Viasat 5.625% 15/9/2025*	1,432,021	0.03
USD 118,000	Union Pacific 2.891% 6/4/2036	95,443	0.00	USD 1,243,000	Viasat 5.625% 15/4/2027	1,169,531	0.03
USD 1,482,000	United Airlines 4.625% 15/4/2029	1,365,434	0.03	USD 147,000	Viasat 7.5% 30/5/2031	103,422	0.00
USD 264,000	United Natural Foods 6.75% 15/10/2028	220,217	0.00	USD 741,000	Viavi Solutions 3.75% 1/10/2029	638,030	0.01
USD 2,813,000	United Rentals North America 6% 15/12/2029	2,819,473	0.06	USD 617,000	VICI Properties 5.125% 15/5/2032	580,687	0.01
USD 910,000	United States Treasury Bill 0% 9/5/2024	900,845	0.02	USD 473,000	VICI Properties 5.625% 15/5/2052	425,932	0.01
USD 144,000	UnitedHealth 2.3% 15/5/2031	121,222	0.00	USD 703,000	VICI Properties / VICI Note 4.125% 15/8/2030	628,790	0.01
				USD 391,000	VICI Properties / VICI Note 4.625% 1/12/2029	363,463	0.01

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# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 270,000	Viper Energy 7.375% 1/11/2031	278,258	0.01	USD 353,000	Waste Management 2% 1/6/2029	306,069	0.01
USD 115,000	Virginia Electric and Power 2.3% 15/11/2031	95,010	0.00	USD 3,255,000	Waste Pro USA 5.5% 15/2/2026	3,191,461	0.07
USD 221,000	Virginia Electric and Power 3.75% 15/5/2027	212,720	0.00	USD 255,000	WEC Energy 5.6% 12/9/2026	257,647	0.01
USD 822,000	Vistra Operations 3.55% 15/7/2024	814,678	0.02	USD 184,000	Wells Fargo 3.584% 22/5/2028	174,548	0.00
USD 1,260,000	Vistra Operations 5.125% 13/5/2025	1,250,739	0.03	USD 685,000	Wells Fargo 3.908% 25/4/2026	672,176	0.01
USD 660,000	Vistra Operations 6.95% 15/10/2033	687,676	0.02	USD 1,046,000	Wells Fargo 5.499% 23/1/2035	1,040,229	0.02
USD 914,000	Vistra Operations 7.75% 15/10/2031	946,475	0.02	USD 1,105,000	Wells Fargo 5.574% 25/7/2029	1,113,381	0.02
USD 915,000	Vital Energy 9.75% 15/10/2030	980,177	0.02	USD 1,221,000	Wells Fargo 6.491% 23/10/2034	1,301,307	0.03
USD 768,000	Vital Energy 10.125% 15/1/2028	804,209	0.02	USD 400,000	Wells Fargo Commercial Mortgage Trust 2015-NXS3 4.496% 15/9/2057	386,006	0.01
USD 141,000	VMware 2.2% 15/8/2031	114,004	0.00	USD 2,946,000	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.245% 15/8/2049	73,678	0.00
USD 2,467,000	VMware 4.5% 15/5/2025	2,441,637	0.05	USD 701,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.466% 15/12/2049	641,607	0.01
USD 432,000	VMware 4.65% 15/5/2027	422,967	0.01	USD 4,589,997	Wells Fargo Commercial Mortgage Trust 2016-LC25 0.82% 15/12/2059	83,221	0.00
USD 590,000	Volkswagen of America Finance 1.25% 24/11/2025	549,596	0.01	USD 2,080,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 4.333% 15/12/2059	1,870,549	0.04
USD 801,000	Wabash National 4.5% 15/10/2028	733,580	0.02	USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.944% 15/1/2059	668,978	0.01
USD 85,000	Walgreens Boots Alliance 3.2% 15/4/2030	73,632	0.00	USD 355,000	Welltower 2.75% 15/1/2032	295,975	0.01
USD 406,000	Walgreens Boots Alliance 4.1% 15/4/2050*	297,052	0.01	USD 225,000	Welltower 3.85% 15/6/2032	202,308	0.00
USD 272,000	Walgreens Boots Alliance 4.8% 18/11/2044	227,850	0.00	USD 100,000	Welltower 4% 1/6/2025	98,232	0.00
USD 1,097,330	WaMu Mortgage Pass-Through Certificates Series 2007-OA3 Trust 5.841% 25/4/2047	931,923	0.02	USD 26,000	Welltower 4.125% 15/3/2029	24,762	0.00
USD 901,813	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.831% 25/6/2047	717,894	0.02	USD 552,000	WESCO Distribution 6.375% 15/3/2029	552,520	0.01
USD 1,694,000	Wand NewCo 3 7.625% 30/1/2032	1,737,525	0.04	USD 554,000	WESCO Distribution 6.625% 15/3/2032	555,309	0.01
USD 1,203,261	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR5 Trust 6.061% 25/6/2046	839,624	0.02	USD 1,247,000	WESCO Distribution 7.25% 15/6/2028	1,273,687	0.03
USD 2,163,545	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.931% 25/10/2046	1,694,457	0.04	USD 224,000	Western Midstream Operating 5.25% 1/2/2050	198,012	0.01
USD 848,952	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 5.801% 25/12/2046	643,563	0.01	USD 198,000	Western Midstream Operating 6.35% 15/1/2029	204,396	0.01
USD 634,090	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 5.781% 25/4/2047	483,831	0.01	USD 4,510,000	White Cap Buyer 6.875% 15/10/2028	4,398,717	0.09
USD 1,473,381	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA5 Trust 5.921% 25/5/2047	1,249,005	0.03	USD 1,074,000	White Cap Parent 8.25% 15/3/2026	1,072,257	0.02
USD 3,068,761	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.054% 25/10/2036	2,278,918	0.05	USD 43,000	William Carter 5.625% 15/3/2027	42,392	0.00
				USD 311,000	Williams 4% 15/9/2025	305,173	0.01
				USD 826,000	Williams 5.3% 15/8/2028	832,745	0.02
				USD 180,000	Williams 5.4% 2/3/2026	180,521	0.00
				USD 915,000	Williams Scotsman 7.375% 1/10/2031	949,076	0.02
				USD 260,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	242,678	0.01
				USD 608,000	WR Grace 4.875% 15/6/2027	578,197	0.01
				USD 3,678,000	WR Grace 5.625% 15/8/2029	3,225,361	0.07
				USD 618,000	WR Grace 7.375% 1/3/2031	623,921	0.01

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,121	Royal Bank of Canada (Fund receives 13.58% Fixed; and receives/pays return on Domino's Pizza) (10/4/2024)	1,852,715	0.04	USD 51,512	Royal Bank of Canada (Fund receives 17.96% Fixed; and receives/pays return on First Horizon) (11/3/2024)	732,951	0.02
USD 21,532	Royal Bank of Canada (Fund receives 13.87% Fixed; and receives/pays return on Johnson Controls International) (21/3/2024)	1,236,521	0.03	USD 54,328	Royal Bank of Canada (Fund receives 18.66% Fixed; and receives/pays return on DXC Technology) (27/3/2024)	1,181,575	0.03
USD 69,712	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Wells Fargo) (12/3/2024)	3,480,508	0.08	USD 147,821	Royal Bank of Canada (Fund receives 18.79% Fixed; and receives/pays return on Ford Motor) (28/3/2024)	1,852,595	0.04
USD 10,920	Royal Bank of Canada (Fund receives 14.83% Fixed; and receives/pays return on Cigna) (27/3/2024)	3,605,170	0.08	USD 30,600	Royal Bank of Canada (Fund receives 18.99% Fixed; and receives/pays return on Fox) (25/4/2024)	922,808	0.02
USD 37,559	Royal Bank of Canada (Fund receives 14.99% Fixed; and receives/pays return on Huntington Bancshares) (13/3/2024)	485,637	0.01	GBP 83,600	Royal Bank of Canada (Fund receives 19.33% Fixed; and receives/pays return on British American Tobacco) (11/4/2024)	2,453,922	0.05
USD 46,026	Royal Bank of Canada (Fund receives 15.28% Fixed; and receives/pays return on Exxon Mobil) (27/3/2024)	4,830,800	0.10	USD 6,300	Royal Bank of Canada (Fund receives 19.39% Fixed; and receives/pays return on Chevron) (18/4/2024)	967,671	0.02
USD 10,098	Royal Bank of Canada (Fund receives 15.52% Fixed; and receives/pays return on Caterpillar) (27/3/2024)	3,315,003	0.07	USD 172,400	Royal Bank of Canada (Fund receives 19.68% Fixed; and receives/pays return on Kosmos Energy) (18/4/2024)	1,021,541	0.02
USD 14,800	Royal Bank of Canada (Fund receives 15.66% Fixed; and receives/pays return on Unilever) (18/4/2024)	735,147	0.02	CAD 17,700	Royal Bank of Canada (Fund receives 20% Fixed; and receives/pays return on Rogers Communications) (25/3/2024)	794,733	0.02
USD 62,688	Royal Bank of Canada (Fund receives 16.17% Fixed; and receives/pays return on Aramark) (27/3/2024)	1,888,302	0.04	EUR 7,282	Royal Bank of Canada (Fund receives 22.01% Fixed; and receives/pays return on adidas) (13/3/2024)	1,445,012	0.03
USD 100,836	Royal Bank of Canada (Fund receives 16.59% Fixed; and receives/pays return on Bank of America) (12/3/2024)	3,430,245	0.07	USD 57,400	Royal Bank of Canada (Fund receives 23.68% Fixed; and receives/pays return on Baxter International) (25/3/2024)	2,312,847	0.05
USD 23,700	Royal Bank of Canada (Fund receives 16.61% Fixed; and receives/pays return on HP) (7/3/2024)	668,641	0.01	USD 45,100	Royal Bank of Canada (Fund receives 24.6% Fixed; and receives/pays return on Suncor Energy) (4/4/2024)	1,512,574	0.03
USD 19,300	Royal Bank of Canada (Fund receives 17.04% Fixed; and receives/pays return on Keurig Dr Pepper) (25/4/2024)	588,852	0.01	USD 11,761	Royal Bank of Canada (Fund receives 26.25% Fixed; and receives/pays return on Meta Platforms) (21/3/2024)	5,007,866	0.11
USD 11,122	Royal Bank of Canada (Fund receives 17.27% Fixed; and receives/pays return on PulteGroup) (21/3/2024)	1,189,628	0.03	USD 29,641	Royal Bank of Canada (Fund receives 6.51% Fixed; and receives/pays return on Sysco) (21/3/2024)	2,391,997	0.05
USD 16,300	Royal Bank of Canada (Fund receives 17.48% Fixed; and receives/pays return on Sempra) (18/4/2024)	1,142,880	0.02	USD 16,635	Royal Bank of Canada (Fund receives 7.1% Fixed; and receives/pays return on Fiserv) (27/3/2024)	2,413,206	0.05
USD 74,249	Royal Bank of Canada (Fund receives 17.95% Fixed; and receives/pays return on General Motors) (21/3/2024)	2,953,462	0.06	USD 11,139	Royal Bank of Canada (Fund receives 8.26% Fixed; and receives/pays return on Linde) (27/3/2024)	4,799,629	0.10
				USD 6,721	Royal Bank of Canada (Fund receives 9.36% Fixed; and receives/pays return on Travelers Cos) (13/3/2024)	1,455,347	0.03

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 29,370	Royal Bank of Canada (Fund receives 9.37% Fixed; and receives/pays return on Johnson & Johnson) (14/3/2024)	4,753,373	0.10	USD 65,700	Mizuho Markets Cayman LP (Fund receives 17.01% Fixed; and receives/pays return on AT&T) (7/3/2024)	1,118,214	0.02
USD 9,716	Royal Bank of Canada (Fund receives 9.89% Fixed; and receives/pays return on Danaher) (21/3/2024)	2,430,935	0.05	USD 17,200	Mizuho Markets Cayman LP (Fund receives 17.02% Fixed; and receives/pays return on Williams) (7/3/2024)	612,170	0.01
USD 3,727	Toronto-Dominion (Fund receives 14.9% Fixed; and receives/pays return on Goldman Sachs) (7/3/2024)	1,462,094	0.03	USD 20,500	Mizuho Markets Cayman LP (Fund receives 17.47% Fixed; and receives/pays return on Pfizer) (25/4/2024)	555,362	0.01
USD 4,755	Toronto-Dominion (Fund receives 16.7% Fixed; and receives/pays return on Pnc Financial Services ) (7/3/2024)	706,614	0.02	USD 16,882	Mizuho Markets Cayman LP (Fund receives 17.57% Fixed; and receives/pays return on Global Payments) (3/4/2024)	2,220,491	0.05
USD 16,580	Toronto-Dominion (Fund receives 17.91% Fixed; and receives/pays return on Morgan Stanley) (7/3/2024)	1,436,496	0.03	USD 6,250	Mizuho Markets Cayman LP (Fund receives 18.45% Fixed; and receives/pays return on Workday) (11/4/2024)	1,857,063	0.04
USD 9,110	Mizuho Markets Cayman LP (Fund receives 10.12% Fixed; and receives/pays return on Cboe Global Markets) (27/3/2024)	1,704,754	0.04	USD 4,900	Mizuho Markets Cayman LP (Fund receives 18.81% Fixed; and receives/pays return on Lear) (11/4/2024)	666,558	0.02
USD 13,369	Mizuho Markets Cayman LP (Fund receives 10.5% Fixed; and receives/pays return on Zimmer Biomet ) (2/4/2024)	1,643,169	0.04	USD 36,600	Mizuho Markets Cayman LP (Fund receives 19.42% Fixed; and receives/pays return on Fidelity National Information Services) (25/4/2024)	2,421,907	0.05
USD 5,981	Mizuho Markets Cayman LP (Fund receives 12.32% Fixed; and receives/pays return on Marriott International) (2/4/2024)	1,443,983	0.03	USD 4,945	Mizuho Markets Cayman LP (Fund receives 19.77% Fixed; and receives/pays return on Meta Platforms) (27/3/2024)	2,392,125	0.05
USD 13,716	Mizuho Markets Cayman LP (Fund receives 12.92% Fixed; and receives/pays return on Hershey) (1/4/2024)	2,569,360	0.06	USD 6,100	Mizuho Markets Cayman LP (Fund receives 20% Fixed; and receives/pays return on Cigna) (7/3/2024)	1,960,902	0.04
USD 23,096	Mizuho Markets Cayman LP (Fund receives 15.02% Fixed; and receives/pays return on Molson Coors Beverage) (2/4/2024)	1,435,374	0.03	USD 27,433	Mizuho Markets Cayman LP (Fund receives 20.02% Fixed; and receives/pays return on Harley-Davidson) (1/4/2024)	983,394	0.02
USD 37,500	Mizuho Markets Cayman LP (Fund receives 15.07% Fixed; and receives/pays return on Cisco Systems) (11/4/2024)	1,818,031	0.04	USD 9,046	Mizuho Markets Cayman LP (Fund receives 21.75% Fixed; and receives/pays return on Comerica) (13/3/2024)	448,326	0.01
USD 9,366	Mizuho Markets Cayman LP (Fund receives 15.57% Fixed; and receives/pays return on LPL Financial) (27/3/2024)	2,427,508	0.05	USD 22,976	Mizuho Markets Cayman LP (Fund receives 23.37% Fixed; and receives/pays return on Baxter International) (1/4/2024)	936,919	0.02
USD 14,200	Mizuho Markets Cayman LP (Fund receives 16.15% Fixed; and receives/pays return on Sony) (1/5/2024)	1,228,250	0.03	USD 13,928	Mizuho Markets Cayman LP (Fund receives 6.85% Fixed; and receives/pays return on AbbVie) (27/3/2024)	2,423,913	0.05
USD 17,000	Mizuho Markets Cayman LP (Fund receives 16.97% Fixed; and receives/pays return on American Electric Power) (11/4/2024)	1,352,427	0.03	USD 9,512	Societe Generale (Fund receives 10.06% Fixed; and receives/pays return on Automatic Data Processing) (25/3/2024)	2,380,634	0.05
				USD 17,019	Societe Generale (Fund receives 10.37% Fixed; and receives/pays return on T-Mobile US) (5/4/2024)	2,790,747	0.06

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,179	Societe Generale (Fund receives 10.96% Fixed; and receives/pays return on Nasdaq) (25/3/2024)	462,045	0.01	USD 859	BNP Paribas (Fund receives 10.91% Fixed; and receives/pays return on Chipotle Mexican Grill) (28/3/2024)	2,295,086	0.05
USD 23,497	Societe Generale (Fund receives 11.68% Fixed; and receives/pays return on Microsoft) (25/3/2024)	9,566,664	0.21	USD 3,799	BNP Paribas (Fund receives 11.82% Fixed; and receives/pays return on McKesson) (1/4/2024)	1,922,330	0.04
USD 21,400	Societe Generale (Fund receives 14.11% Fixed; and receives/pays return on Leidos) (25/4/2024)	2,659,219	0.06	USD 1,314	BNP Paribas (Fund receives 12.47% Fixed; and receives/pays return on Equinix) (3/4/2024)	1,178,274	0.02
USD 4,200	Societe Generale (Fund receives 17.31% Fixed; and receives/pays return on Elevance Health) (20/3/2024)	2,066,548	0.04	USD 3,948	BNP Paribas (Fund receives 13.08% Fixed; and receives/pays return on Ulta Beauty) (14/3/2024)	1,948,304	0.04
USD 1,771	Societe Generale (Fund receives 17.38% Fixed; and receives/pays return on Old Dominion Freight Line) (25/3/2024)	728,931	0.01	USD 15,388	BNP Paribas (Fund receives 13.09% Fixed; and receives/pays return on Pentair) (26/4/2024)	1,175,371	0.02
USD 46,427	Societe Generale (Fund receives 17.82% Fixed; and receives/pays return on Philip Morris International) (5/4/2024)	4,208,842	0.09	USD 3,784	BNP Paribas (Fund receives 13.16% Fixed; and receives/pays return on Parker-Hannifin) (26/3/2024)	1,951,816	0.04
USD 6,600	Societe Generale (Fund receives 20.09% Fixed; and receives/pays return on Allegion) (20/3/2024)	807,865	0.02	USD 4,347	BNP Paribas (Fund receives 13.23% Fixed; and receives/pays return on Molina Healthcare) (1/4/2024)	1,705,137	0.04
USD 18,468	Societe Generale (Fund receives 20.6% Fixed; and receives/pays return on Applied Materials) (5/4/2024)	3,617,981	0.08	USD 17,190	BNP Paribas (Fund receives 13.42% Fixed; and receives/pays return on Prudential Financial) (28/3/2024)	1,880,239	0.04
USD 4,000	Societe Generale (Fund receives 24.16% Fixed; and receives/pays return on Crown Castle) (20/3/2024)	434,041	0.01	USD 11,625	BNP Paribas (Fund receives 13.55% Fixed; and receives/pays return on Eaton) (26/3/2024)	3,176,559	0.07
USD 16,392	Societe Generale (Fund receives 6.91% Fixed; and receives/pays return on Colgate-Palmolive) (5/4/2024)	1,409,268	0.03	USD 4,657	BNP Paribas (Fund receives 14.55% Fixed; and receives/pays return on Eagle Materials) (3/4/2024)	1,174,847	0.02
USD 37,011	Societe Generale (Fund receives 6.98% Fixed; and receives/pays return on Boston Scientific) (25/3/2024)	2,411,295	0.05	USD 21,519	BNP Paribas (Fund receives 14.79% Fixed; and receives/pays return on Edwards Lifesciences) (28/3/2024)	1,832,552	0.04
USD 37,702	Societe Generale (Fund receives 6.98% Fixed; and receives/pays return on Mondelez International) (25/3/2024)	2,770,240	0.06	USD 11,203	BNP Paribas (Fund receives 15.16% Fixed; and receives/pays return on Prologis) (8/3/2024)	1,464,457	0.03
USD 15,921	Societe Generale (Fund receives 9.27% Fixed; and receives/pays return on UnitedHealth) (12/3/2024)	7,936,773	0.17	USD 33,508	BNP Paribas (Fund receives 15.29% Fixed; and receives/pays return on Tyson Foods) (27/3/2024)	1,823,106	0.04
USD 6,480	Nomura (Fund receives 13.49% Fixed; and receives/pays return on Deere) (3/4/2024)	2,359,148	0.05	USD 4,605	BNP Paribas (Fund receives 15.36% Fixed; and receives/pays return on Equifax) (1/4/2024)	1,215,478	0.03
USD 5,469	Nomura (Fund receives 8.51% Fixed; and receives/pays return on S&P Global) (3/4/2024)	2,355,862	0.05	USD 94,683	BNP Paribas (Fund receives 15.91% Fixed; and receives/pays return on Flex) (26/3/2024)	2,483,224	0.05
USD 29,131	BNP Paribas (Fund receives 10.76% Fixed; and receives/pays return on Emerson Electric) (28/3/2024)	3,065,538	0.07				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 99,878	BNP Paribas (Fund receives 18.2% Fixed; and receives/pays return on Coty) (1/4/2024)	1,240,061	0.03	USD 14,246	BNP Paribas (Fund receives 9.49% Fixed; and receives/pays return on Fortive) (1/4/2024)	1,202,659	0.03
USD 4,068	BNP Paribas (Fund receives 18.31% Fixed; and receives/pays return on Ralph Lauren) (2/4/2024)	733,557	0.02	USD 16,685	BNP Paribas (Fund receives 9.63% Fixed; and receives/pays return on Microsoft) (26/4/2024)	6,868,043	0.15
USD 7,884	BNP Paribas (Fund receives 18.39% Fixed; and receives/pays return on CrowdStrike) (7/3/2024)	1,957,944	0.04	USD 7,837	BNP Paribas (Fund receives 9.96% Fixed; and receives/pays return on CDW) (28/3/2024)	1,898,245	0.04
USD 33,685	BNP Paribas (Fund receives 18.6% Fixed; and receives/pays return on Ciena) (8/3/2024)	1,877,890	0.04	USD 54,300	JP Morgan (Fund receives 10.14% Fixed; and receives/pays return on PG&E) (18/3/2024)	907,568	0.02
USD 53,100	BNP Paribas (Fund receives 18.69% Fixed; and receives/pays return on Fidelity National Financial) (18/4/2024)	2,677,618	0.06	USD 11,910	JP Morgan (Fund receives 10.45% Fixed; and receives/pays return on Hilton Worldwide) (28/3/2024)	2,393,157	0.05
USD 6,800	BNP Paribas (Fund receives 20.07% Fixed; and receives/pays return on Align Technology) (26/3/2024)	1,965,551	0.04	USD 37,938	JP Morgan (Fund receives 11.07% Fixed; and receives/pays return on Apple) (27/3/2024)	6,929,037	0.15
USD 10,401	BNP Paribas (Fund receives 20.17% Fixed; and receives/pays return on Stanley Black & Decker) (26/3/2024)	925,413	0.02	USD 37,738	JP Morgan (Fund receives 12.28% Fixed; and receives/pays return on Starbucks) (25/3/2024)	3,564,605	0.08
USD 21,821	BNP Paribas (Fund receives 20.3% Fixed; and receives/pays return on Wynn Resorts) (1/4/2024)	2,293,518	0.05	USD 103,165	JP Morgan (Fund receives 13.22% Fixed; and receives/pays return on Amazon.com) (27/3/2024)	17,977,235	0.39
USD 9,531	BNP Paribas (Fund receives 20.87% Fixed; and receives/pays return on Williams-Sonoma) (15/3/2024)	1,989,977	0.04	USD 16,600	JP Morgan (Fund receives 14.64% Fixed; and receives/pays return on International Flavors & Fragrances) (14/3/2024)	1,261,790	0.03
USD 17,600	BNP Paribas (Fund receives 22.14% Fixed; and receives/pays return on Dollar General) (18/4/2024)	2,442,234	0.05	USD 15,484	JP Morgan (Fund receives 14.69% Fixed; and receives/pays return on Chevron) (27/3/2024)	2,381,860	0.05
GBP 136,600	BNP Paribas (Fund receives 25.31% Fixed; and receives/pays return on Prudential) (28/3/2024)	1,354,520	0.03	USD 4,040	JP Morgan (Fund receives 14.99% Fixed; and receives/pays return on Tractor Supply) (26/3/2024)	983,608	0.02
GBP 514,000	BNP Paribas (Fund receives 25.44% Fixed; and receives/pays return on BP) (28/3/2024)	2,928,801	0.06	EUR 6,300	JP Morgan (Fund receives 15.09% Fixed; and receives/pays return on Henkel) (11/4/2024)	479,322	0.01
USD 7,141	BNP Paribas (Fund receives 26.27% Fixed; and receives/pays return on Paycom Software) (1/4/2024)	1,343,645	0.03	USD 21,190	JP Morgan (Fund receives 15.81% Fixed; and receives/pays return on Bunge Global) (28/3/2024)	1,941,283	0.04
USD 49,401	BNP Paribas (Fund receives 31.69% Fixed; and receives/pays return on Macy's) (1/3/2024)	910,997	0.02	USD 43,832	JP Morgan (Fund receives 16.43% Fixed; and receives/pays return on Corteva) (26/3/2024)	2,363,241	0.05
USD 18,436	BNP Paribas (Fund receives 7.73% Fixed; and receives/pays return on Apple) (6/5/2024)	3,370,035	0.07	USD 5,003	JP Morgan (Fund receives 17.34% Fixed; and receives/pays return on Eli Lilly) (27/3/2024)	3,640,254	0.08
USD 5,187	BNP Paribas (Fund receives 7.8% Fixed; and receives/pays return on Intercontinental Exchange) (1/4/2024)	717,262	0.01	USD 3,100	JP Morgan (Fund receives 17.48% Fixed; and receives/pays return on Ralph Lauren) (25/3/2024)	465,699	0.01
USD 50,774	BNP Paribas (Fund receives 8.8% Fixed; and receives/pays return on CSX) (19/4/2024)	1,905,776	0.04				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 62,117	JP Morgan (Fund receives 17.88% Fixed; and receives/pays return on Alphabet) (21/3/2024)	8,712,861	0.19	USD 3,633	Barclays (Fund receives 10.47% Fixed; and receives/pays return on Ameriprise Financial) (25/3/2024)	1,449,657	0.03
USD 66,800	JP Morgan (Fund receives 18.1% Fixed; and receives/pays return on Wells Fargo) (1/5/2024)	3,600,149	0.08	USD 4,900	Barclays (Fund receives 10.73% Fixed; and receives/pays return on Visa) (18/3/2024)	1,364,739	0.03
USD 39,466	JP Morgan (Fund receives 18.69% Fixed; and receives/pays return on American International) (18/4/2024)	2,832,101	0.06	USD 6,956	Barclays (Fund receives 11.14% Fixed; and receives/pays return on Stryker) (25/3/2024)	2,393,945	0.05
GBP 117,600	JP Morgan (Fund receives 18.81% Fixed; and receives/pays return on BAE Systems) (28/3/2024)	1,781,062	0.04	EUR 299,444	Barclays (Fund receives 12.05% Fixed; and receives/pays return on Banco Bilbao Vizcaya Argentaria) (22/3/2024)	2,909,812	0.06
USD 56,898	JP Morgan (Fund receives 19.84% Fixed; and receives/pays return on Altria) (26/3/2024)	2,313,210	0.05	GBP 51,340	Barclays (Fund receives 12.79% Fixed; and receives/pays return on Compass) (13/3/2024)	1,408,172	0.03
USD 18,775	JP Morgan (Fund receives 21.87% Fixed; and receives/pays return on Synchrony Financial) (14/3/2024)	736,388	0.02	USD 4,292	Barclays (Fund receives 13.06% Fixed; and receives/pays return on Martin Marietta Materials) (3/4/2024)	2,385,403	0.05
USD 14,510	JP Morgan (Fund receives 22.81% Fixed; and receives/pays return on Sealed Air) (25/4/2024)	511,210	0.01	USD 6,326	Barclays (Fund receives 13.43% Fixed; and receives/pays return on Cadence Design Systems) (2/4/2024)	1,902,276	0.04
GBP 1,916,300	JP Morgan (Fund receives 23.08% Fixed; and receives/pays return on Vodafone) (28/3/2024)	1,614,715	0.03	USD 5,700	Barclays (Fund receives 15.56% Fixed; and receives/pays return on Willis Towers Watson ) (18/3/2024)	1,475,770	0.03
USD 6,100	JP Morgan (Fund receives 23.49% Fixed; and receives/pays return on NextEra Energy) (18/3/2024)	341,309	0.01	USD 5,400	Barclays (Fund receives 16.61% Fixed; and receives/pays return on Zimmer Biomet) (18/3/2024)	667,296	0.02
USD 30,400	JP Morgan (Fund receives 24.55% Fixed; and receives/pays return on Carlyle) (25/3/2024)	1,303,492	0.03	USD 11,277	Barclays (Fund receives 16.8% Fixed; and receives/pays return on Phillips 66) (25/3/2024)	1,603,645	0.04
USD 41,890	JP Morgan (Fund receives 29.81% Fixed; and receives/pays return on Sealed Air) (1/5/2024)	1,483,918	0.03	USD 78,900	Barclays (Fund receives 17.29% Fixed; and receives/pays return on Kraft Heinz) (18/3/2024)	2,790,359	0.06
USD 18,600	JP Morgan (Fund receives 30.28% Fixed; and receives/pays return on Citizens Financial) (8/5/2024)	584,673	0.01	USD 9,000	Barclays (Fund receives 17.67% Fixed; and receives/pays return on Raymond James Financial) (1/5/2024)	1,073,357	0.02
EUR 17,597	JP Morgan (Fund receives 7.35% Fixed; and receives/pays return on Henkel ) (5/3/2024)	1,323,869	0.03	USD 28,566	Barclays (Fund receives 17.8% Fixed; and receives/pays return on Fidelity National Information Services) (10/4/2024)	1,920,492	0.04
USD 8,236	JP Morgan (Fund receives 8.41% Fixed; and receives/pays return on McDonald's) (2/4/2024)	2,405,479	0.05	USD 46,751	Barclays (Fund receives 19.82% Fixed; and receives/pays return on Freeport-McMoRan) (15/3/2024)	1,800,227	0.04
SEK 91,645	Barclays (Fund receives 10.28% Fixed; and receives/pays return on Swedbank) (22/3/2024)	1,957,139	0.04	USD 4,326	Barclays (Fund receives 19.94% Fixed; and receives/pays return on Arista Networks) (2/4/2024)	1,183,996	0.03

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 55,500	Barclays (Fund receives 20.43% Fixed; and receives/pays return on Verizon Communications) (1/5/2024)	2,244,815	0.05	EUR 47,800	HSBC (Fund receives 14.5% Fixed; and receives/pays return on Koninklijke Philips Electron) (11/4/2024)	969,551	0.02
USD 7,814	Barclays (Fund receives 22.76% Fixed; and receives/pays return on Polaris) (25/3/2024)	718,611	0.02	USD 6,332	HSBC (Fund receives 17.25% Fixed; and receives/pays return on Netflix) (15/3/2024)	3,670,865	0.08
USD 129,100	Barclays (Fund receives 23.78% Fixed; and receives/pays return on Dun & Bradstreet) (18/3/2024)	1,370,872	0.03	EUR 38,500	HSBC (Fund receives 20.4% Fixed; and receives/pays return on Bayer) (11/4/2024)	1,188,207	0.03
USD 15,665	Barclays (Fund receives 6.61% Fixed; and receives/pays return on Mastercard) (25/3/2024)	7,258,031	0.16	USD 8,800	HSBC (Fund receives 27.53% Fixed; and receives/pays return on Alibaba) (18/3/2024)	657,369	0.01
USD 7,053	Barclays (Fund receives 7.55% Fixed; and receives/pays return on Waste Management) (2/4/2024)	1,429,138	0.03	USD 53,718	Nomura (Fund receives 19.28% Fixed; and receives/pays return on Halliburton) (14/3/2024)	1,877,304	0.04
GBP 431,229	Barclays (Fund receives 8.02% Fixed; and receives/pays return on Tesco) (13/3/2024)	1,516,102	0.03	USD 18,023	Citigroup (Fund receives 10.55% Fixed; and receives/pays return on Cardinal Health) (26/3/2024)	1,952,419	0.04
SEK 78,112	Barclays (Fund receives 8.92% Fixed; and receives/pays return on Volvo) (22/3/2024)	1,974,309	0.04	USD 17,334	Citigroup (Fund receives 10.94% Fixed; and receives/pays return on Fastenal) (11/3/2024)	1,217,594	0.03
USD 31,574	Barclays (Fund receives 9.09% Fixed; and receives/pays return on Coca-Cola) (2/4/2024)	1,894,439	0.04	USD 211,699	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on AT&T) (15/3/2024)	3,582,007	0.08
USD 34,337	Barclays (Fund receives 9.28% Fixed; and receives/pays return on Amphenol) (15/3/2024)	3,626,836	0.08	USD 6,500	Citigroup (Fund receives 12.1% Fixed; and receives/pays return on Thermo Fisher Scientific) (25/3/2024)	3,617,274	0.08
USD 13,091	Barclays (Fund receives 9.68% Fixed; and receives/pays return on Progressive) (15/3/2024)	2,428,977	0.05	USD 14,443	Citigroup (Fund receives 12.19% Fixed; and receives/pays return on Allstate) (1/4/2024)	2,308,241	0.05
EUR 53,913	Barclays (Fund receives 9.82% Fixed; and receives/pays return on SAP) (22/3/2024)	9,760,356	0.21	USD 61,945	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on CVS Health) (28/3/2024)	4,644,285	0.10
USD 25,800	Goldman Sachs (Fund receives 15.87% Fixed; and receives/pays return on Cognizant Technology Solutions) (11/4/2024)	2,059,456	0.04	USD 29,405	Citigroup (Fund receives 12.95% Fixed; and receives/pays return on Walt Disney) (1/4/2024)	3,303,006	0.07
USD 50,600	Goldman Sachs (Fund receives 18.51% Fixed; and receives/pays return on Citigroup) (4/4/2024)	2,830,520	0.06	USD 22,400	Citigroup (Fund receives 13.56% Fixed; and receives/pays return on Cardinal Health) (25/3/2024)	2,443,766	0.05
USD 1,700	Goldman Sachs (Fund receives 19.75% Fixed; and receives/pays return on First Citizens) (4/4/2024)	2,601,179	0.06	USD 41,331	Citigroup (Fund receives 13.72% Fixed; and receives/pays return on Microsoft) (13/3/2024)	16,932,186	0.36
USD 1,600	Goldman Sachs (Fund receives 21.08% Fixed; and receives/pays return on Eli Lilly) (4/4/2024)	1,102,642	0.02	USD 37,087	Citigroup (Fund receives 14.93% Fixed; and receives/pays return on Centene) (27/3/2024)	2,862,216	0.06
EUR 24,300	HSBC (Fund receives 12.05% Fixed; and receives/pays return on Sanofi) (11/4/2024)	2,365,494	0.05	USD 12,248	Citigroup (Fund receives 16.01% Fixed; and receives/pays return on CBRE) (3/4/2024)	1,142,399	0.02
GBP 104,188	HSBC (Fund receives 14.1% Fixed; and receives/pays return on Diageo) (22/3/2024)	3,921,351	0.09				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 19,351	Citigroup (Fund receives 16.15% Fixed; and receives/pays return on Occidental Petroleum) (3/4/2024)	1,170,491	0.03	USD 9,797	Citigroup (Fund receives 9.21% Fixed; and receives/pays return on Becton Dickinson) (26/3/2024)	2,331,643	0.05
USD 12,353	Citigroup (Fund receives 16.69% Fixed; and receives/pays return on ConocoPhillips) (1/4/2024)	1,403,722	0.03	USD 21,306	Citigroup (Fund receives 9.25% Fixed; and receives/pays return on Otis Worldwide) (25/3/2024)	1,956,509	0.04
USD 37,813	Citigroup (Fund receives 19.16% Fixed; and receives/pays return on Schlumberger) (13/3/2024)	1,852,372	0.04	USD 12,232	Citigroup (Fund receives 9.7% Fixed; and receives/pays return on Elevance Health) (15/3/2024)	6,017,677	0.13
USD 41,699	Citigroup (Fund receives 19.6% Fixed; and receives/pays return on Equitable) (25/3/2024)	1,416,322	0.03	USD 28,183	Nomura (Fund receives 10.38% Fixed; and receives/pays return on Las Vegas Sands) (22/4/2024)	1,485,639	0.03
USD 15,263	Citigroup (Fund receives 20.04% Fixed; and receives/pays return on DexCom) (2/4/2024)	1,768,846	0.04	USD 2,871	Nomura (Fund receives 10.71% Fixed; and receives/pays return on United Rentals) (29/4/2024)	1,952,802	0.04
USD 36,438	Citigroup (Fund receives 22.22% Fixed; and receives/pays return on Match) (25/3/2024)	1,327,023	0.03	USD 75,117	Nomura (Fund receives 10.85% Fixed; and receives/pays return on Apple) (21/3/2024)	13,689,796	0.29
USD 14,882	Citigroup (Fund receives 22.38% Fixed; and receives/pays return on Royal Caribbean Cruises) (26/3/2024)	1,836,279	0.04	USD 73,755	Nomura (Fund receives 11.41% Fixed; and receives/pays return on Nextera Energy) (26/4/2024)	4,120,897	0.09
USD 33,137	Citigroup (Fund receives 22.43% Fixed; and receives/pays return on Uber Technologies) (28/3/2024)	2,473,660	0.05	USD 8,734	Nomura (Fund receives 11.49% Fixed; and receives/pays return on Darden Restaurants) (22/3/2024)	1,456,063	0.03
USD 5,363	Citigroup (Fund receives 22.49% Fixed; and receives/pays return on M&T Bank) (11/3/2024)	732,108	0.02	USD 7,683	Nomura (Fund receives 11.52% Fixed; and receives/pays return on Ferguson) (5/3/2024)	1,470,518	0.03
USD 7,200	Citigroup (Fund receives 22.81% Fixed; and receives/pays return on Aptiv) (25/3/2024)	583,625	0.01	USD 25,943	Nomura (Fund receives 11.89% Fixed; and receives/pays return on Dow) (26/4/2024)	1,436,740	0.03
USD 56,700	Citigroup (Fund receives 30.32% Fixed; and receives/pays return on Newell Brands) (25/3/2024)	437,917	0.01	USD 21,611	Nomura (Fund receives 12.21% Fixed; and receives/pays return on General Electric) (14/3/2024)	2,969,092	0.06
USD 9,711	Citigroup (Fund receives 48.43% Fixed; and receives/pays return on Albemarle) (3/4/2024)	1,239,022	0.03	USD 41,900	Nomura (Fund receives 15.21% Fixed; and receives/pays return on Comcast) (4/4/2024)	1,800,605	0.04
USD 14,404	Citigroup (Fund receives 8.21% Fixed; and receives/pays return on Fortive) (26/3/2024)	1,216,707	0.03	USD 4,182	Nomura (Fund receives 15.51% Fixed; and receives/pays return on IDEXX Laboratories) (2/4/2024)	2,402,237	0.05
USD 46,948	Citigroup (Fund receives 8.33% Fixed; and receives/pays return on Cisco Systems) (3/4/2024)	2,280,126	0.05	USD 28,600	Nomura (Fund receives 15.73% Fixed; and receives/pays return on Medtronic) (20/3/2024)	2,395,794	0.05
USD 13,840	Citigroup (Fund receives 8.75% Fixed; and receives/pays return on PepsiCo) (2/4/2024)	2,308,367	0.05	USD 1,800	Nomura (Fund receives 16.09% Fixed; and receives/pays return on Goldman Sachs) (14/3/2024)	699,109	0.02
USD 78,951	Citigroup (Fund receives 9% Fixed; and receives/pays return on Walmart) (3/4/2024)	4,655,718	0.10	USD 31,531	Nomura (Fund receives 17.35% Fixed; and receives/pays return on Citigroup) (12/3/2024)	1,718,129	0.04
USD 14,468	Citigroup (Fund receives 9.07% Fixed; and receives/pays return on YUM! Brands) (28/3/2024)	1,945,763	0.04	USD 2,800	Nomura (Fund receives 18.26% Fixed; and receives/pays return on Union Pacific) (14/3/2024)	672,851	0.01
				USD 14,110	Nomura (Fund receives 18.38% Fixed; and receives/pays return on Marathon Petroleum) (21/3/2024)	2,359,623	0.05
				USD 9,992	Nomura (Fund receives 19.25% Fixed; and receives/pays return on Snowflake) (1/3/2024)	2,025,761	0.04

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 39,500	Nomura (Fund receives 23.14% Fixed; and receives/pays return on General Motors) (20/3/2024)	1,437,386	0.03	14,280	<b>Luxembourg</b> ADLER**	3,408	0.00
USD 12,307	Nomura (Fund receives 6.35% Fixed; and receives/pays return on Marsh & McLennan) (22/4/2024)	2,420,927	0.05	387,085	<b>Russian Federation</b> Alrosa**	43	0.00
USD 27,858	Nomura (Fund receives 7.45% Fixed; and receives/pays return on JPMorgan Chase) (8/3/2024)	4,889,068	0.11	157,961	LUKOIL**	17	0.00
USD 103,085	Nomura (Fund receives 8.4% Fixed; and receives/pays return on Comcast) (29/4/2024)	4,403,107	0.10	1	Mobile TeleSystems**	-	0.00
USD 112,540	Nomura (Fund receives 8.65% Fixed; and receives/pays return on Verizon Communications) (14/3/2024)	4,501,171	0.10	270	Novatek**	-	0.00
USD 24,468	Nomura (Fund receives 9.68% Fixed; and receives/pays return on International Business Machines) (25/4/2024)	4,576,863	0.10	7	Novolipetsk Steel**	-	0.00
USD 14,171	Nomura (Fund receives 9.97% Fixed; and receives/pays return on Salesforce) (1/3/2024)	3,765,845	0.08			60	0.00
Total Equity Linked Notes		571,593,618	12.29		<b>United States</b> Sequoia Pine Investment**	1,051,784	0.02
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,410,232,434	94.84	Total Common Stocks (Shares)		1,055,933	0.02
				<b>BONDS</b>			
					<b>Ireland</b> EUR 100,000 Fidelity Grand Harbour CLO 2023-2 0% 15/4/2038**	108,493	0.00
					<b>United States</b> USD 1,858,335 Level 3 11% 15/11/2029**	1,858,335	0.04
				Total Bonds		1,966,828	0.04
				Total Other Transferable Securities		3,022,761	0.06
				Total Portfolio		4,413,255,195	94.90
				Other Net Assets		237,166,522	5.10
				Total Net Assets (USD)		4,650,421,717	100.00
				<b>Other Transferable Securities</b>			
				<b>COMMON STOCKS (SHARES)</b>			
				<b>Cyprus</b>			
	68,101 Fix Price**		681	0.00			

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AED	93,947	USD	345,000	State Street	15/4/2024	(11)
AED	4,902	USD	18,000	Morgan Stanley	15/4/2024	(1)
AED	11,437	USD	42,000	Goldman Sachs	15/4/2024	(1)
AUD	295,205	USD	438,000	Morgan Stanley	15/4/2024	(8,957)
AUD	182,325	USD	281,000	State Street	15/4/2024	1,318
CAD	1,166,184	USD	1,556,000	HSBC Bank	15/4/2024	(16,818)
CAD	391,717	USD	529,000	Royal Bank of Canada	15/4/2024	(962)
CAD	43,152	USD	58,000	State Street	15/4/2024	(310)
CAD	575,657	USD	775,000	Deutsche Bank	15/4/2024	(3,191)
CAD	21,522	USD	29,000	BNY Mellon	15/4/2024	(101)
EUR	404,281	USD	368,740	BNY Mellon	14/3/2024	(4,059)
EUR	427,833	USD	392,000	BNY Mellon	15/4/2024	(1,791)
EUR	682,051	USD	630,000	BNY Mellon	15/3/2024	1,764
EUR	649,163	USD	600,000	Morgan Stanley	14/3/2024	2,062
EUR	498,683	USD	460,000	Morgan Stanley	15/3/2024	610
GBP	107,039	USD	84,000	Morgan Stanley	15/4/2024	(561)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Global Multi-Asset Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP	20,423	USD	16,000	HSBC Bank	15/4/2024	(141)
HKD	138,505	USD	1,081,000	HSBC Bank	15/4/2024	(226)
JPY	2,046,971	USD	291,606,000	Royal Bank of Canada	15/4/2024	(82,453)
JPY	51,149	USD	7,560,000	BNY Mellon	15/4/2024	(218)
KRW	303,227	USD	398,456,000	Royal Bank of Canada	15/4/2024	(3,822)
NZD	2,272,312	USD	3,622,000	Citigroup	15/4/2024	(59,968)
SGD	120,838	USD	160,000	HSBC Bank	15/4/2024	(1,489)
USD	5,387,440	EUR	5,819,475	RBS	14/3/2024	(27,921)
USD	208,000	GBP	263,625	State Street	20/3/2024	10
USD	3,156,000	EUR	3,463,126	UBS	20/3/2024	36,833
USD	660,000	CHF	784,197	Deutsche Bank	15/4/2024	29,667
USD	1,821,000	GBP	2,327,653	Deutsche Bank	15/4/2024	19,379
USD	1,936,000	EUR	2,133,429	Deutsche Bank	15/4/2024	29,307
USD	2,002,000	HKD	256,506	Bank of America	15/4/2024	414
USD	2,896,000	AED	788,838	Goldman Sachs	15/4/2024	320
USD	310,000	EUR	337,617	State Street	15/4/2024	697
USD	1,102,867	EUR	1,198,803	BNY Mellon	14/3/2024	1,778
USD	59,989,000	JPY	410,783	Deutsche Bank	15/4/2024	6,644
USD	52,512,000	JPY	361,337	Royal Bank of Canada	15/4/2024	7,569
USD	33,720,000	GBP	42,501,186	BNY Mellon	15/3/2024	(233,502)
USD	171,520,000	EUR	184,064,474	Barclays	15/3/2024	(2,106,807)
USD	1,000,000	EUR	1,074,624	State Street	15/3/2024	(10,796)
USD	108,000	GBP	135,739	BNY Mellon	15/4/2024	(1,160)
USD	40,000	GBP	50,459	RBS	15/3/2024	(235)
USD	11,384	EUR	12,322	JP Morgan	14/3/2024	(33)
USD	352,731	EUR	381,846	Deutsche Bank	14/3/2024	(1,001)
USD	149,582	EUR	161,877	Citigroup	14/3/2024	(476)
USD	360,000	GBP	456,246	Morgan Stanley	15/3/2024	4
USD	60,000	GBP	75,885	State Street	15/3/2024	(156)
USD	70,000	EUR	75,834	Standard Chartered Bank	15/3/2024	(146)
Net unrealised depreciation						(2,428,937)
<b>AUD Hedged Share Class</b>						
AUD	89,836,567	USD	137,971,773	BNY Mellon	15/3/2024	243,051
USD	2,416,850	AUD	1,569,107	BNY Mellon	15/3/2024	(8,815)
Net unrealised appreciation						234,236
<b>CAD Hedged Share Class</b>						
CAD	10,091,588	USD	13,605,685	BNY Mellon	15/3/2024	(46,281)
USD	115,921	CAD	85,455	BNY Mellon	15/3/2024	(131)
Net unrealised depreciation						(46,412)
<b>CHF Hedged Share Class</b>						
CHF	2,580,047	USD	2,235,960	BNY Mellon	15/3/2024	(32,668)
USD	169,260	CHF	192,358	BNY Mellon	15/3/2024	(472)
Net unrealised depreciation						(33,140)
<b>CNH Hedged Share Class</b>						
CNY	6,372,439	USD	45,877,480	BNY Mellon	15/3/2024	(266)
USD	7,887,698	CNY	1,096,633	BNY Mellon	15/3/2024	1,066
Net unrealised appreciation						800
<b>EUR Hedged Share Class</b>						
EUR	642,471,920	USD	596,460,934	BNY Mellon	15/3/2024	4,936,611
USD	12,840,088	EUR	13,825,124	BNY Mellon	15/3/2024	(111,712)
Net unrealised appreciation						4,824,899
<b>GBP Hedged Share Class</b>						
GBP	41,832,271	USD	33,260,572	BNY Mellon	15/3/2024	320,142
USD	403,851	GBP	509,807	BNY Mellon	15/3/2024	(2,010)
Net unrealised appreciation						318,132

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>HKD Hedged Share Class</b>						
HKD	49,978,619	USD	390,377,220	BNY Mellon	15/3/2024	(89,899)
USD	14,624,062	HKD	1,871,051	BNY Mellon	15/3/2024	2,152
Net unrealised depreciation						(87,747)
<b>JPY Hedged Share Class</b>						
JPY	5,601,800	USD	839,885,000	BNY Mellon	15/3/2024	27,489
USD	446,077	JPY	3,002	BNY Mellon	15/3/2024	11
Net unrealised appreciation						27,500
<b>NZD Hedged Share Class</b>						
NZD	19,218,323	USD	31,684,796	BNY Mellon	15/3/2024	135,066
USD	320,762	NZD	194,541	BNY Mellon	15/3/2024	(1,384)
Net unrealised appreciation						133,682
<b>SGD Hedged Share Class</b>						
SGD	391,355,296	USD	525,806,434	BNY Mellon	15/3/2024	295,646
USD	9,477,344	SGD	7,034,530	BNY Mellon	15/3/2024	(24,733)
Net unrealised appreciation						270,913
Total net unrealised appreciation						3,213,926

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
992	EUR	Euro Bund	March 2024	(1,180,944)
28	USD	MSCI Emerging Markets Index	March 2024	51,520
51	USD	MSCI Emerging Markets Index	March 2024	75,035
92	USD	S&P 500 E-Mini Index	March 2024	(355)
(1,240)	USD	EUR/USD Future	March 2024	93,155
(1,623)	USD	GBP/USD Future	March 2024	(779,455)
(133)	USD	JPY/USD Future	March 2024	484,619
3,098	USD	US Treasury 10 Year Note (CBT)	June 2024	351,954
(33)	USD	US Treasury 10 Year Note (CBT)	June 2024	(14,436)
(2)	USD	US Treasury 2 Year Note (CBT)	June 2024	(331)
129	USD	US Treasury 5 Year Note (CBT)	June 2024	40,122
5,445	USD	US Treasury 5 Year Note (CBT)	June 2024	596,163
601	USD	US Ultra 10 Year Note	June 2024	230,233
(78)	USD	US Ultra Bond (CBT)	June 2024	(19,836)
Total				(72,556)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (349,000)	Fund provides default protection on Forvia SE; and receives 5% Fixed	Barclays	20/12/2028	(704)	42,222
CDS	EUR (430,000)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	74,284	(32,759)
CDS	USD (5,040,000)	Fund provides default protection on CDX.NA.IG.41.V1; and receives Fixed 1%	Bank of America	20/12/2028	9,482	103,986
CDS	EUR (460,000)	Fund provides default protection on UPC; and receives Fixed 5%	Bank of America	20/12/2028	23,613	71,063
CDS	EUR (137,589)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	1,683	12,096

# Global Multi-Asset Income Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,306,800	Fund receives default protection on CDX HY CDSI S41 5Y 12/20/2028; and pays Fixed 5%	Bank of America	20/12/2028	(36,992)	(84,097)
CDS	EUR (450,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(28,322)	54,483
CDS	EUR (269,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Morgan Stanley	20/6/2027	(11,500)	(1,600)
CDS	EUR (98,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	Morgan Stanley	20/6/2028	5,424	(1,877)
CDS	USD (1,390,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Morgan Stanley	20/12/2028	16,770	24,942
CDS	USD (2,108,000)	Fund provides default protection on Teck Resources; and receives Fixed 5%	Morgan Stanley	20/12/2028	21,876	345,331
CDS	USD 720,000	Fund receives default protection on Autozone; and pays Fixed 1%	Morgan Stanley	20/12/2028	(3,617)	(22,324)
CDS	USD 720,000	Fund receives default protection on Conagra Brands; and pays Fixed 1%	Morgan Stanley	20/12/2028	(2,977)	(14,818)
CDS	USD 720,000	Fund receives default protection on CVS Health; and pays Fixed 1%	Morgan Stanley	20/12/2028	(2,904)	(18,416)
CDS	USD 720,000	Fund receives default protection on D R Horton; and pays Fixed 1%	Morgan Stanley	20/12/2028	(1,664)	(16,186)
CDS	USD 382,369	Fund receives default protection on DOW Chemical; and pays Fixed 1%	Morgan Stanley	20/12/2028	(396)	(5,869)
CDS	USD 337,631	Fund receives default protection on DOW Chemical; and pays Fixed 1%	Morgan Stanley	20/12/2028	(583)	(5,182)
CDS	USD 720,000	Fund receives default protection on Lowe'S Companies; and pays Fixed 1%	Morgan Stanley	20/12/2028	(3,127)	(20,673)
CDS	USD 720,000	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Morgan Stanley	20/12/2028	(4,810)	(12,896)
TRS	USD 123,600	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 90 basis points>	HSBC Bank	10/2/2028	19,464	361,022
Total					75,000	778,448

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

USD - 1D Overnight Bank Funding Rate (OBFR01)

CDS: Credit Default Swaps

TRS: Total Return Swap

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
56,971	Put	S&P 500 Index	Bank of America	USD 4,750	19/4/2024	(2,316,151)	765,980
112	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	22/3/2024	(11,548)	25,375
Total						(2,327,699)	791,355

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Global Multi-Asset Income Fund continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(56,971)	Put	S&P 500 Index	Bank of America	USD 4,600	19/4/2024	1,385,606	(483,043)
(112)	Put	US Treasury 10 Year Note	Exchange Traded	USD 106	22/3/2024	1,184	(2,142)
Total						1,386,790	(485,185)

# Impact Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 400,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033*	356,245	0.45
						724,438	0.92
<b>BONDS</b>					<b>Chile</b>		
	<b>Australia</b>			CLP 200,000,000	Bonos de la Tesoreria de la Republica en pesos 7% 1/5/2034	212,913	0.27
USD 135,000	FMG Resources August 2006 6.125% 15/4/2032	123,143	0.16	USD 200,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	169,032	0.22
AUD 600,000	New South Wales Treasury 2.5% 22/11/2032	307,166	0.39	USD 300,000	Chile Government International Bond 3.1% 7/5/2041	202,361	0.26
AUD 600,000	Queensland Treasury 1.5% 2/3/2032	289,085	0.37	USD 500,000	Chile Government International Bond 3.5% 25/1/2050*	332,905	0.42
AUD 618,000	Queensland Treasury 4.5% 9/3/2033	370,260	0.47	USD 200,000	Chile Government International Bond 4.85% 22/1/2029	182,916	0.23
AUD 450,000	Treasury of Victoria 2% 17/9/2035	199,134	0.25	USD 500,000	Inversiones CMPC 4.375% 4/4/2027	444,027	0.56
		1,288,788	1.64			1,544,154	1.96
	<b>Austria</b>				<b>China</b>		
EUR 600,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	598,782	0.76	USD 200,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	168,679	0.21
EUR 509,000	Republic of Austria Government Bond 1.85% 23/5/2049	396,511	0.50		<b>Denmark</b>		
		995,293	1.26	EUR 775,000	Danske Bank 4.125% 10/1/2031	786,237	1.00
	<b>Belgium</b>			EUR 130,000	Kommunekredit 0.125% 26/9/2040	79,696	0.10
EUR 300,000	Argenta Spaarbank 1.375% 8/2/2029*	267,750	0.34	EUR 300,000	Orsted 2.875% 14/6/2033	278,361	0.35
EUR 100,000	Argenta Spaarbank 5.375% 29/11/2027	102,600	0.13	GBP 135,000	Orsted 4.875% 12/1/2032	153,350	0.20
EUR 200,000	Belfius Bank 3.875% 12/6/2028	201,965	0.26	GBP 100,000	Orsted 5.125% 13/9/2034	113,466	0.14
EUR 500,000	KBC 0.25% 1/3/2027	466,470	0.59			1,411,110	1.79
EUR 795,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	752,358	0.96		<b>Finland</b>		
		1,791,143	2.28	EUR 100,000	Nordea Bank 4.875% 23/2/2034	101,525	0.13
	<b>Bermuda</b>			EUR 300,000	OP Corporate Bank 0.625% 27/7/2027	270,019	0.34
USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	253,674	0.32			371,544	0.47
	<b>Brazil</b>				<b>France</b>		
USD 200,000	Banco do Brasil 6.25% 18/4/2030*	187,282	0.24	EUR 3,200,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	2,540,688	3.23
	<b>Canada</b>			EUR 500,000	Agence Francaise de Developpement EPIC 2.875% 21/1/2030	491,612	0.62
USD 22,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	18,297	0.02	EUR 400,000	Agence Francaise de Developpement EPIC 3.5% 25/2/2033	407,540	0.52
USD 50,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	42,917	0.06	EUR 100,000	Agence Francaise de Developpement EPIC 3.75% 20/9/2038	102,909	0.13
USD 15,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	13,801	0.02	EUR 510,000	AXA 1.375% 7/10/2041	415,433	0.53
CAD 2,685,000	Canadian Government Bond 2.25% 1/12/2029	1,708,727	2.17	EUR 200,000	Banque Federative du Credit Mutuel 4% 21/11/2029	203,600	0.26
EUR 850,000	CPPIB Capital 0.875% 6/2/2029	766,548	0.97	EUR 200,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	205,381	0.26
USD 85,000	Royal Bank of Canada 1.15% 14/7/2026	71,679	0.09	EUR 100,000	BPCE 0.5% 14/1/2028	90,656	0.12
		2,621,969	3.33	EUR 200,000	Bpifrance SACA 0% 25/5/2028	175,806	0.22
	<b>Cayman Islands</b>			EUR 500,000	Caisse des Depots et Consignations 3% 25/11/2027	497,405	0.63
USD 200,000	Gaci First Investment 5% 13/10/2027	183,388	0.23	EUR 400,000	Credit Agricole 4% 12/10/2026	400,874	0.51
USD 200,000	Gaci First Investment 5.25% 13/10/2032	184,805	0.24	EUR 300,000	Credit Agricole 4.375% 27/11/2033	309,790	0.39

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Impact Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,300,000	Credit Agricole Home Loan SFH 0.05% 6/12/2029	1,090,939	1.39	EUR 48,000	NRW Bank 0.1% 9/7/2035	34,595	0.04
EUR 200,000	Credit Agricole Home Loan SFH 3.25% 8/6/2033	200,599	0.25	EUR 120,000	State of North Rhine-Westphalia Germany 0.5% 25/11/2039	81,078	0.10
EUR 800,000	Credit Mutuel Arkea 3.875% 22/5/2028*	805,772	1.02	EUR 185,000	State of North Rhine-Westphalia Germany 2.25% 14/6/2052	152,931	0.20
EUR 100,000	Electricite de France 1% 29/11/2033	77,137	0.10	EUR 200,000	Vonovia 0.625% 24/3/2031	156,937	0.20
EUR 200,000	Engie 2.125% 30/3/2032	177,689	0.23			4,213,136	5.35
EUR 300,000	Engie 4.5% 6/9/2042	309,777	0.39	<b>Hong Kong</b>			
EUR 322,414	French Republic Government Bond OAT 0.5% 25/6/2044	192,880	0.25	USD 200,000	Xiaomi Best Time International 4.1% 14/7/2051	130,264	0.17
EUR 456,000	French Republic Government Bond OAT 3% 25/6/2049	434,497	0.55	<b>India</b>			
EUR 900,000	La Banque Postale Home Loan SFH 3% 31/1/2031	892,332	1.13	EUR 200,000	Power Finance 1.841% 21/9/2028	177,182	0.22
EUR 500,000	Orange 0.125% 16/9/2029	421,375	0.53	<b>International</b>			
EUR 100,000	Orange 2.375% 18/5/2032	92,997	0.12	USD 500,000	Asian Development Bank 4% 12/1/2033	447,651	0.57
EUR 100,000	Region of Ile de France 1.375% 20/6/2033	84,942	0.11	EUR 200,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmateriale 3.125% 9/11/2031	202,145	0.26
EUR 400,000	Region of Ile de France 3.2% 25/5/2034	396,410	0.50	EUR 475,000	European Investment Bank 0% 15/5/2028	422,086	0.53
EUR 400,000	RTE Reseau de Transport d'Electricite SADIR 3.5% 7/12/2031	401,490	0.51	EUR 290,000	European Investment Bank 1% 14/11/2042	202,962	0.26
EUR 200,000	SNCF Reseau 2.25% 20/12/2047	153,513	0.19	EUR 601,000	European Investment Bank 1.5% 15/11/2047	438,694	0.56
EUR 200,000	Societe Des Grands Projets EPIC 1% 18/2/2070	84,056	0.11	USD 200,000	European Investment Bank 3.75% 14/2/2033	176,349	0.22
EUR 1,200,000	Societe Des Grands Projets EPIC 1.125% 25/5/2034	977,292	1.24	EUR 550,000	European Union 0% 4/7/2029	474,737	0.60
EUR 300,000	Societe Generale 4.125% 21/11/2028	305,794	0.39	EUR 760,000	European Union 0.4% 4/2/2037	543,400	0.69
EUR 100,000	UNEDIC ASSEO 0% 19/11/2030	82,465	0.11	EUR 905,000	European Union 1.25% 4/2/2043	646,125	0.82
EUR 100,000	Veolia Environnement 2.25% 20/1/2026	94,925	0.12	EUR 2,715,523	European Union 2.625% 4/2/2048	2,416,075	3.07
		13,118,575	16.66	EUR 455,000	European Union 2.75% 4/2/2033	448,630	0.57
				EUR 453,000	International Bank for Reconstruction & Development 0.125% 3/1/2051	208,700	0.27
	<b>Germany</b>			USD 1,900,000	International Bank for Reconstruction & Development 0.5% 28/10/2025	1,632,301	2.07
EUR 1,020,000	Bundesobligation 1.3% 15/10/2027	978,100	1.24	EUR 160,000	International Bank for Reconstruction & Development 0.7% 22/10/2046	97,939	0.13
EUR 190,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033	188,786	0.24	USD 1,550,000	International Bank for Reconstruction & Development 1.125% 13/9/2028	1,239,000	1.57
EUR 100,000	Commerzbank 5.25% 25/3/2029	103,130	0.13	USD 155,000	International Bank for Reconstruction & Development 1.375% 20/4/2028	126,586	0.16
USD 250,000	Deutsche Bank 1.686% 19/3/2026	214,978	0.27	EUR 317,000	International Development Association 0.7% 17/1/2042	207,924	0.26
EUR 54,000	E.ON 0.35% 28/2/2030	45,341	0.06			9,931,304	12.61
EUR 125,000	E.ON 3.875% 12/1/2035	125,975	0.16	<b>Ireland</b>			
EUR 100,000	Eurogrid 1.113% 15/5/2032	81,984	0.10	EUR 100,000	AIB 4.625% 23/7/2029	102,016	0.13
EUR 100,000	Eurogrid 3.915% 1/2/2034	99,627	0.13	EUR 100,000	ESB Finance 4.25% 3/3/2036	104,387	0.13
EUR 374,000	Kreditanstalt fuer Wiederaufbau 0% 15/6/2029	322,794	0.41	EUR 136,707	Ireland Government Bond 3% 18/10/2043	136,755	0.17
EUR 420,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2031	341,008	0.43			343,158	0.43
JPY 80,000,000	Kreditanstalt fuer Wiederaufbau 2.6% 20/6/2037	606,392	0.77	<b>Italy</b>			
EUR 560,000	Kreditanstalt fuer Wiederaufbau 3.25% 24/3/2031	573,888	0.73	EUR 272,000	A2A 1% 2/11/2033	205,623	0.26
EUR 105,000	Landwirtschaftliche Rentenbank 0% 30/6/2031	85,399	0.11				
EUR 24,000	NRW Bank 0% 18/2/2030	20,193	0.03				

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





# Impact Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>Spain</b>				USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	21,022	0.03
EUR 100,000	Adif Alta Velocidad 3.9% 30/4/2033	102,090	0.13	USD 45,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	40,017	0.05
EUR 150,000	Autonomous Community of Madrid Spain 0.419% 30/4/2030	126,401	0.16	USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	21,813	0.03
EUR 290,000	Autonomous Community of Madrid Spain 0.827% 30/7/2027	267,964	0.34	USD 290,000	Alexandria Real Estate Equities 2% 18/5/2032	207,166	0.26
EUR 100,000	CaixaBank 4.625% 16/5/2027	101,239	0.13	USD 115,000	Alexandria Real Estate Equities 3.8% 15/4/2026	102,847	0.13
EUR 100,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	99,144	0.13	USD 225,000	American Express 4.05% 3/5/2029	200,867	0.25
EUR 200,000	EDP Servicios Financieros Espana 4.375% 4/4/2032	208,935	0.26	USD 300,000	American Tower 3.65% 15/3/2027	264,443	0.34
EUR 620,000	Spain Government Bond 1% 30/7/2042	399,249	0.51	USD 90,000	Amgen 2.45% 21/2/2030	72,135	0.09
		1,305,022	1.66	USD 100,000	Amgen 5.25% 2/3/2033	92,115	0.12
<b>Sweden</b>				USD 250,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	229,114	0.29
EUR 300,000	Skandinaviska Enskilda Banken 0.75% 9/8/2027	270,534	0.35	USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	181,096	0.23
EUR 150,000	Skandinaviska Enskilda Banken 4% 9/11/2026	150,694	0.19	USD 15,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	12,568	0.02
EUR 550,000	Swedbank 0.3% 20/5/2027	506,550	0.64	USD 70,000	Autodesk 2.4% 15/12/2031	53,704	0.07
SEK 4,000,000	Sweden Government International Bond 0.125% 9/9/2030	307,814	0.39	USD 50,000	AvalonBay Communities 2.05% 15/1/2032	37,651	0.05
		1,235,592	1.57	USD 54,000	Ball 2.875% 15/8/2030	42,169	0.05
<b>Switzerland</b>				USD 29,000	Ball 4.875% 15/3/2026	26,447	0.03
CHF 280,000	Swiss Confederation Government Bond 1.5% 26/10/2038	320,916	0.41	USD 32,000	Ball 5.25% 1/7/2025	29,503	0.04
<b>United Arab Emirates</b>				USD 290,000	Bank of America 2.456% 22/10/2025	261,843	0.33
USD 500,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	451,643	0.57	EUR 150,000	Bank of America 4.134% 12/6/2028	152,315	0.19
USD 200,000	Abu Dhabi Commercial Bank 5.5% 12/1/2029	187,178	0.24	USD 690,000	Bank of America 6.204% 10/11/2028	656,385	0.83
		638,821	0.81	USD 8,000	Beazer Homes USA 5.875% 15/10/2027	7,174	0.01
<b>United Kingdom</b>				USD 5,000	Beazer Homes USA 6.75% 15/3/2025	4,602	0.01
GBP 100,000	Anglian Water Services Financing 6% 20/6/2039	120,574	0.15	USD 8,000	Berry Global 4.5% 15/2/2026	7,159	0.01
EUR 300,000	DS Smith 4.375% 27/7/2027	305,051	0.39	USD 14,000	Berry Global 5.625% 15/7/2027*	12,738	0.02
EUR 300,000	DS Smith 4.5% 27/7/2030	308,050	0.39	USD 575,000	Citigroup 2.014% 25/1/2026	512,385	0.65
EUR 250,000	National Grid 3.875% 16/1/2029	252,001	0.32	USD 90,000	City of New York NY 5.828% 1/10/2053	92,646	0.12
EUR 300,000	NatWest 0.78% 26/2/2030	257,181	0.33	USD 175,000	City of San Francisco Public Utilities Commission Water Revenue 6% 1/11/2040	169,730	0.22
GBP 200,000	NatWest 2.057% 9/11/2028	207,188	0.26	USD 180,000	Commonwealth of Massachusetts 3.769% 15/7/2029	160,174	0.20
USD 95,000	Royalty Pharma 1.2% 2/9/2025	82,069	0.10	USD 32,000	Covanta 4.875% 1/12/2029	25,879	0.03
EUR 300,000	SSE 2.875% 1/8/2029	291,549	0.37	USD 16,000	Covanta 5% 1/9/2030	12,679	0.02
EUR 200,000	SSE 4% 21/1/2028	194,258	0.25	USD 49,000	Dana 4.25% 1/9/2030	38,888	0.05
EUR 280,000	Thames Water Utilities Finance 4% 18/4/2027	266,420	0.34	USD 53,000	Darling Ingredients 5.25% 15/4/2027	47,933	0.06
GBP 1,370,000	United Kingdom Gilt 0.875% 31/7/2033	1,200,155	1.53	USD 21,000	Darling Ingredients 6% 15/6/2030	19,076	0.02
GBP 1,260,000	United Kingdom Gilt 1.5% 31/7/2053	748,595	0.95	USD 130,000	Dominion Energy 2.25% 15/8/2031	97,043	0.12
		4,233,091	5.38				
<b>United States</b>							
USD 29,000	AECOM 5.125% 15/3/2027	26,205	0.03				
USD 105,000	AES 1.375% 15/1/2026	89,571	0.11				
USD 130,000	AES 2.45% 15/1/2031	97,924	0.12				
USD 400,000	AES 5.45% 1/6/2028	368,365	0.47				

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

# Impact Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 100,000	DTE Electric 1.9% 1/4/2028	82,207	0.10	EUR 150,000	National Grid North America 4.668% 12/9/2033	157,046	0.20
USD 190,000	Duke Energy Carolinas 3.95% 15/11/2028	168,880	0.21	USD 175,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	161,897	0.21
USD 250,000	Duke Energy Florida 2.4% 15/12/2031	190,513	0.24	USD 210,000	NextEra Energy Capital 1.9% 15/6/2028	169,774	0.22
USD 210,000	Duke Energy Florida 2.5% 1/12/2029	170,436	0.22	USD 90,000	Northern States Power 2.25% 1/4/2031	69,691	0.09
USD 150,000	Duke Energy Progress 3.45% 15/3/2029	129,506	0.16	USD 75,000	Northern States Power 5.4% 15/3/2054	68,910	0.09
USD 170,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	168,553	0.21	USD 85,000	NSTAR Electric 3.95% 1/4/2030	73,585	0.09
USD 105,000	Ecolab 1.3% 30/1/2031	76,823	0.10	USD 130,000	Oncor Electric Delivery 4.15% 1/6/2032	112,398	0.14
USD 18,000	Equinix 2.15% 15/7/2030	13,803	0.02	USD 16,000	Owens-Brockway Glass Container 7.25% 15/5/2031	14,904	0.02
USD 390,000	Equinix 2.5% 15/5/2031	300,760	0.38	USD 250,000	Pacific Gas and Electric 6.7% 1/4/2053	248,259	0.32
USD 60,000	ERP Operating 1.85% 1/8/2031	44,492	0.06	USD 90,000	PacifiCorp 2.9% 15/6/2052	50,870	0.07
USD 843,310	Fannie Mae Pool 3.5% 1/7/2051	693,651	0.88	USD 20,000	PacifiCorp 5.35% 1/12/2053	17,149	0.02
USD 250,000	Fifth Third Bancorp 1.707% 1/11/2027	207,142	0.26	USD 35,000	PacifiCorp 5.5% 15/5/2054	30,485	0.04
USD 352,000	Ford Motor 6.1% 19/8/2032	323,689	0.41	USD 175,000	Pfizer 1.75% 18/8/2031	130,202	0.17
USD 110,000	Georgia Power 3.25% 1/4/2026	97,454	0.12	USD 300,000	PNC Financial Services 4.758% 26/1/2027	273,506	0.35
USD 1,329,870	Ginnie Mae II Pool 4% 20/5/2048	1,147,042	1.46	USD 57,000	Post 4.625% 15/4/2030	47,868	0.06
USD 310,000	Goldman Sachs 4.387% 15/6/2027	281,456	0.36	USD 34,000	Post 5.625% 15/1/2028	30,779	0.04
USD 206,537	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	182,716	0.23	USD 16,000	Post 5.75% 1/3/2027	14,889	0.02
USD 195,000	Healthpeak 2.125% 1/12/2028	156,536	0.20	USD 200,000	Prologis 1.25% 15/10/2030	146,534	0.19
USD 37,000	Hilton Domestic Operating 4% 1/5/2031	30,310	0.04	USD 60,000	Prologis 4.625% 15/1/2033	53,360	0.07
USD 33,000	Hilton Domestic Operating 4.875% 15/1/2030	28,799	0.04	USD 90,000	Prudential Financial 1.5% 10/3/2026	77,354	0.10
USD 17,000	Hilton Domestic Operating 5.75% 1/5/2028	15,671	0.02	USD 105,000	Public Service Electric and Gas 3.1% 15/3/2032	84,765	0.11
USD 20,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	18,004	0.02	USD 145,000	Public Service Electric and Gas 4.65% 15/3/2033	129,564	0.17
USD 100,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	85,910	0.11	USD 165,000	Republic Services 4.875% 1/4/2029	151,644	0.19
USD 80,000	Interstate Power and Light 4.1% 26/9/2028	70,706	0.09	USD 200,000	San Diego Gas & Electric 4.95% 15/8/2028	184,359	0.23
USD 12,000	KB Home 4% 15/6/2031	9,611	0.01	USD 210,000	Southern California Edison 2.5% 1/6/2031	162,812	0.21
USD 9,000	KB Home 4.8% 15/11/2029	7,789	0.01	USD 170,000	Southern California Edison 3.65% 1/6/2051	115,098	0.15
USD 9,000	KB Home 6.875% 15/6/2027	8,506	0.01	USD 400,000	Southern Power 0.9% 15/1/2026	339,692	0.43
USD 11,000	KB Home 7.25% 15/7/2030	10,476	0.01	USD 260,000	Thermo Fisher Scientific 2% 15/10/2031	196,177	0.25
USD 80,000	Kimco Realty 2.7% 1/10/2030	62,763	0.08	USD 100,000	Toyota Motor Credit 2.15% 13/2/2030	79,213	0.10
USD 300,000	Kraft Heinz Foods 3.75% 1/4/2030	258,518	0.33	USD 300,000	Truist Financial 1.267% 2/3/2027	253,886	0.32
USD 150,000	Los Angeles Unified School District 5.75% 1/7/2034	142,841	0.18	USD 330,000	Verizon Communications 1.5% 18/9/2030	244,492	0.31
USD 320,000	Metropolitan Life Global Funding I 4.4% 30/6/2027	287,463	0.36	USD 615,000	Wells Fargo 4.54% 15/8/2026	559,583	0.71
USD 380,000	MidAmerican Energy 3.65% 15/4/2029	331,040	0.42	USD 70,000	Welltower 2.7% 15/2/2027	60,364	0.08
USD 40,000	MidAmerican Energy 5.3% 1/2/2055	36,060	0.05	USD 60,000	Wisconsin Power and Light 4.95% 1/4/2033	53,867	0.07
USD 225,000	Morgan Stanley 0.864% 21/10/2025	200,968	0.26	USD 50,000	WRKCo 3.375% 15/9/2027	43,411	0.06
				USD 30,000	WRKCo 4.2% 1/6/2032	26,001	0.03
				USD 44,000	Yum! Brands 3.625% 15/3/2031	35,630	0.04

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Impact Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets
USD 45,000	Yum! Brands 4.625% 31/1/2032	38,094	0.05
USD 31,000	Yum! Brands 4.75% 15/1/2030	26,992	0.03
		15,271,589	19.41
<b>Total Bonds</b>		<b>77,746,577</b>	<b>98.77</b>
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		77,746,577	98.77
<b>Total Portfolio</b>		<b>77,746,577</b>	<b>98.77</b>
<b>Other Net Assets</b>		<b>964,382</b>	<b>1.23</b>
<b>Total Net Assets (EUR)</b>		<b>78,710,959</b>	<b>100.00</b>

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	7,810,000	MXN	416,167	Morgan Stanley	4/3/2024	(5,768)
EUR	1,770,000	AUD	1,076,277	HSBC Bank	4/3/2024	11,515
EUR	30,000	DKK	4,026	RBS	4/3/2024	1
EUR	460,000	SGD	316,765	HSBC Bank	4/3/2024	1,113
EUR	3,480,000	SEK	308,422	HSBC Bank	4/3/2024	(2,423)
EUR	2,580,000	CAD	1,772,485	HSBC Bank	4/3/2024	17,042
EUR	28,376,000	USD	26,141,736	HSBC Bank	4/3/2024	(12,998)
EUR	300,000	CHF	321,364	Goldman Sachs	4/3/2024	6,724
EUR	460,000	NZD	259,613	BNP Paribas	4/3/2024	634
EUR	2,678,000	GBP	3,128,355	Citigroup	4/3/2024	317
EUR	97,820,000	JPY	614,331	HSBC Bank	4/3/2024	11,095
EUR	70,000	GBP	81,941	State Street	4/3/2024	177
EUR	110,000	USD	101,756	Morgan Stanley	4/3/2024	367
EUR	90,000	USD	83,091	Bank of America	4/3/2024	136
EUR	3,480,000	SEK	311,057	Citigroup	3/4/2024	195
EUR	460,000	NZD	259,119	Morgan Stanley	3/4/2024	462
EUR	30,000	DKK	4,026	Morgan Stanley	3/4/2024	-
EUR	7,810,000	MXN	419,673	Citigroup	3/4/2024	338
EUR	300,000	CHF	315,888	Goldman Sachs	3/4/2024	593
EUR	2,580,000	CAD	1,755,390	State Street	3/4/2024	1,296
EUR	1,770,000	AUD	1,063,358	State Street	3/4/2024	(1,133)
EUR	28,556,000	USD	26,365,246	BNP Paribas	3/4/2024	77,144
EUR	460,000	SGD	316,000	BNP Paribas	3/4/2024	299
EUR	97,820,000	JPY	602,653	RBS	3/4/2024	(2,780)
EUR	2,648,000	GBP	3,094,739	State Street	3/4/2024	4,972
GBP	117,110	EUR	100,000	Morgan Stanley	4/3/2024	(305)
USD	440,000	MYR	94,536	Goldman Sachs	20/3/2024	1,640
USD	1,070,000	PEN	282,799	Goldman Sachs	20/3/2024	(162)
USD	238,830,000	CLP	269,302	Bank of America	20/3/2024	21,203
USD	82,746	EUR	90,000	Citigroup	4/3/2024	208
Net unrealised appreciation						131,902
<b>USD Hedged Share Class</b>						
EUR	28	USD	26	BNY Mellon	15/3/2024	-
USD	4,947	EUR	5,327	BNY Mellon	15/3/2024	(38)
Net unrealised depreciation						(38)
Total net unrealised appreciation						131,864

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Impact Bond Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(3)	EUR	Euro BOBL	March 2024	5,830
(8)	EUR	Euro Bund	March 2024	11,800
(2)	EUR	Euro BUXL	March 2024	1,940
(4)	EUR	Euro-OAT	March 2024	4,000
(7)	USD	US Treasury 10 Year Note (CBT)	June 2024	(2,823)
(6)	USD	US Ultra 10 Year Note	June 2024	(1,872)
(1)	GBP	Long Gilt	June 2024	(93)
(1)	USD	US Treasury 2 Year Note (CBT)	June 2024	(72)
(1)	USD	US Treasury 5 Year Note (CBT)	June 2024	(230)
Total				18,480

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 842,607	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(2,668)	(16,726)
IRS	EUR 105,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5837%	BNP Paribas	23/5/2049	(574)	(574)
IRS	EUR 147,122	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.3835%	BNP Paribas	1/2/2053	2,572	2,572
IRS	EUR 560,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.2962%	Goldman Sachs	24/3/2031	(19,351)	(19,351)
Total					(20,021)	(34,079)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps



# Japan Flexible Equity Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (JPY)	% of Net Assets	Holding	Description	Market Value (JPY)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				236,500	Mitsui <sup>*</sup>	1,549,784,500	2.46
				451,200	Murata Manufacturing	1,363,977,600	2.17
				158,300	Nafco	398,916,000	0.63
				115,000	NEC	1,160,350,000	1.84
				73,100	Nichirei <sup>*</sup>	274,636,700	0.44
				150,400	Nihon Kohden	623,257,600	0.99
				7,584,500	Nippon Telegraph & Telephone	1,382,654,350	2.19
				92,500	Nissan Chemical <sup>*</sup>	578,402,500	0.92
				51,300	Nitori <sup>*</sup>	1,127,574,000	1.79
				508,900	ORIX <sup>*</sup>	1,596,419,300	2.54
				730,000	Panasonic	1,036,965,000	1.65
				300,400	Recruit	1,815,617,600	2.88
				516,100	Renesas Electronics	1,266,767,450	2.01
				331,100	Rinnai <sup>*</sup>	1,155,207,900	1.83
				226,800	Sekisui House	757,512,000	1.20
				363,800	Shin-Etsu Chemical	2,323,590,600	3.69
				17,600	SMC	1,586,640,000	2.52
				197,800	Sony <sup>*</sup>	2,560,521,000	4.07
				281,400	Sumitomo Mitsui Financial	2,348,001,600	3.73
				175,300	Suzuki Motor <sup>*</sup>	1,152,948,100	1.83
				414,900	Tokio Marine <sup>*</sup>	1,815,602,400	2.88
				68,300	Tokyo Electron	2,518,221,000	4.00
				1,064,500	Toyota Motor	3,854,554,500	6.12
				194,400	Yokohama Rubber	773,517,600	1.23
				<b>Total Common Stocks (Shares)</b>		<b>62,059,436,050</b>	<b>98.54</b>
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		<b>62,059,436,050</b>	<b>98.54</b>
				<b>Total Portfolio</b>		<b>62,059,436,050</b>	<b>98.54</b>
				<b>Other Net Assets</b>		<b>918,754,653</b>	<b>1.46</b>
				<b>Total Net Assets (JPY)</b>		<b>62,978,190,703</b>	<b>100.00</b>
158,200	Asahi	812,040,600	1.29				
173,000	Asahi Intecc	538,203,000	0.85				
415,800	Bic Camera <sup>*</sup>	535,134,600	0.85				
148,200	Chugoku Marine Paints <sup>*</sup>	320,112,000	0.51				
1,435,100	Concordia Financial <sup>*</sup>	1,087,805,800	1.73				
167,600	Dai-Dan	311,233,200	0.49				
339,600	Dai-ichi Life	1,157,356,800	1.84				
388,800	Daiichi Sankyo	1,933,891,200	3.07				
836,700	Daiwa <sup>*</sup>	922,043,400	1.46				
687,400	Denso	1,893,099,600	3.01				
50,300	Dentsu Soken	269,608,000	0.43				
288,700	DMG Mori <sup>*</sup>	998,613,300	1.59				
71,200	Ebara	898,188,000	1.43				
123,100	Eisai	769,867,400	1.22				
132,700	FUJIFILM	1,263,702,100	2.01				
300,100	Fukuoka Financial <sup>*</sup>	1,165,588,400	1.85				
34,000	GMO Payment Gateway <sup>*</sup>	342,890,000	0.54				
155,000	Hitachi	1,963,075,000	3.12				
490,000	Inpex <sup>*</sup>	985,390,000	1.56				
207,700	Kao <sup>*</sup>	1,183,059,200	1.88				
140,000	Kyudenko <sup>*</sup>	815,080,000	1.29				
212,600	Kyushu Railway <sup>*</sup>	731,981,800	1.16				
180,900	Makita	706,776,300	1.12				
648,600	Mitsubishi <sup>*</sup>	2,078,763,000	3.30				
618,700	Mitsubishi Electric <sup>*</sup>	1,473,434,050	2.34				
356,000	Mitsubishi Gas Chemical <sup>*</sup>	868,640,000	1.38				
85,600	Mitsubishi Heavy Industries <sup>*</sup>	1,012,220,000	1.61				

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
<b>EUR Hedged Share Class</b>						
EUR	10,865,140,139	JPY	68,211,141	BNY Mellon	15/3/2024	181,375,051
JPY	2,424,229	EUR	392,538,052	BNY Mellon	15/3/2024	(47,359)
Net unrealised appreciation						181,327,692
<b>HKD Hedged Share Class</b>						
HKD	844,467	JPY	44,636	BNY Mellon	15/3/2024	6,619
JPY	858	HKD	16,445	BNY Mellon	15/3/2024	93
Net unrealised appreciation						6,712
<b>USD Hedged Share Class</b>						
JPY	617,970	USD	92,456,078	BNY Mellon	15/3/2024	256,694
USD	4,722,607,006	JPY	31,906,663	BNY Mellon	15/3/2024	37,866,049
Net unrealised appreciation						38,122,743
Total net unrealised appreciation						219,457,147

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Japan Flexible Equity Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Consumer Cyclical	28.14
Industrial	20.67
Financials	16.03
Consumer Non-cyclical	15.17
Technology	8.28
Basic Materials	6.50
Communications	2.19
Energy	1.56
Other Net Assets	1.46
	100.00





# Japan Small & MidCap Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
<b>EUR Hedged Share Class</b>						
EUR	412,642,366	JPY	2,589,027	BNY Mellon	15/3/2024	6,639,597
JPY	45,506	EUR	7,342,456	BNY Mellon	15/3/2024	(26,994)
Net unrealised appreciation						6,612,603
<b>HKD Hedged Share Class</b>						
HKD	799,466	JPY	42,274	BNY Mellon	15/3/2024	6,588
JPY	435	HKD	8,345	BNY Mellon	15/3/2024	51
Net unrealised appreciation						6,639
<b>USD Hedged Share Class</b>						
JPY	223,843	USD	33,537,583	BNY Mellon	15/3/2024	140,993
USD	1,973,591,716	JPY	13,348,684	BNY Mellon	15/3/2024	18,035,365
Net unrealised appreciation						18,176,358
Total net unrealised appreciation						24,795,600

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Industrial	36.22
Financials	17.96
Consumer Non-cyclical	13.81
Consumer Cyclical	12.99
Basic Materials	6.80
Technology	6.08
Communications	1.86
Energy	0.79
Utilities	0.65
Other Net Assets	2.84
	100.00

# Latin American Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Brazil</b>							
7,894,246	Alpargatas	15,890,047	2.11	491,983	XP	11,709,196	1.55
2,706,923	Ambev*	6,753,773	0.90	<b>Chile</b>			
11,805,826	Ambev	29,698,475	3.94	508,161	Sociedad Quimica y Minera de Chile*	25,535,090	3.39
1,469,884	Arezzo Industria e Comercio	17,376,687	2.31	<b>Colombia</b>			
12,945,823	B3 - Brasil Bolsa Balcao	33,164,965	4.41	648,555	Bancolombia*	21,168,835	2.81
11,053,722	Banco Bradesco*	30,563,541	4.06	110,790	Bancolombia	957,706	0.13
6,114,641	Banco Bradesco	16,808,151	2.23				
8,819,733	CCR	24,137,596	3.21	<b>Luxembourg</b>			
3,651,904	Cyrela Brazil Realty Empreendimentos e Participacoes	17,235,064	2.29	56,034	Globant	12,751,097	1.69
9,000,784	GRUPO DE MODA SOMA	12,651,382	1.68	262,794	Tenaris	9,426,421	1.25
34,526,314	Hapvida Participacoes e Investimentos	25,757,552	3.42				
4,563,469	Itau Unibanco*	31,214,128	4.15	<b>Mexico</b>			
7,058,803	Lojas Renner	22,441,061	2.98	453,909	America Movil	8,597,037	1.14
680,701	Petroleo Brasileiro	11,360,900	1.51	11,952,165	Fibra Uno Administracion	21,429,973	2.85
1,668,988	Petroleo Brasileiro*	27,070,985	3.60	231,127	Fomento Economico Mexicano	28,890,875	3.84
1,998,278	Petroleo Brasileiro	16,241,745	2.16	60,873	Grupo Aeroportuario del Pacifico	9,013,465	1.20
1,389,630	Rede D'Or Sao Luiz	7,019,388	0.93	1,452,883	Grupo Aeroportuario del Pacifico	21,446,228	2.85
4,942,854	Rumo	22,502,701	2.99	2,016,198	Grupo Financiero Banorte	20,807,222	2.76
7,693,786	Sendas Distribuidora	21,705,922	2.89	3,269,087	Grupo Mexico	15,878,862	2.11
779,710	Vale	10,539,307	1.40	13,240,138	Wal-Mart de Mexico	53,019,537	7.05
4,474,356	Vale	60,359,063	8.02				
		460,492,433	61.19			179,083,199	23.80
<b>Canada</b>				<b>Total Common / Preferred Stocks (Shares)</b>			
1,021,706	First Quantum Minerals	9,435,201	1.26			749,621,558	99.60
2,250,940	MAG Silver*	19,062,380	2.53	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
		28,497,581	3.79			749,621,558	99.60
						749,621,558	99.60
						2,999,801	0.40
						752,621,359	100.00

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	3,005,310	USD	4,615,108	BNY Mellon	15/3/2024	7,820
USD	339,450	AUD	220,942	BNY Mellon	15/3/2024	(678)
Net unrealised appreciation						7,142
<b>CHF Hedged Share Class</b>						
CHF	339,213	USD	293,992	BNY Mellon	15/3/2024	(4,275)
USD	16,527	CHF	18,856	BNY Mellon	15/3/2024	27
Net unrealised depreciation						(4,248)
<b>EUR Hedged Share Class</b>						
EUR	511,250	USD	474,609	BNY Mellon	15/3/2024	3,899
USD	63,155	EUR	67,925	BNY Mellon	15/3/2024	(625)
Net unrealised appreciation						3,274

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Latin American Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	1,498,000	USD	1,190,788	BNY Mellon	15/3/2024	11,130
USD	259,139	GBP	326,964	BNY Mellon	15/3/2024	(1,452)
Net unrealised appreciation						9,678
<b>HKD Hedged Share Class</b>						
HKD	246,520	USD	1,925,585	BNY Mellon	15/3/2024	(438)
USD	480,612	HKD	61,498	BNY Mellon	15/3/2024	78
Net unrealised depreciation						(360)
<b>PLN Hedged Share Class</b>						
PLN	6,664,651	USD	26,853,830	BNY Mellon	15/3/2024	83,768
USD	14,729,528	PLN	3,649,473	BNY Mellon	15/3/2024	(52,086)
Net unrealised appreciation						31,682
<b>SGD Hedged Share Class</b>						
SGD	3,831,798	USD	5,148,229	BNY Mellon	15/3/2024	2,902
USD	557,665	SGD	414,667	BNY Mellon	15/3/2024	(716)
Net unrealised appreciation						2,186
Total net unrealised appreciation						49,354

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Financials	27.24
Consumer Cyclical	19.02
Basic Materials	18.71
Consumer Non-cyclical	16.24
Industrial	8.29
Energy	7.27
Technology	1.69
Communications	1.14
Other Net Assets	0.40
	100.00

# Multi-Theme Equity Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				725,115	iShares Refinitiv Inclusion and Diversity UCITS ETF <sup>~</sup>	5,476,794	3.00
				106,527,765 58.36			
<b>FUNDS</b>				<b>Luxembourg</b>			
<b>Ireland</b>				2,240,822	BlackRock Global Funds - Circular Economy Fund <sup>™</sup>	32,690,462	17.91
1,026,545	iShares Ageing Population UCITS ETF <sup>~</sup>	7,291,036	3.99	280,386	BlackRock Global Funds - FinTech Fund <sup>™</sup>	3,696,306	2.03
246,704	iShares Agribusiness UCITS ETF <sup>~</sup>	10,859,910	5.95	419,868	BlackRock Global Funds - Future Consumer Fund <sup>™</sup>	2,708,149	1.48
1,333,177	iShares Automation & Robotics UCITS ETF <sup>~</sup>	18,164,537	9.95	416,161	BlackRock Global Funds - Next Generation Health Care Fund <sup>™</sup>	3,695,507	2.02
2,470,774	iShares Digital Security UCITS ETF <sup>~</sup>	20,262,818	11.10	92,633	BlackRock Global Funds - Next Generation Technology Fund <sup>™</sup>	1,840,969	1.01
415,954	iShares Digitalisation UCITS ETF <sup>~</sup>	3,684,313	2.02	525,813	BlackRock Global Funds - Nutrition Fund <sup>™</sup>	5,397,099	2.96
717,010	iShares Electric Vehicles & Driving Technology UCITS ETF <sup>~</sup>	5,477,239	3.00	1,124,387	BlackRock Global Funds - Sustainable Energy Fund <sup>™</sup>	25,563,281	14.01
218,516	iShares Global Clean Energy UCITS ETF <sup>~</sup>	1,764,298	0.97	75,591,773 41.42			
209,865	iShares Global Infrastructure UCITS ETF <sup>~</sup>	6,264,470	3.43	<b>Total Funds</b>			
145,474	iShares Global Water UCITS ETF <sup>~</sup>	9,118,310	5.00	182,119,538 99.78			
241,122	iShares Healthcare Innovation UCITS ETF <sup>~</sup>	1,847,597	1.01	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
444,570	iShares Metaverse UCITS ETF <sup>~</sup>	3,698,067	2.03	182,119,538 99.78			
419,773	iShares MSCI EM Consumer Growth UCITS ETF <sup>~</sup>	12,618,376	6.91	<b>Total Portfolio</b>			
				402,088 0.22			
				<b>Total Net Assets (USD)</b>			
				182,521,626 100.00			

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

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	12,378,247	EUR	13,462,520	Barclays	6/3/2024	31,906
Net unrealised appreciation						31,906
<b>EUR Hedged Share Class</b>						
EUR	244,565	USD	227,026	BNY Mellon	15/3/2024	1,854
USD	5,505	EUR	5,921	BNY Mellon	15/3/2024	(55)
Net unrealised appreciation						1,799
<b>GBP Hedged Share Class</b>						
GBP	41,304,952	USD	32,835,679	BNY Mellon	15/3/2024	308,977
USD	765,447	GBP	964,148	BNY Mellon	15/3/2024	(5,932)
Net unrealised appreciation						303,045
Total net unrealised appreciation						336,750

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[734] BlackRock Global Funds (BGF)**



# Natural Resources Fund<sup>(4)</sup> continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	27,481,976	USD	25,512,389	BNY Mellon	15/3/2024	209,596
USD	1,763,528	EUR	1,899,203	BNY Mellon	15/3/2024	(14,963)
Net unrealised appreciation						194,633
<b>GBP Hedged Share Class</b>						
GBP	281,877	USD	224,113	BNY Mellon	15/3/2024	2,149
USD	25,159	GBP	31,647	BNY Mellon	15/3/2024	(237)
Net unrealised appreciation						1,912
Total net unrealised appreciation						196,545

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Basic Materials	45.22
Energy	39.38
Industrial	7.41
Consumer Non-cyclical	6.26
Other Net Assets	1.73
	100.00

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Next Generation Health Care Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				275	Lonza	145,130	0.61
				1,795	Sophia Genetics	8,795	0.04
						370,266	1.56
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>United Kingdom</b>			
<b>Belgium</b>				9,194	Autolus Therapeutics	53,785	0.23
1,295	Galapagos	46,296	0.20	3,280	Bicycle Therapeutics	83,640	0.35
4,997	Nyxoah	67,460	0.28	46,181	ConvaTec	144,434	0.61
				3,572	Immunocore	248,433	1.04
						530,292	2.23
<b>Bermuda</b>				<b>United States</b>			
10,300	Roivant Sciences	120,510	0.51	2,825	10X Genomics	135,515	0.57
<b>British Virgin Islands</b>				1,728	4D Molecular Therapeutics	49,300	0.21
1,268	Biohaven	61,726	0.26	2,545	908 Devices	19,978	0.08
<b>Canada</b>				1,485	Abbott Laboratories	177,190	0.75
5,203	Xenon Pharmaceuticals	244,853	1.03	2,781	AbbVie	491,375	2.07
<b>Cayman Islands</b>				1,700	Align Technology	518,857	2.18
984	BeiGene*	166,345	0.70	2,523	Alynham Pharmaceuticals	383,849	1.61
25,000	Kindstar Globalgene Technology	4,535	0.02	1,630	Amgen	451,102	1.90
4,745	Legend Biotech	314,593	1.32	1,325	Amylyx Pharmaceuticals	26,063	0.11
1,087	MoonLake Immunotherapeutics	60,546	0.25	601	Apellis Pharmaceuticals	38,897	0.16
1,485	Structure Therapeutics	63,068	0.27	1,732	Arcturus Therapeutics	69,280	0.29
				1,917	Arcus Biosciences	37,151	0.16
				840	Arrowhead Pharmaceuticals*	28,778	0.12
<b>Denmark</b>				2,550	Arvinas	120,564	0.51
323	Genmab	90,618	0.38	1,530	Astria Therapeutics	23,501	0.10
1,014	Genmab	28,433	0.12	440	Axsome Therapeutics	36,564	0.15
4,167	Novo Nordisk	498,556	2.10	1,547	Beam Therapeutics	65,268	0.27
1,025	Zealand Pharma*	99,958	0.42	1,022	Becton Dickinson	243,011	1.02
				1,208	Biogen	267,222	1.12
				5,018	BioMarin Pharmaceutical	438,172	1.84
<b>France</b>				1,679	Biomea Fusion	32,019	0.13
3,265	Sanofi	156,524	0.66	217	Bio-Rad Laboratories	71,970	0.30
<b>Germany</b>				5,151	Bio-Techne	386,737	1.63
3,195	Gerresheimer*	378,525	1.59	9,758	Black Diamond Therapeutics	49,668	0.21
582	Sartorius*	224,346	0.94	3,842	Blueprint Medicines	365,067	1.54
				12,563	Boston Scientific	832,801	3.50
				722	Bridgebio Pharma	26,043	0.11
<b>Ireland</b>				2,027	Bruker	178,619	0.75
2,120	Alkermes	63,589	0.27	5,902	Cabaletta Bio*	137,635	0.58
390	ICON	125,159	0.52	2,085	Catalent	120,867	0.51
522	STERIS	120,451	0.51	3,265	Cencora	769,103	3.23
				2,211	Centene	172,126	0.72
				2,799	Cerevel Therapeutics	115,319	0.48
<b>Jersey</b>				1,207	Charles River Laboratories International	309,764	1.30
1,784	Novocure	28,687	0.12	1,086	CONMED	86,435	0.36
<b>Netherlands</b>				4,940	Cooper	466,336	1.96
1,098	Argenx	410,751	1.73	1,483	Danaher	377,913	1.59
3,788	CureVac	13,144	0.06	907	Dexcom	103,715	0.44
3,036	Immatics	37,920	0.16	3,233	Dyne Therapeutics	85,028	0.36
4,672	Merus	229,232	0.96	1,410	Edwards Lifesciences	119,949	0.50
8,938	QIAGEN	387,283	1.63	16,283	Elanco Animal Health	262,319	1.10
				376	Elevance Health	189,312	0.80
<b>Switzerland</b>							
8,875	AC Immune	34,524	0.15				
2,131	Alcon	181,817	0.76				

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



# Next Generation Health Care Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>HKD Hedged Share Class</b>						
HKD	4,255	USD	33,235	BNY Mellon	15/3/2024	(7)
USD	370	HKD	47	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(7)
<b>SGD Hedged Share Class</b>						
SGD	169,494	USD	227,727	BNY Mellon	15/3/2024	130
USD	16,306	SGD	12,118	BNY Mellon	15/3/2024	(27)
Net unrealised appreciation						103
Total net unrealised depreciation						(27,119)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Healthcare Products	32.08
Biotechnology	30.02
Pharmaceuticals	22.21
Healthcare Services	8.35
Electronics	2.45
Packaging & Containers	1.59
Engineering & Construction	0.08
Software	0.04
Other Net Assets	3.18
	100.00

# Next Generation Technology Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>				<b>South Korea</b>			
1,665,356	Altium	70,387,266	2.56	542,757	Kakao	21,724,953	0.79
5,768,635	SiteMinder	20,292,801	0.74	555,673	SK Hynix	65,181,826	2.37
		90,680,067	3.30			86,906,779	3.16
<b>Canada</b>				<b>Taiwan</b>			
181,177	Kinaxis	18,924,630	0.69	2,129,000	Accton Technology	34,956,285	1.27
<b>Cayman Islands</b>				201,000	ASPEED Technology	17,391,444	0.63
281,000	Alchip Technologies	36,803,482	1.34	1,607,000	E Ink	12,506,427	0.46
1,413,854	Credo Technology	31,585,498	1.15	167,000	eMemory Technology	14,317,527	0.52
		68,388,980	2.49	5,123,000	King Yuan Electronics	14,391,948	0.53
<b>China</b>				457,191	Lotes	14,825,310	0.54
616,938	Shenzhen Transsion	13,588,736	0.50	887,000	Phison Electronics	17,622,419	0.64
537,734	Zhongji Innolight	11,579,981	0.42	4,493,000	Wistron	16,417,259	0.60
		25,168,717	0.92	319,000	Wiwynn	23,514,127	0.86
<b>France</b>				1,063,000	Yageo	18,765,050	0.68
227,371	SOITEC*	33,634,973	1.22			184,707,796	6.73
<b>Germany</b>				<b>United Kingdom</b>			
209,109	Nemetschek	20,123,208	0.73	9,703,320	Alphawave IP	20,953,291	0.76
<b>Israel</b>				262,638	ARM*	35,994,538	1.31
92,555	Monday.com	20,434,293	0.74	209,571	Endava*	8,567,263	0.31
<b>Japan</b>				5,050,258	Informa	52,133,907	1.90
1,037,100	Appier*	13,003,212	0.47	1,200,724	Sage	19,065,867	0.70
77,100	Disco	24,894,426	0.91	1,619,656	Wise	18,866,663	0.69
533,000	Freee*	12,338,539	0.45			155,581,529	5.67
421,300	Harmonic Drive Systems*	11,035,287	0.40	<b>United States</b>			
522,700	Kokusai Electric*	15,509,813	0.56	135,275	Altair Engineering*	11,545,721	0.42
112,000	Lasertec*	29,936,101	1.09	542,503	Amkor Technology	16,774,193	0.61
313,000	Money Forward*	13,842,235	0.50	70,674	Appfolio	17,244,456	0.63
243,100	NEC	16,411,057	0.60	236,030	Cloudflare	23,374,051	0.85
420,000	Nintendo	23,604,185	0.86	321,417	Cognex*	12,650,973	0.46
425,600	TDK*	22,170,549	0.81	370,668	Coherent	22,132,586	0.81
		182,745,404	6.65	454,783	Confluent	15,192,026	0.55
<b>Kazakhstan</b>				239,747	Datadog	31,397,267	1.14
328,614	Kaspi.KZ JSC	34,307,302	1.25	187,719	Entegris*	25,230,372	0.92
<b>Luxembourg</b>				93,297	Expedia	12,807,812	0.46
66,508	Globant	15,134,561	0.55	720,627	HashiCorp	19,320,010	0.70
162,215	Spotify Technology	41,299,939	1.50	572,743	Informatica	18,671,422	0.68
		56,434,500	2.05	348,978	Jabil*	50,242,363	1.83
<b>Netherlands</b>				62,683	KLA	42,747,926	1.56
112,954	ASM International	68,834,618	2.51	569,938	Klaviyo*	16,323,024	0.60
339,000	BE Semiconductor Industries	61,788,812	2.25	284,524	Lattice Semiconductor*	21,470,181	0.78
287,798	STMicroelectronics	13,135,100	0.48	1,053,228	Legalzoom.com	12,649,268	0.46
300,162	Wolters Kluwer	47,480,370	1.73	115,829	Manhattan Associates	29,466,898	1.07
		191,238,900	6.97	591,493	Marvell Technology	40,795,272	1.49
<b>New Zealand</b>				28,756	MercadoLibre	46,361,573	1.69
403,888	Xero	33,558,585	1.22	139,548	MongoDB*	61,610,442	2.24
				59,608	Monolithic Power Systems	42,095,766	1.53
				311,088	Nutanix	19,303,010	0.70
				235,902	NVIDIA	187,494,910	6.83
				183,987	Palo Alto Networks*	57,976,144	2.11
				782,968	Pinterest	28,500,035	1.04
				108,210	PTC	19,812,169	0.72
				1,265,138	Pure Storage	63,560,533	2.31

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Next Generation Technology Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	482,131,809	USD	447,495,080	BNY Mellon	15/3/2024	3,586,784
USD	36,339,256	EUR	39,229,154	BNY Mellon	15/3/2024	(214,113)
Net unrealised appreciation						3,372,671
<b>GBP Hedged Share Class</b>						
GBP	58,921,546	USD	46,827,762	BNY Mellon	15/3/2024	425,097
USD	3,746,327	GBP	4,726,271	BNY Mellon	15/3/2024	(21,598)
Net unrealised appreciation						403,499
<b>HKD Hedged Share Class</b>						
HKD	2,456,235	USD	19,187,697	BNY Mellon	15/3/2024	(4,121)
USD	2,268,148	HKD	290,231	BNY Mellon	15/3/2024	369
Net unrealised depreciation						(3,752)
<b>NZD Hedged Share Class</b>						
NZD	4,506	USD	7,421	BNY Mellon	15/3/2024	26
USD	492	NZD	301	BNY Mellon	15/3/2024	1
Net unrealised appreciation						27
<b>SGD Hedged Share Class</b>						
SGD	46,269,784	USD	62,166,996	BNY Mellon	15/3/2024	35,778
USD	4,863,999	SGD	3,615,602	BNY Mellon	15/3/2024	(7,383)
Net unrealised appreciation						28,395
Total net unrealised appreciation						3,709,788

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Semiconductors	33.00
Software	27.31
Internet	9.46
Computers	8.76
Electronics	5.13
Media	3.63
Telecommunications	2.92
Commercial Services	1.62
Automobile Manufacturers	1.17
Application Software	0.88
Toys, Games Hobbies	0.86
Machinery Diversified	0.86
Systems Software	0.76
Diversified Financial Services	0.50
Distribution Wholesale	0.42
Software & Services	0.27
Insurance	0.19
Consumer Durables & Apparel	0.15
Retailing	0.15
Specified Purpose Acquisitions	0.12
Data Processing & Outsourced Services	0.10
Technology Hardware & Semiconductors	0.02
Other Net Assets	1.72
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Nutrition Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				76,218	Bunge Global <sup>†</sup>	7,164,492	3.44
				40,339	DSM-Firmenich	4,356,796	2.09
				858	Givaudan <sup>†</sup>	3,624,986	1.74
				73,578	Nestle	7,763,585	3.73
				53,940	SGS <sup>†</sup>	5,209,672	2.50
						32,962,211	15.82
<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>				<b>United Kingdom</b>			
<b>Canada</b>				271,106	Compass	7,472,410	3.59
40,452	Canadian Pacific Kansas City <sup>†</sup>	3,459,455	1.66	813,973	Tate & Lyle	6,199,359	2.97
134,608	Growth International	5,692,691	2.73			13,671,769	6.56
277,764	Jamieson Wellness	6,204,585	2.98	<b>United States</b>			
279,926	Maple Leaf Foods	4,799,178	2.30	54,876	AGCO <sup>†</sup>	6,029,775	2.89
92,055	Nutrien <sup>†</sup>	4,807,112	2.30	30,143	Avery Dennison <sup>†</sup>	6,490,692	3.11
678,453	SunOpta <sup>†</sup>	4,640,618	2.23	67,181	CF Industries	5,340,890	2.56
		29,603,639	14.20	8,534	Costco Wholesale	6,389,918	3.07
				54,996	Crown	4,179,696	2.01
<b>Cayman Islands</b>				48,172	Darling Ingredients	2,016,480	0.97
2,765,000	China Mengniu Dairy	6,951,658	3.33	8,144	Deere	2,982,740	1.43
<b>Denmark</b>				5,445	Eli Lilly	4,070,192	1.95
38,116	Novo Nordisk	4,560,346	2.19	298,942	Graphic Packaging <sup>†</sup>	7,778,471	3.73
<b>France</b>				163,696	Grocery Outlet <sup>†</sup>	4,259,370	2.04
5,981	Robertet	5,165,207	2.48	71,429	John Bean Technologies <sup>†</sup>	7,356,473	3.53
<b>Germany</b>				21,073	Union Pacific	5,374,036	2.58
135,865	HelloFresh <sup>†</sup>	1,933,200	0.93	39,729	Zoetis	7,945,800	3.81
29,866	Symrise	3,068,512	1.47			70,214,533	33.68
		5,001,712	2.40	<b>Total Common Stocks (Shares) &amp; Warrants</b>			
<b>Iceland</b>						204,246,221	97.98
1,147,650	Marel	4,009,278	1.92	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
<b>Ireland</b>						204,246,221	97.98
43,055	Kerry	3,792,979	1.82	<b>Other Transferable Securities</b>			
156,445	Smurfit Kappa	6,740,040	3.23	<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>			
		10,533,019	5.05	<b>Cayman Islands</b>			
<b>Isle of Man</b>				720,000	China Forestry <sup>**</sup>	1	0.00
35,073,092	Agronomics	4,355,745	2.09	<b>Isle of Man</b>			
5,687,215	Agronomics (Wts 8/12/2024)	12,105	0.00	4,747,573	Agronomics (Wts 1/6/2024) <sup>**</sup>	-	0.00
		4,367,850	2.09	<b>Total Common Stocks (Shares) &amp; Warrants</b>			
<b>Japan</b>						1	0.00
188,900	FP	3,472,403	1.67	<b>Total Other Transferable Securities</b>			
<b>Netherlands</b>						1	0.00
148,236	Koninklijke Ahold Delhaize	4,430,739	2.13	<b>Total Portfolio</b>			
<b>Norway</b>						204,246,222	97.98
5,050,783	Hofseth BioCare	1,098,021	0.53	<b>Other Net Assets</b>			
75,968	Salmar	4,803,757	2.30			4,205,228	2.02
		5,901,778	2.83	<b>Total Net Assets (USD)</b>			
<b>Sweden</b>						208,451,450	100.00
240,804	Beijer Ref <sup>†</sup>	3,400,079	1.63				
<b>Switzerland</b>							
3,402	Barry Callebaut <sup>†</sup>	4,842,680	2.32				

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

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



# Nutrition Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	7,128,980	USD	6,618,160	BNY Mellon	15/3/2024	54,479
USD	299,619	EUR	322,689	BNY Mellon	15/3/2024	(2,521)
Net unrealised appreciation						51,958
<b>GBP Hedged Share Class</b>						
GBP	1,416,586	USD	1,126,196	BNY Mellon	15/3/2024	10,688
USD	37,576	GBP	47,352	BNY Mellon	15/3/2024	(272)
Net unrealised appreciation						10,416
<b>JPY Hedged Share Class</b>						
JPY	3,387	USD	500,121	BNY Mellon	15/3/2024	(35)
USD	12,456	JPY	83	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(35)
<b>PLN Hedged Share Class</b>						
PLN	1,148,844	USD	4,629,447	BNY Mellon	15/3/2024	14,544
USD	132,493	PLN	32,911	BNY Mellon	15/3/2024	(383)
Net unrealised appreciation						14,161
<b>SGD Hedged Share Class</b>						
SGD	7,751,386	USD	10,414,382	BNY Mellon	15/3/2024	5,845
USD	987,903	SGD	734,629	BNY Mellon	15/3/2024	(1,217)
Net unrealised appreciation						4,628
Total net unrealised appreciation						81,128

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Food Producers	26.10
Chemicals	12.64
Pharmaceuticals	11.46
Machinery Diversified	10.60
Packaging & Containers	7.41
Agriculture	4.41
Transportation	4.24
Food Services	3.59
Miscellaneous Manufacturing	3.53
Forest Products & Paper	3.23
Household Products	3.11
Retailing	3.07
Commercial Services	2.50
Investment Companies	2.09
Other Net Assets	2.02
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Asian Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 200,000	Fortune Star BVI 5.05% 27/1/2027	164,120	0.15
<b>FUNDS</b>				USD 200,000	Fuqing Investment Management 3.25% 23/6/2025	180,517	0.16
<b>Luxembourg</b>				USD 200,000	HKT Capital No 6 3% 18/1/2032	169,641	0.15
44,013	BlackRock Global Funds - China Onshore Bond Fund <sup>oo</sup>	642,515	0.58	USD 200,000	Huafa 2019 I 4.25% 3/7/2024	198,236	0.18
Total Funds		642,515	0.58	USD 200,000	Huantaihu International Investment 7.3% 16/2/2026	201,812	0.18
<b>BONDS</b>				USD 350,000	Hysan MTN 2.82% 4/9/2029	301,009	0.27
<b>Australia</b>				HKD 2,000,000	Link CB 1.6% 3/4/2024	254,546	0.23
USD 200,000	Australia & New Zealand Banking 2.57% 25/11/2035 <sup>*</sup>	162,126	0.15	USD 200,000	New Metro Global 4.625% 15/10/2025	67,000	0.06
AUD 395,000	Australia & New Zealand Banking 5.888% 16/1/2034	260,212	0.24	USD 200,000	Ocean Laurel 2.375% 20/10/2025	188,277	0.17
USD 320,000	Macquarie 2.871% 14/1/2033	263,752	0.24	USD 200,000	Oriental Capital 7% 28/9/2025	195,376	0.18
AUD 130,000	Macquarie Bank 5.953% 1/3/2034	85,234	0.08	USD 400,000	Peak RE Bvi 5.35% 28/10/2025	376,800	0.34
USD 250,000	National Australia Bank 3.347% 12/1/2037	208,979	0.19	USD 200,000	SF Investment 2.875% 20/2/2030	175,006	0.16
AUD 480,000	National Australia Bank 5.74% 9/2/2034	313,786	0.28	USD 400,000	SF Investment 2021 3.125% 17/11/2031	345,590	0.31
AUD 90,000	Perth Airport 5.6% 5/3/2031	59,034	0.05	USD 330,806	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	332,026	0.30
AUD 260,000	Telstra 5.25% 6/9/2031	170,433	0.16	USD 200,000	Sunny Express Enterprises 3.125% 23/4/2030	178,891	0.16
USD 200,000	Westpac Banking 2.668% 15/11/2035	163,179	0.15	EUR 200,000	Talent Yield Euro 1% 24/9/2025	204,949	0.19
USD 300,000	Westpac Banking 3.02% 18/11/2036	244,710	0.22	USD 200,000	TCL Technology Investments 1.875% 14/7/2025	189,512	0.17
		1,931,445	1.76	USD 900,000	TSMC Global 1.375% 28/9/2030	720,329	0.65
				USD 200,000	TSMC Global 1.75% 23/4/2028	176,521	0.16
				USD 400,000	Vertex Capital Investment 4.75% 3/4/2024	399,560	0.36
						8,844,112	8.01
<b>Bermuda</b>				<b>Cayman Islands</b>			
USD 250,000	Luye Pharma 6.25% 6/7/2028	211,607	0.19	USD 200,000	AAC Technologies 2.625% 2/6/2026	183,000	0.17
USD 200,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	183,479	0.17	USD 600,000	Baidu 2.375% 9/10/2030	503,829	0.46
		395,086	0.36	USD 700,000	Baidu 2.375% 23/8/2031	575,319	0.52
<b>British Virgin Islands</b>				HKD 2,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	270,913	0.25
EUR 510,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024	538,202	0.49	USD 800,000	CCBL Cayman 1 1.6% 15/9/2026	729,652	0.66
USD 200,000	China Cinda 2020 I Management 1.875% 20/1/2026	185,747	0.17	USD 200,000	CCBL Cayman 1 1.8% 22/7/2026	184,271	0.17
USD 200,000	China Cinda 2020 I Management 3.25% 28/1/2027	187,065	0.17	USD 1,050,000	CDBL Funding 1 3.5% 24/10/2027	992,444	0.90
USD 400,000	China Cinda 2020 I Management 5.75% 7/2/2027	400,398	0.36	USD 200,000	CDBL Funding 1 4.25% 2/12/2024	197,903	0.18
USD 200,000	China Cinda Finance 2017 I 4.4% 9/3/2027	193,009	0.18	USD 250,000	Champion MTN 2.95% 15/6/2030	204,971	0.19
USD 200,000	China Cinda Finance 2017 I 4.75% 8/2/2028	193,959	0.18	EUR 200,000	CK Hutchison Europe Finance 18 2% 13/4/2030	193,738	0.17
USD 300,000	China Great Wall International V 2.875% 23/11/2026	275,620	0.25	EUR 250,000	CK Hutchison Europe Finance 21 0.75% 2/11/2029	227,525	0.21
USD 200,000	Chouzhou International Investment 4% 18/2/2025	196,398	0.18	USD 200,000	CK Hutchison International 20 2.5% 8/5/2030	172,703	0.16
USD 400,000	CMHI Finance BVI 5% 6/8/2028	399,842	0.36	USD 400,000	CK Hutchison International 20 3.375% 8/5/2050	292,906	0.26
USD 200,000	Coastal Emerald 4.3% 1/8/2024	198,432	0.18	USD 600,000	DP World Salaam 6% 1/10/2025	597,685	0.54
USD 800,000	Elect Global Investments 4.1% 3/6/2025	702,000	0.64	USD 200,000	Fantasia 9.25% 28/7/2023 <sup>***</sup>	5,500	0.01
EUR 200,000	Fortune Star BVI 3.95% 2/10/2026	180,535	0.16	USD 500,000	FWD 5.75% 9/7/2024	498,250	0.45
USD 200,000	Fortune Star BVI 5% 18/5/2026	173,187	0.16	USD 400,000	FWD 7.784% 6/12/2033	425,614	0.39
				USD 350,000	Gaci First Investment 5% 29/1/2029	345,133	0.32
				USD 200,000	Geely Automobile 4% 9/12/2024	196,277	0.18

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

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

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Asian Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 350,000	Goodman HK Finance 3% 22/7/2030	294,996	0.27	USD 450,000	CMB International Leasing Management 1.75% 16/9/2026	410,479	0.37
USD 400,000	Goodman HK Finance 4.375% 19/6/2024	398,692	0.36	USD 850,000	Dah Sing Bank 3% 2/11/2031	779,089	0.71
USD 400,000	Hutchison Whampoa International 03/33 7.45% 24/11/2033*	463,734	0.42	USD 400,000	Far East Horizon 2.625% 3/3/2024	399,780	0.36
USD 200,000	ICD Funding 3.223% 28/4/2026	190,625	0.17	USD 250,000	GLP China 2.95% 29/3/2026	196,199	0.18
USD 500,000	Longfor 3.95% 16/9/2029	219,363	0.20	USD 200,000	Hongkong International Qingdao 4% 8/10/2024	198,026	0.18
USD 200,000	PCGI Intermediate 4.75% 28/10/2024	196,051	0.18	USD 1,400,000	ICBCIL Finance 2.25% 2/11/2026	1,292,669	1.18
USD 200,000	Shui On Development 5.5% 29/6/2026	123,952	0.11	USD 350,000	Lenovo 3.421% 2/11/2030	304,624	0.28
USD 44,353	Sunac China 1% 30/9/2032	2,883	0.00	USD 475,000	Pingan Real Estate Capital 3.45% 29/7/2026	390,253	0.36
USD 35,881	Sunac China 6% 30/9/2025	4,395	0.00	USD 200,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	110,500	0.10
USD 35,881	Sunac China 6.25% 30/9/2026	4,049	0.00			7,207,165	6.57
USD 71,762	Sunac China 6.5% 30/9/2027	7,056	0.01		<b>India</b>		
USD 107,645	Sunac China 6.75% 30/9/2028	9,944	0.01	USD 400,000	Adani Green Energy 4.375% 8/9/2024	395,446	0.36
USD 107,645	Sunac China 7% 30/9/2029	8,181	0.01	USD 200,000	Axis Bank 4.1% 8/9/2026*	185,371	0.17
USD 50,572	Sunac China 7.25% 30/9/2030	3,517	0.00	USD 900,000	HDFC Bank 3.7% 25/8/2026	826,312	0.75
USD 600,000	Weibo 3.375% 8/7/2030	515,055	0.47	USD 483,000	JSW Hydro Energy 4.125% 18/5/2031	427,221	0.39
		9,240,126	8.40	EUR 400,000	Power Finance 1.841% 21/9/2028	384,459	0.35
	<b>China</b>			USD 600,000	Power Finance 3.75% 6/12/2027	563,805	0.51
USD 350,000	China Development Bank Financial Leasing 2.875% 28/9/2030	333,664	0.30	USD 300,000	Power Finance 3.9% 16/9/2029	275,930	0.25
CNY 3,500,000	China Government Bond 3% 15/10/2053	541,109	0.49	USD 300,000	Power Finance 3.95% 23/4/2030	273,590	0.25
USD 280,000	Guangzhou Development District 6.3% 6/12/2025	283,063	0.26	USD 250,000	Power Finance 6.15% 6/12/2028	256,761	0.24
USD 600,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	541,839	0.49	USD 300,000	REC 2.25% 1/9/2026	276,464	0.25
USD 200,000	Henan Railway Construction & Investment 2.2% 26/1/2025	193,116	0.18	USD 1,000,000	REC 3.875% 7/7/2027	946,815	0.86
USD 200,000	Shaoxing Shangyu State-owned Capital Investment Operation 2.95% 16/3/2024	199,460	0.18	USD 200,000	REC 5.625% 11/4/2028	201,059	0.18
USD 200,000	Taizhou Urban Construction and Investment Development 2.05% 2/9/2024	194,239	0.18	USD 800,000	Reliance Industries 2.875% 12/1/2032	675,484	0.61
USD 200,000	Wuhan Urban Construction 2.25% 9/7/2024	196,217	0.18	USD 750,000	Reliance Industries 3.625% 12/1/2052	538,552	0.49
USD 600,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	568,971	0.52	USD 500,000	Shriram Finance 4.4% 13/3/2024	499,650	0.46
USD 200,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	187,201	0.17	USD 1,000,000	Summit Digital Infrastructure 2.875% 12/8/2031	825,155	0.75
		3,238,879	2.95	USD 200,000	UltraTech Cement 2.8% 16/2/2031	167,415	0.15
						7,719,489	7.02
	<b>Hong Kong</b>				<b>Indonesia</b>		
EUR 200,000	AIA 0.88% 9/9/2033	183,852	0.17	USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	191,155	0.17
USD 200,000	AIA 3.6% 9/4/2029	187,607	0.17	USD 600,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	589,749	0.54
USD 600,000	Airport Authority 2.1% 8/3/2026	561,816	0.51	USD 447,000	Freeport Indonesia 5.315% 14/4/2032	432,166	0.39
USD 850,000	Airport Authority 2.4% 8/3/2028	761,281	0.69	USD 200,000	Hyundai Motor Manufacturing Indonesia 1.75% 6/5/2026	184,597	0.17
USD 400,000	Airport Authority 4.75% 12/1/2028*	398,754	0.37	EUR 2,000,000	Indonesia Government International Bond 1.1% 12/3/2033	1,717,018	1.56
USD 600,000	Bank of East Asia 4.875% 22/4/2032	556,740	0.51	USD 900,000	Indonesia Government International Bond 5.45% 20/9/2052	896,049	0.81
USD 250,000	Chiyu Banking 5.75% 7/4/2032	233,547	0.21	USD 600,000	Indonesia Government International Bond 5.65% 11/1/2053	616,617	0.56
USD 250,000	Chong Hing Bank 5.5% 3/8/2025	241,949	0.22				

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









# Sustainable Asian Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	550,000	AUD	358,720	HSBC Bank	20/5/2024	(1,090)
USD	400,000	AUD	261,376	Citigroup	20/5/2024	(305)
USD	2,280,800	EUR	2,467,490	Royal Bank of Canada	20/5/2024	(14,974)
USD	9,436,950	CNH	1,316,697	Citigroup	20/5/2024	348
USD	22,200,000	JPY	151,933	Deutsche Bank	20/5/2024	1,555
USD	4,648,050	CNH	650,780	HSBC Bank	20/5/2024	2,429
USD	200,000	EUR	216,121	BNP Paribas	20/5/2024	(1,562)
USD	2,000,000	EUR	2,165,211	HSBC Bank	20/5/2024	(11,625)
USD	72,000,000	KRW	54,295	BNP Paribas	20/5/2024	92
USD	800,000	SGD	597,130	HSBC Bank	20/5/2024	(554)
USD	165,000	GBP	208,560	HSBC Bank	20/5/2024	(632)
USD	350,000	AUD	228,503	BNP Paribas	20/5/2024	(468)
Net unrealised depreciation						(19,517)
<b>EUR Hedged Share Class</b>						
EUR	109,692	USD	101,836	BNY Mellon	15/3/2024	843
USD	1,222	EUR	1,314	BNY Mellon	15/3/2024	(13)
Net unrealised appreciation						830
<b>SEK Hedged Share Class</b>						
SEK	4,161	USD	43,901	BNY Mellon	15/3/2024	95
USD	530	SEK	50	BNY Mellon	15/3/2024	(1)
Net unrealised appreciation						94
Total net unrealised depreciation						(18,593)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(19)	EUR	Euro Bund	March 2024	12,542
(2)	JPY	Japanese 10 Year Bond (OSE)	March 2024	(1,070)
8	KRW	Korean 10 Year Bond	March 2024	(1,262)
25	KRW	Korean 3 Year Bond	March 2024	1,127
29	USD	US Treasury 10 Year Note (CBT)	June 2024	15,859
22	USD	US Ultra 10 Year Note	June 2024	9,409
37	USD	US Ultra Bond (CBT)	June 2024	75,847
15	USD	US Treasury 2 Year Note (CBT)	June 2024	2,647
63	USD	US Treasury 5 Year Note (CBT)	June 2024	18,904
Total				134,003

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 600,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	Goldman Sachs	20/12/2028	(1,824)	(19,302)
CDS	USD 600,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	Goldman Sachs	20/12/2028	(1,288)	(18,767)
CDS	USD 600,000	Fund receives default protection on Indonesia; and pays Fixed 1%	Bank of America	20/6/2024	(19)	(1,519)
CDS	USD 1,100,000	Fund receives default protection on Saudi Arabia; and pays Fixed 1%	Bank of America	20/12/2025	(1,218)	(14,054)
CDS	USD (2,200,000)	Fund provides default protection on Indonesia; and receives Fixed 1%	Bank of America	20/12/2028	1,805	27,348
CDS	USD 800,000	Fund provides default protection on ITRAXX.ASIA.XJ.IG.40.V1; and receives Fixed 1%	Bank of America	20/12/2028	(86)	(316)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Asian Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 300,000	Fund receives default protection on Bahrain; and pays Fixed 1%	Bank of America	20/12/2028	(799)	12,766
CDS	USD 2,200,000	Fund receives default protection on Philippines; and pays Fixed 1%	Bank of America	20/12/2028	1,092	(35,287)
Total					(2,337)	(49,131)

CDS: Credit Default Swaps

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 7,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.EM.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	BNP Paribas	15/5/2024	(5,072)	11,728
Total				(5,072)	11,728

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (7,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.EM.40.V1 quarterly from 20/12/2023	BNP Paribas	15/5/2024	2,075	(4,225)
Total				2,075	(4,225)

# Sustainable Emerging Markets Blended Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				CNY 690,000	China Government Bond 3.03% 11/3/2026	97,942	0.23
				CNY 450,000	China Government Bond 3.25% 22/11/2028	65,547	0.15
				CNY 1,800,000	China Government Bond 3.27% 19/11/2030	265,477	0.61
				CNY 290,000	China Government Bond 3.72% 12/4/2051	49,187	0.11
						925,717	2.14
<b>BONDS</b>							
<b>Argentina</b>				<b>Colombia</b>			
USD 714,112	Argentine Republic Government International Bond 3.625% 9/7/2035*	262,436	0.61	USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	158,061	0.37
USD 385,508	Argentine Republic Government International Bond 3.625% 9/7/2046	147,842	0.34	USD 200,000	Colombia Government International Bond 3.25% 22/4/2032	153,747	0.36
USD 863,794	Argentine Republic Government International Bond 4.25% 9/1/2038	362,362	0.84	USD 196,000	Colombia Government International Bond 7.375% 18/9/2037	191,728	0.44
		772,640	1.79	USD 200,000	Colombia Government International Bond 7.5% 2/2/2034	201,819	0.47
				COP 397,400,000	Colombian TES 5.75% 3/11/2027	90,882	0.21
<b>Austria</b>				COP 933,400,000	Colombian TES 6% 28/4/2028	212,584	0.49
USD 355,000	Klabn Austria 3.2% 12/1/2031*	297,101	0.69	COP 1,246,800,000	Colombian TES 6.25% 9/7/2036	232,695	0.54
<b>Bahrain</b>				COP 833,200,000	Colombian TES 7% 26/3/2031	184,690	0.43
USD 200,000	Bahrain Government International Bond 7.75% 18/4/2035*	207,469	0.48	COP 1,187,900,000	Colombian TES 7% 30/6/2032	254,812	0.59
<b>Benin</b>				COP 1,151,700,000	Colombian TES 7.25% 18/10/2034	241,238	0.56
EUR 154,000	Benin Government International Bond 4.95% 22/1/2035	134,983	0.31	COP 492,200,000	Colombian TES 7.5% 26/8/2026	120,906	0.28
<b>Brazil</b>				COP 1,148,100,000	Colombian TES 7.75% 18/9/2030	269,830	0.62
BRL 54,630	Brazil Letras do Tesouro Nacional 0% 1/1/2026	923,066	2.14	COP 1,218,500,000	Colombian TES 9.25% 28/5/2042	276,660	0.64
BRL 36,500	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	732,402	1.70	COP 274,800,000	Colombian TES 13.25% 9/2/2033	82,822	0.19
BRL 43,300	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	855,789	1.98	USD 173,000	Ecopetrol 8.375% 19/1/2036	173,072	0.40
BRL 24,440	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	483,809	1.12			2,845,546	6.59
BRL 5,320	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	104,343	0.24	<b>Costa Rica</b>			
USD 200,000	Brazilian Government International Bond 4.25% 7/1/2025	197,771	0.46	USD 200,000	Costa Rica Government International Bond 6.55% 3/4/2034*	205,869	0.47
USD 200,000	Brazilian Government International Bond 7.125% 13/5/2054	199,800	0.46	USD 200,000	Costa Rica Government International Bond 7.158% 12/3/2045*	207,100	0.48
		3,496,980	8.10	USD 200,000	Costa Rica Government International Bond 7.3% 13/11/2054	210,417	0.49
<b>Cayman Islands</b>						623,386	1.44
USD 215,000	Gaci First Investment 5.25% 29/1/2034	210,897	0.49	<b>Cote d'Ivoire (Ivory Coast)</b>			
<b>Chile</b>				EUR 140,000	Ivory Coast Government International Bond 6.625% 22/3/2048	119,234	0.28
CLP 505,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	513,570	1.19	<b>Czech Republic</b>			
CLP 155,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	160,158	0.37	CZK 5,140,000	Czech Republic Government Bond 0% 12/12/2024*	213,306	0.49
USD 354,000	Chile Government International Bond 2.55% 27/1/2032	297,602	0.69	CZK 8,680,000	Czech Republic Government Bond 0.05% 29/11/2029	305,024	0.71
USD 200,000	Chile Government International Bond 4.34% 7/3/2042*	172,815	0.40	CZK 3,690,000	Czech Republic Government Bond 0.25% 10/2/2027	143,670	0.33
		1,144,145	2.65	CZK 6,060,000	Czech Republic Government Bond 0.95% 15/5/2030	221,825	0.51
<b>China</b>							
CNY 3,150,000	China Government Bond 2.85% 4/6/2027	447,564	1.04				

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Emerging Markets Blended Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 12,690,000	Czech Republic Government Bond 1% 26/6/2026	512,445	1.19		<b>Ghana</b>		
CZK 5,890,000	Czech Republic Government Bond 1.2% 13/3/2031	214,618	0.50	USD 256,000	Ghana Government International Bond 6.375% 11/2/2027	112,366	0.26
CZK 5,920,000	Czech Republic Government Bond 2% 13/10/2033	217,677	0.51	USD 553,000	Ghana Government International Bond 8.875% 7/5/2042	237,176	0.55
CZK 6,840,000	Czech Republic Government Bond 2.5% 25/8/2028*	279,849	0.65			349,542	0.81
CZK 5,690,000	Czech Republic Government Bond 2.75% 23/7/2029	233,761	0.54	USD 216,000	<b>Guatemala</b> Guatemala Government Bond 5.375% 24/4/2032*	206,275	0.48
CZK 5,870,000	Czech Republic Government Bond 5.7% 25/5/2024	251,831	0.58		<b>Hungary</b>		
		2,594,006	6.01	HUF 104,410,000	Hungary Government Bond 1% 26/11/2025	266,016	0.62
	<b>Dominican Republic</b>			HUF 93,150,000	Hungary Government Bond 3% 26/6/2024	254,500	0.59
USD 480,000	Dominican Republic International Bond 4.875% 23/9/2032*	427,644	0.99	HUF 173,030,000	Hungary Government Bond 4% 28/4/2051	322,929	0.75
USD 245,000	Dominican Republic International Bond 6.875% 29/1/2026*	248,270	0.57	HUF 74,510,000	Hungary Government Bond 5.5% 24/6/2025	204,764	0.47
DOP 17,350,000	Dominican Republic International Bond 13.625% 3/2/2033	361,543	0.84	USD 350,000	Hungary Government International Bond 5.5% 16/6/2034	340,212	0.79
		1,037,457	2.40	USD 217,000	MVM Energetika Zrt 7.5% 9/6/2028	225,409	0.52
	<b>Ecuador</b>					1,613,830	3.74
USD 282,106	Ecuador Government International Bond 3.5% 31/7/2035*	132,731	0.31		<b>Indonesia</b>		
USD 249,026	Ecuador Government International Bond 6% 31/7/2030*	150,412	0.35	USD 200,000	Indonesia Government International Bond 4.75% 18/7/2047*	184,777	0.43
		283,143	0.66	IDR 1,331,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	83,510	0.19
	<b>Egypt</b>			IDR 2,598,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	164,824	0.38
USD 291,000	Egypt Government International Bond 6.875% 30/4/2040	211,532	0.49	IDR 7,326,000,000	Indonesia Treasury Bond 7% 15/9/2030	477,067	1.11
USD 215,000	Egypt Government International Bond 7.053% 15/1/2032	178,267	0.41	IDR 2,615,000,000	Indonesia Treasury Bond 7% 15/2/2033	171,288	0.40
USD 431,000	Egypt Government International Bond 7.903% 21/2/2048*	323,442	0.75	IDR 840,000,000	Indonesia Treasury Bond 7.5% 15/6/2035	56,877	0.13
USD 308,000	Egypt Government International Bond 8.5% 31/1/2047	239,387	0.56	IDR 1,709,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	115,546	0.27
USD 400,000	Egypt Government International Bond 8.875% 29/5/2050	319,562	0.74	IDR 1,365,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	93,444	0.22
		1,272,190	2.95	IDR 1,934,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	138,741	0.32
	<b>El Salvador</b>			IDR 9,626,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	691,220	1.60
USD 100,000	El Salvador Government International Bond 5.875% 30/1/2025	94,396	0.22	IDR 1,346,000,000	Indonesia Treasury Bond 11% 15/9/2025	91,518	0.21
USD 158,000	El Salvador Government International Bond 7.65% 15/6/2035*	118,811	0.28			2,268,812	5.26
USD 21,000	El Salvador Government International Bond 8.25% 10/4/2032*	17,333	0.04		<b>Jamaica</b>		
USD 200,000	El Salvador Government International Bond 9.5% 15/7/2052	165,880	0.38	USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	232,358	0.54
		396,420	0.92		<b>Jordan</b>		
	<b>Gabon</b>			USD 400,000	Jordan Government International Bond 5.85% 7/7/2030	363,000	0.84
USD 269,000	Gabon Government International Bond 6.625% 6/2/2031	219,426	0.51	USD 200,000	Jordan Government International Bond 7.375% 10/10/2047*	173,500	0.40
						536,500	1.24

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

# Sustainable Emerging Markets Blended Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Kenya</b>				<b>Paraguay</b>			
USD 200,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	163,750	0.38	USD 213,000	Paraguay Government International Bond 4.95% 28/4/2031	204,191	0.47
USD 270,000	Republic of Kenya Government International Bond 9.75% 16/2/2031*	269,325	0.62	<b>Peru</b>			
		433,075	1.00	PEN 1,180,000	Peru Government Bond 6.15% 12/8/2032	302,339	0.70
<b>Lebanon</b>				PEN 1,035,000	Peru Government Bond 8.2% 12/8/2026	293,314	0.68
USD 229,000	Lebanon Government International Bond 6.6% 27/11/2026	13,797	0.03	USD 129,000	Peruvian Government International Bond 5.625% 18/11/2050*	127,128	0.29
<b>Luxembourg</b>						722,781	1.67
USD 180,000	Millicom International Cellular 6.25% 25/3/2029	174,330	0.40	<b>Philippines</b>			
<b>Malaysia</b>				USD 478,000	Philippine Government International Bond 2.457% 5/5/2030	412,918	0.96
MYR 2,858,000	Malaysia Government Bond 3.828% 5/7/2034	599,209	1.39	<b>Poland</b>			
MYR 382,000	Malaysia Government Bond 4.065% 15/6/2050	79,008	0.18	PLN 1,135,000	Republic of Poland Government Bond 2.25% 25/10/2024*	281,344	0.65
MYR 900,000	Malaysia Government Investment Issue 4.369% 31/10/2028	195,734	0.45	PLN 1,191,000	Republic of Poland Government Bond 2.5% 25/7/2027	276,720	0.64
		873,951	2.02	PLN 1,066,000	Republic of Poland Government Bond 2.75% 25/4/2028	245,730	0.57
<b>Mexico</b>				PLN 1,321,000	Republic of Poland Government Bond 2.75% 25/10/2029*	294,726	0.68
MXN 61,082	Mexican Bonos 7.5% 3/6/2027	338,889	0.78	PLN 837,000	Republic of Poland Government Bond 3.25% 25/7/2025	205,778	0.48
MXN 7,954,105	Mexican Bonos 7.75% 29/5/2031	567,540	1.32	PLN 996,000	Republic of Poland Government Bond 3.75% 25/5/2027	241,429	0.56
MXN 204,339	Mexican Bonos 7.75% 23/11/2034	1,081,963	2.51	PLN 851,000	Republic of Poland Government Bond 6% 25/10/2033*	224,631	0.52
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	165,903	0.38			1,770,358	4.10
USD 267,000	Mexico Government International Bond 4.15% 28/3/2027*	261,077	0.60	<b>Qatar</b>			
USD 200,000	Mexico Government International Bond 4.4% 12/2/2052	150,453	0.35	USD 552,000	Qatar Government International Bond 4.4% 16/4/2050*	482,247	1.12
USD 200,000	Mexico Government International Bond 4.5% 31/1/2050	155,177	0.36	<b>Romania</b>			
USD 290,000	Mexico Government International Bond 5.75% 12/10/2110	249,662	0.58	RON 655,000	Romania Government Bond 3.25% 24/6/2026*	135,035	0.31
		2,970,664	6.88	RON 235,000	Romania Government Bond 3.65% 24/9/2031*	43,127	0.10
<b>Morocco</b>				RON 870,000	Romania Government Bond 4.15% 26/1/2028*	177,276	0.41
USD 230,000	Morocco Government International Bond 4% 15/12/2050*	155,388	0.36	RON 230,000	Romania Government Bond 4.15% 24/10/2030	44,490	0.10
<b>Oman</b>				RON 565,000	Romania Government Bond 4.75% 11/10/2034	106,963	0.25
USD 396,000	Oman Government International Bond 7.375% 28/10/2032	435,105	1.01	RON 240,000	Romania Government Bond 4.85% 25/7/2029*	48,911	0.11
<b>Panama</b>				RON 230,000	Romania Government Bond 5% 12/2/2029	47,661	0.11
USD 293,000	Panama Government International Bond 2.252% 29/9/2032*	205,759	0.48	RON 250,000	Romania Government Bond 5.8% 26/7/2027	54,041	0.13
USD 200,000	Panama Government International Bond 4.5% 15/5/2047	133,577	0.31	RON 790,000	Romania Government Bond 6.7% 25/2/2032	174,328	0.40
USD 200,000	Panama Government International Bond 6.4% 14/2/2035	185,045	0.43	RON 250,000	Romania Government Bond 8.25% 29/9/2032	60,819	0.14
USD 308,000	Panama Government International Bond 9.375% 1/4/2029*	341,309	0.79				
		865,690	2.01				

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

# Sustainable Emerging Markets Blended Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 211,000	Romanian Government International Bond 2.75% 26/2/2026	224,388	0.52		<b>Sri Lanka</b>		
USD 142,000	Romanian Government International Bond 3% 14/2/2031*	118,240	0.28	USD 226,000	Sri Lanka Government International Bond 6.75% 18/4/2028	122,373	0.28
USD 242,000	Romanian Government International Bond 4% 14/2/2051*	167,256	0.39	USD 200,000	Sri Lanka Government International Bond 6.85% 3/11/2025	112,000	0.26
USD 200,000	Romanian Government International Bond 6.125% 22/1/2044*	190,335	0.44			234,373	0.54
USD 66,000	Romanian Government International Bond 6.375% 30/1/2034	65,681	0.15		<b>Sweden</b>		
		1,658,551	3.84	EUR 64,927	East Renewable 13.5% 1/1/2025	8,453	0.02
	<b>Rwanda</b>				<b>Trinidad and Tobago</b>		
USD 200,000	Rwanda International Government Bond 5.5% 9/8/2031	162,235	0.38	USD 216,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	209,427	0.48
	<b>Saudi Arabia</b>			USD 211,000	Trinidad & Tobago Government International Bond 5.95% 14/1/2031	211,394	0.49
USD 274,000	Saudi Government International Bond 3.45% 2/2/2061	178,814	0.41			420,821	0.97
USD 200,000	Saudi Government International Bond 4.75% 16/1/2030*	196,211	0.46		<b>Turkey</b>		
USD 510,000	Saudi Government International Bond 5% 18/1/2053*	450,072	1.04	USD 259,000	Turkiye Government International Bond 5.25% 13/3/2030	232,972	0.54
		825,097	1.91	USD 200,000	Turkiye Government International Bond 9.125% 13/7/2030	215,967	0.50
	<b>Senegal</b>			USD 263,000	Turkiye Government International Bond 9.375% 19/1/2033	291,676	0.68
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033*	167,250	0.39			740,615	1.72
	<b>South Africa</b>				<b>Ukraine</b>		
ZAR 13,404,007	Republic of South Africa Government Bond 7% 28/2/2031	576,604	1.34	USD 200,000	Ukraine Government International Bond 7.375% 25/9/2034	52,789	0.12
ZAR 11,681,356	Republic of South Africa Government Bond 8% 31/1/2030*	552,525	1.28	USD 200,000	Ukraine Government International Bond 7.75% 1/9/2027	59,285	0.14
ZAR 4,267,989	Republic of South Africa Government Bond 8.25% 31/3/2032	190,671	0.44	USD 200,000	Ukraine Government International Bond 7.75% 1/9/2028	57,553	0.14
ZAR 6,087,964	Republic of South Africa Government Bond 8.5% 31/1/2037*	243,715	0.56	USD 1,213,000	Ukraine Government International Bond 7.75% 1/8/2041	562,225	1.30
ZAR 4,696,566	Republic of South Africa Government Bond 8.75% 28/2/2048*	176,819	0.41			731,852	1.70
ZAR 6,594,143	Republic of South Africa Government Bond 8.875% 28/2/2035*	285,088	0.66		<b>United Arab Emirates</b>		
ZAR 2,825,329	Republic of South Africa Government Bond 9% 31/1/2040*	112,987	0.26	USD 490,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	460,813	1.07
ZAR 4,683,797	Republic of South Africa Government Bond 10.5% 21/12/2026*	253,539	0.59		<b>United Kingdom</b>		
USD 208,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	193,050	0.45	USD 200,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	110,000	0.26
USD 200,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	180,000	0.42		<b>Uruguay</b>		
		2,764,998	6.41	UYU 3,557,000	Uruguay Government International Bond 8.5% 15/3/2028	89,069	0.21
					<b>Uzbekistan</b>		
				USD 200,000	Republic of Uzbekistan International Bond 7.85% 12/10/2028	209,529	0.48
					<b>Zambia</b>		
				USD 225,000	Zambia Government International Bond 8.5% 14/4/2024	153,844	0.36
				Total Bonds		40,040,052	92.77
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		40,040,052	92.77

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

# Sustainable Emerging Markets Blended Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets
<b>Other Transferable Securities</b>			
<b>BONDS</b>			
	<b>Ukraine</b>		
UAH 4,659,000	Ukraine Government International Bond 16% 24/5/2023 <sup>***</sup>	122,444	0.28
Total Bonds		122,444	0.28
Total Other Transferable Securities		122,444	0.28
Total Portfolio		40,162,496	93.05
Other Net Assets		2,999,574	6.95
Total Net Assets (USD)		43,162,070	100.00

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

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	13,991	USD	68,171	State Street	14/3/2024	(297)
BRL	107,822	USD	536,222	JP Morgan	14/3/2024	(111)
CAD	170,130	USD	230,006	Toronto-Dominion	14/3/2024	(315)
CHF	321,031	USD	282,453	Standard Chartered Bank	14/3/2024	720
CLP	254,182	USD	231,832,190	Toronto-Dominion	14/3/2024	(15,036)
CLP	127,927	USD	118,765,144	Morgan Stanley	14/3/2024	(5,415)
CLP	106,872	USD	97,668,993	Citigroup	14/3/2024	(6,121)
CNH	106,768	USD	763,626	Barclays	14/3/2024	(711)
COP	9,275	USD	36,520,000	BNY Mellon	14/3/2024	(6)
EUR	10,911	USD	10,000	JP Morgan	14/3/2024	(58)
EUR	10,854	USD	10,000	HSBC Bank	14/3/2024	-
EUR	108,469	USD	100,134	Morgan Stanley	14/3/2024	214
EUR	195,346	USD	180,000	Royal Bank of Canada	14/3/2024	22
GBP	12,720	USD	10,000	HSBC Bank	14/3/2024	(47)
GBP	316,280	USD	250,000	Citigroup	14/3/2024	553
GBP	12,755	USD	10,000	RBS	14/3/2024	(82)
GBP	108,649	USD	85,605	Toronto-Dominion	14/3/2024	(159)
GBP	12,628	USD	10,000	BNP Paribas	14/3/2024	45
HUF	291,288	USD	102,597,939	Morgan Stanley	14/3/2024	(8,312)
IDR	427,150	USD	6,646,463,967	Royal Bank of Canada	14/3/2024	(4,369)
JPY	899,709	USD	129,200,128	Toronto-Dominion	14/3/2024	(33,884)
MXN	73,640	USD	1,253,300	Citigroup	14/3/2024	(301)
MXN	128,023	USD	2,217,905	JP Morgan	14/3/2024	1,761
MYR	1,157,506	USD	5,333,211	Goldman Sachs	20/3/2024	(33,220)
NZD	99,280	USD	158,651	Morgan Stanley	14/3/2024	(2,375)
PEN	20,615	USD	80,000	JP Morgan	14/3/2024	543
PHP	12,361	USD	689,565	Royal Bank of Canada	14/3/2024	(88)
PLN	451,533	USD	1,803,214	Morgan Stanley	14/3/2024	1,623
RON	18,959	USD	86,067	UBS	14/3/2024	(181)
RON	10,878	USD	50,000	BNP Paribas	14/3/2024	31
RON	13,114	USD	60,000	JP Morgan	14/3/2024	(23)
THB	2,243,719	USD	78,350,883	HSBC Bank	14/3/2024	(57,303)
USD	10,000	GBP	12,732	Deutsche Bank	14/3/2024	59
USD	59,633,477	JPY	415,303	Barclays	14/3/2024	15,674
USD	1,202,785	TWD	38,972	HSBC Bank	14/3/2024	909
USD	4,867,251	ZAR	259,997	Morgan Stanley	14/3/2024	6,615
USD	179,465	CHF	211,847	State Street	14/3/2024	7,413
USD	175,332	EUR	192,462	State Street	14/3/2024	2,161
USD	23,731,890	CZK	1,051,032	HSBC Bank	14/3/2024	34,293
USD	385,109	PEN	104,228	Goldman Sachs	14/3/2024	2,378

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Emerging Markets Blended Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	5,574,487,691	COP	1,418,388	Royal Bank of Canada	14/3/2024	3,614
USD	37,738,600	HUF	107,133	Deutsche Bank	14/3/2024	3,046
USD	150,000	MXN	8,667	Citigroup	14/3/2024	(111)
USD	10,000	GBP	12,693	Morgan Stanley	14/3/2024	20
USD	5,782,425	ZAR	301,841	State Street	14/3/2024	816
USD	31,451,095	JPY	214,732	Standard Chartered Bank	14/3/2024	3,965
USD	134,741	GBP	171,381	Toronto-Dominion	14/3/2024	619
USD	185,019	CHF	215,356	Standard Chartered Bank	14/3/2024	4,594
USD	763,626	CNH	106,964	HSBC Bank	14/3/2024	907
USD	183,992	CHF	214,419	RBS	14/3/2024	4,828
USD	396,512	EUR	429,705	RBS	14/3/2024	(660)
USD	419,822	PLN	105,703	Barclays	14/3/2024	200
USD	2,111,224	MXN	122,695	JP Morgan	14/3/2024	(847)
USD	2,680,000	BRL	544,030	BNY Mellon	4/3/2024	5,121
USD	20,000	GBP	25,185	BNY Mellon	14/3/2024	(162)
USD	10,000	GBP	12,551	Royal Bank of Canada	14/3/2024	(122)
USD	207,820,801	CLP	211,434	JP Morgan	14/3/2024	(2,944)
USD	2,680,000	BRL	537,422	Citigroup	2/4/2024	193
ZAR	127,887	USD	2,434,366	HSBC Bank	14/3/2024	(1,158)
ZAR	44,126	USD	830,000	Toronto-Dominion	14/3/2024	(917)
ZAR	107,572	USD	2,026,773	JP Morgan	14/3/2024	(2,061)
Net unrealised depreciation						(74,459)
<b>CHF Hedged Share Class</b>						
CHF	5,087	USD	4,407	BNY Mellon	15/3/2024	(66)
USD	63	CHF	72	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(66)
<b>EUR Hedged Share Class</b>						
EUR	9,042,591	USD	8,394,959	BNY Mellon	15/3/2024	69,437
USD	302,175	EUR	325,970	BNY Mellon	15/3/2024	(2,017)
Net unrealised appreciation						67,420
Total net unrealised depreciation						(7,105)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
9	USD	US Treasury 10 Year Note (CBT)	June 2024	1,494
2	USD	US Ultra Bond (CBT)	June 2024	2,162
1	GBP	Long Gilt	June 2024	25
6	USD	US Treasury 2 Year Note (CBT)	June 2024	1,555
11	USD	US Treasury 5 Year Note (CBT)	June 2024	1,375
Total				6,611

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 2,036,601	Fund receives default protection on Korea; and pays Fixed 1%	JP Morgan	20/12/2028	1,190	(59,233)
CDS	USD 225,600	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/12/2028	(9,330)	17,118
CDS	USD 115,500	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/12/2028	(4,777)	8,764
CDS	USD 850,855	Fund provides default protection on ITRAXX.ASIA.XJ.IG.40.V1; and receives Fixed 1%	Bank of America	20/12/2028	(10,174)	(336)
IRS	BRL 4,093,479	Fund receives Fixed 10.320123%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	113	113
IRS	MXN 22,000,000	Fund receives Fixed 9.79%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	7/8/2025	(5,754)	(5,754)



# Sustainable Emerging Markets Blended Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 874,104	Fund receives Fixed 4.75%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/11/2025	610	549
IRS	MXN 11,478,323	Fund receives Fixed 6.12%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	7/4/2028	(63,361)	(63,360)
IRS	ZAR 4,273,997	Fund receives Fixed 9%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/9/2028	5,807	5,807
IRS	THB 1,050,133	Fund receives Fixed 2.212%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2029	(42)	(42)
IRS	THB 9,451,195	Fund receives Fixed 2.216%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2029	(330)	(330)
IRS	THB 10,501,328	Fund receives Fixed 2.236%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2029	(90)	(90)
IRS	THB 12,647,742	Fund receives Fixed 3.486%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2034	28,196	28,196
IRS	CZK 5,899,831	Fund receives Fixed 4.2005%; and pays Floating CZK-PRIBOR 6 Month	Bank of America	20/3/2034	14,348	14,348
IRS	MYR 4,695,832	Fund receives Fixed 2.06%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2025	(18,392)	(18,392)
IRS	MYR 1,120,384	Fund receives Fixed 2.19%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2030	(20,447)	(20,447)
Total					(82,433)	(93,089)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

# Sustainable Emerging Markets Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 1,100,000	Brazilian Government International Bond 6.125% 15/3/2034	1,087,350	0.50
<b>BONDS</b>				USD 1,500,000	Brazilian Government International Bond 6.25% 18/3/2031	1,523,887	0.70
<b>Argentina</b>				USD 460,000	Brazilian Government International Bond 7.125% 13/5/2054	459,540	0.21
USD 3,714,783	Argentine Republic Government International Bond 0.75% 9/7/2030	1,729,863	0.80				
USD 531,147	Argentine Republic Government International Bond 1% 9/7/2029	243,531	0.11				
USD 6,886,255	Argentine Republic Government International Bond 3.625% 9/7/2035	2,530,699	1.17				
USD 3,702,228	Argentine Republic Government International Bond 3.625% 9/7/2046	1,419,804	0.65				
USD 2,131,909	Argentine Republic Government International Bond 4.25% 9/1/2038	894,336	0.41				
		6,818,233	3.14				
<b>Austria</b>				<b>Cayman Islands</b>			
USD 610,000	Klabin Austria 3.2% 12/1/2031*	510,512	0.24	USD 846,000	DP World Crescent 3.75% 30/1/2030	783,095	0.36
USD 500,000	Klabin Austria 7% 3/4/2049	503,093	0.23	USD 240,000	DP World Salaam 6% 1/10/2025	239,074	0.11
		1,013,605	0.47	USD 3,533,000	Gaci First Investment 4.875% 14/2/2035	3,344,673	1.54
<b>Bahrain</b>				USD 2,989,000	Gaci First Investment 5% 13/10/2027	2,973,502	1.37
USD 1,216,000	Bahrain Government International Bond 5.45% 16/9/2032	1,098,960	0.51	USD 457,000	MAF Sukuk 4.638% 14/5/2029*	446,718	0.21
USD 773,000	Bahrain Government International Bond 5.625% 30/9/2031	720,822	0.33	USD 1,711,000	Sharjah Sukuk Program 3.234% 23/10/2029	1,532,979	0.71
USD 834,000	Bahrain Government International Bond 6% 19/9/2044*	673,847	0.31	USD 470,000	Sharjah Sukuk Program 3.854% 3/4/2026	454,906	0.21
USD 1,937,000	Bahrain Government International Bond 6.75% 20/9/2029	1,937,000	0.89			9,774,947	4.51
USD 474,000	Bahrain Government International Bond 7.375% 14/5/2030	489,699	0.23	<b>Chile</b>			
USD 368,000	Bahrain Government International Bond 7.5% 20/9/2047	346,018	0.16	USD 360,000	Banco de Credito e Inversiones 3.5% 12/10/2027*	339,971	0.16
USD 374,000	Bahrain Government International Bond 7.75% 18/4/2035	387,968	0.18	USD 1,099,000	Chile Government International Bond 2.55% 27/1/2032	923,913	0.43
		5,654,314	2.61	USD 3,907,000	Chile Government International Bond 2.55% 27/7/2033	3,155,196	1.45
<b>Benin</b>				USD 785,000	Chile Government International Bond 3.5% 31/1/2034*	681,517	0.31
EUR 1,603,000	Benin Government International Bond 4.95% 22/1/2035	1,405,051	0.65	USD 1,547,000	Chile Government International Bond 3.5% 25/1/2050	1,117,483	0.52
USD 550,000	Benin Government International Bond 7.96% 13/2/2038	538,312	0.25	USD 1,014,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030	926,340	0.43
		1,943,363	0.90	USD 355,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	286,948	0.13
<b>Brazil</b>				USD 570,000	Inversiones CMPC 6.125% 23/6/2033	575,601	0.26
USD 443,000	Brazilian Government International Bond 4.25% 7/1/2025	438,063	0.20	USD 320,000	Nacional del Cobre de Chile 3% 30/9/2029	281,115	0.13
USD 559,000	Brazilian Government International Bond 4.625% 13/1/2028*	546,370	0.25	USD 1,192,000	Nacional del Cobre de Chile 5.125% 2/2/2033	1,119,556	0.52
USD 1,669,000	Brazilian Government International Bond 5% 27/1/2045	1,324,944	0.61			9,407,640	4.34
USD 753,000	Brazilian Government International Bond 6% 20/10/2033	745,745	0.35	<b>Colombia</b>			
				USD 911,000	Colombia Government International Bond 3% 30/1/2030	748,337	0.35
				USD 990,000	Colombia Government International Bond 3.25% 22/4/2032	761,048	0.35
				USD 433,000	Colombia Government International Bond 3.875% 25/4/2027	407,836	0.19
				USD 370,000	Colombia Government International Bond 4.125% 15/5/2051	225,724	0.10

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



# Sustainable Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,350,000	Ghana Government International Bond 8.125% 26/3/2032	582,012	0.27	USD 300,000	Indonesia Government International Bond 4.75% 18/7/2047	277,166	0.13
USD 700,000	Ghana Government International Bond 8.625% 7/4/2034	301,640	0.14	USD 500,000	Indonesia Government International Bond 4.85% 11/1/2033*	490,782	0.23
		2,166,280	1.00	USD 1,037,000	Indonesia Government International Bond 5.25% 17/1/2042	1,025,598	0.47
	<b>Guatemala</b>			USD 346,000	Indonesia Government International Bond 5.25% 8/1/2047	340,756	0.16
USD 410,000	Guatemala Government Bond 4.375% 5/6/2027*	392,597	0.18	USD 240,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	236,207	0.11
USD 340,000	Guatemala Government Bond 4.5% 3/5/2026*	330,788	0.15			10,409,553	4.80
USD 364,000	Guatemala Government Bond 5.375% 24/4/2032*	347,611	0.16		<b>International</b>		
		1,070,996	0.49	EUR 1,413,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	1,168,808	0.54
	<b>Hungary</b>				<b>Jamaica</b>		
USD 3,404,000	Hungary Government International Bond 2.125% 22/9/2031	2,664,634	1.23	USD 644,000	Jamaica Government International Bond 7.875% 28/7/2045	748,193	0.34
USD 900,000	Hungary Government International Bond 3.125% 21/9/2051	560,705	0.26	USD 547,000	Jamaica Government International Bond 8% 15/3/2039*	645,769	0.30
USD 894,000	Hungary Government International Bond 5.25% 16/6/2029	879,709	0.40			1,393,962	0.64
USD 1,404,000	Hungary Government International Bond 6.125% 22/5/2028	1,434,656	0.66		<b>Jordan</b>		
USD 313,000	Hungary Government International Bond 6.25% 22/9/2032	322,739	0.15	USD 438,000	Jordan Government International Bond 5.75% 31/1/2027	423,018	0.19
USD 690,000	Hungary Government International Bond 7.625% 29/3/2041	788,556	0.36	USD 1,841,000	Jordan Government International Bond 5.85% 7/7/2030	1,670,707	0.77
USD 920,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	926,233	0.43	USD 1,110,000	Jordan Government International Bond 7.375% 10/10/2047	962,925	0.44
USD 690,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	700,602	0.33	USD 539,000	Jordan Government International Bond 7.5% 13/1/2029	534,284	0.25
USD 2,214,000	MVM Energetika Zrt 7.5% 9/6/2028	2,299,792	1.06			3,590,934	1.65
		10,577,626	4.88		<b>Kazakhstan</b>		
	<b>Indonesia</b>			USD 830,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025	831,440	0.38
EUR 2,602,000	Indonesia Government International Bond 1.3% 23/3/2034	2,215,265	1.02	USD 296,000	Kazakhstan Government International Bond 4.875% 14/10/2044*	277,552	0.13
USD 471,000	Indonesia Government International Bond 3.55% 31/3/2032	422,449	0.19			1,108,992	0.51
EUR 1,050,000	Indonesia Government International Bond 3.75% 14/6/2028	1,143,087	0.53		<b>Kenya</b>		
USD 520,000	Indonesia Government International Bond 3.85% 18/7/2027	502,354	0.23	USD 300,000	Republic of Kenya Government International Bond 7% 22/5/2027*	287,630	0.13
USD 695,000	Indonesia Government International Bond 4.125% 15/1/2025	691,098	0.32	USD 742,000	Republic of Kenya Government International Bond 8% 22/5/2032*	672,438	0.31
USD 1,037,000	Indonesia Government International Bond 4.35% 11/1/2048	894,200	0.41	USD 1,270,000	Republic of Kenya Government International Bond 8.25% 28/2/2048	1,039,812	0.48
USD 2,205,000	Indonesia Government International Bond 4.55% 11/1/2028	2,170,591	1.00	USD 1,080,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	1,077,300	0.50
						3,077,180	1.42
					<b>Mauritius</b>		
				USD 520,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	512,556	0.24
					<b>Mexico</b>		
				EUR 2,121,000	Mexico Government International Bond 2.25% 12/8/2036*	1,783,573	0.82

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

# Sustainable Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 634,000	Mexico Government International Bond 2.659% 24/5/2031	525,912	0.24	USD 460,000	Panama Government International Bond 4.5% 15/5/2047	307,227	0.14
USD 1,490,000	Mexico Government International Bond 4.5% 22/4/2029	1,435,861	0.66	USD 1,053,000	Panama Government International Bond 4.5% 16/4/2050	686,404	0.32
USD 240,000	Mexico Government International Bond 4.6% 23/1/2046	190,948	0.09	USD 485,000	Panama Government International Bond 4.5% 1/4/2056	306,644	0.14
USD 210,000	Mexico Government International Bond 4.75% 8/3/2044	172,722	0.08	USD 744,000	Panama Government International Bond 6.4% 14/2/2035	688,367	0.32
USD 1,320,000	Mexico Government International Bond 4.875% 19/5/2033	1,242,087	0.57	USD 480,000	Panama Government International Bond 7.5% 1/3/2031	490,740	0.22
USD 324,000	Mexico Government International Bond 5.4% 9/2/2028	325,427	0.15			8,947,625	4.12
USD 514,000	Mexico Government International Bond 5.75% 12/10/2110	442,505	0.21	<b>Paraguay</b>			
USD 610,000	Mexico Government International Bond 6.338% 4/5/2053	592,972	0.27	USD 680,000	Paraguay Government International Bond 2.739% 29/1/2033	546,597	0.25
		6,712,007	3.09	USD 532,000	Paraguay Government International Bond 4.7% 27/3/2027	515,112	0.24
<b>Mongolia</b>				USD 826,000	Paraguay Government International Bond 4.95% 28/4/2031	791,841	0.36
USD 857,000	Mongolia Government International Bond 5.125% 7/4/2026	827,206	0.38	USD 188,000	Paraguay Government International Bond 5% 15/4/2026	186,118	0.09
<b>Morocco</b>				USD 340,000	Paraguay Government International Bond 5.4% 30/3/2050	291,164	0.13
EUR 355,000	Morocco Government International Bond 2% 30/9/2030	330,793	0.15			2,330,832	1.07
USD 590,000	Morocco Government International Bond 2.375% 15/12/2027	525,534	0.24	<b>Peru</b>			
USD 1,128,000	Morocco Government International Bond 3% 15/12/2032*	899,450	0.42	USD 915,000	Financiera de Desarrollo 2.4% 28/9/2027	820,165	0.38
USD 437,000	Morocco Government International Bond 4% 15/12/2050*	295,237	0.14	USD 214,000	Financiera de Desarrollo 4.75% 15/7/2025	211,855	0.10
		2,051,014	0.95	USD 1,210,000	Peruvian Government International Bond 2.392% 23/1/2026	1,146,009	0.53
<b>Namibia</b>				USD 224,000	Peruvian Government International Bond 2.783% 23/1/2031	190,280	0.09
USD 1,093,000	Namibia International Bonds 5.25% 29/10/2025	1,081,442	0.50	USD 4,639,000	Peruvian Government International Bond 3% 15/1/2034	3,766,288	1.73
<b>Oman</b>				USD 638,000	Peruvian Government International Bond 3.23% 28/7/2121	361,762	0.17
USD 1,476,000	Oman Government International Bond 5.375% 8/3/2027	1,466,679	0.68	USD 540,000	Peruvian Government International Bond 4.125% 25/8/2027	523,150	0.24
USD 1,993,000	Oman Government International Bond 5.625% 17/1/2028	1,997,983	0.92			7,019,509	3.24
USD 1,582,000	Oman Government International Bond 6.5% 8/3/2047	1,562,296	0.72	<b>Philippines</b>			
USD 640,000	Oman Government International Bond 7% 25/1/2051	663,613	0.31	USD 471,000	Philippine Government International Bond 3% 1/2/2028	437,655	0.20
USD 599,000	Oman Government International Bond 7.375% 28/10/2032	658,151	0.30	USD 780,000	Philippine Government International Bond 3.556% 29/9/2032	698,346	0.32
		6,348,722	2.93	USD 640,000	Philippine Government International Bond 5.5% 17/1/2048*	646,122	0.30
<b>Panama</b>						1,782,123	0.82
USD 2,200,000	Panama Government International Bond 2.252% 29/9/2032	1,544,950	0.71				
USD 2,004,000	Panama Government International Bond 3.16% 23/1/2030	1,651,226	0.76				
USD 2,845,000	Panama Government International Bond 3.875% 17/3/2028	2,581,126	1.19				
USD 1,099,000	Panama Government International Bond 4.3% 29/4/2053	690,941	0.32				

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

# Sustainable Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Poland</b>				USD 425,000	Saudi Government International Bond 4.75% 16/1/2030*	416,948	0.19
USD 2,165,000	Republic of Poland Government International Bond 5.5% 16/11/2027	2,220,457	1.02	USD 422,000	Saudi Government International Bond 5% 17/4/2049*	374,299	0.17
USD 2,255,000	Republic of Poland Government International Bond 5.75% 16/11/2032	2,352,258	1.09	USD 776,000	Saudi Government International Bond 5% 18/1/2053	684,816	0.32
		4,572,715	2.11			4,127,339	1.90
<b>Qatar</b>				<b>Senegal</b>			
USD 495,000	Qatar Government International Bond 4.4% 16/4/2050*	432,449	0.20	EUR 480,000	Senegal Government International Bond 4.75% 13/3/2028	472,595	0.22
USD 1,056,000	Qatar Government International Bond 4.817% 14/3/2049	975,908	0.45	EUR 244,000	Senegal Government International Bond 5.375% 8/6/2037	186,599	0.09
		1,408,357	0.65	USD 425,000	Senegal Government International Bond 6.25% 23/5/2033	355,406	0.16
<b>Romania</b>						1,014,600	0.47
USD 1,116,000	Romanian Government International Bond 3% 27/2/2027	1,038,745	0.48	<b>Serbia</b>			
USD 1,204,000	Romanian Government International Bond 3% 14/2/2031	1,002,541	0.46	EUR 1,506,000	Serbia International Bond 1% 23/9/2028	1,374,822	0.63
USD 150,000	Romanian Government International Bond 3.625% 27/3/2032	126,856	0.06	USD 315,000	Serbia International Bond 6.25% 26/5/2028*	320,306	0.15
USD 1,004,000	Romanian Government International Bond 5.125% 15/6/2048	833,154	0.38			1,695,128	0.78
USD 1,316,000	Romanian Government International Bond 5.25% 25/11/2027	1,290,647	0.60	<b>South Africa</b>			
EUR 570,000	Romanian Government International Bond 5.5% 18/9/2028*	632,877	0.29	USD 804,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	723,600	0.33
EUR 1,580,000	Romanian Government International Bond 5.625% 22/2/2036	1,678,514	0.77	USD 1,216,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	1,090,892	0.50
USD 642,000	Romanian Government International Bond 5.875% 30/1/2029	637,442	0.29	USD 400,000	Republic of South Africa Government International Bond 4.875% 14/4/2026*	389,962	0.18
USD 620,000	Romanian Government International Bond 6% 25/5/2034	604,336	0.28	USD 657,000	Republic of South Africa Government International Bond 5.65% 27/9/2047*	477,968	0.22
USD 814,000	Romanian Government International Bond 6.625% 17/2/2028	838,717	0.39	USD 947,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	688,942	0.32
USD 628,000	Romanian Government International Bond 7.125% 17/1/2033	661,645	0.31	USD 1,038,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	963,394	0.45
USD 820,000	Romanian Government International Bond 7.625% 17/1/2053*	893,073	0.41	USD 237,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	213,300	0.10
		10,238,547	4.72			4,548,058	2.10
<b>Rwanda</b>				<b>Sri Lanka</b>			
USD 501,000	Rwanda International Government Bond 5.5% 9/8/2031	406,399	0.19	USD 1,071,000	Sri Lanka Government International Bond 6.125% 3/6/2025	599,112	0.28
<b>Saudi Arabia</b>				USD 1,097,000	Sri Lanka Government International Bond 6.2% 11/5/2027	590,477	0.27
USD 731,000	Saudi Government International Bond 2.75% 3/2/2032	620,747	0.29	USD 264,000	Sri Lanka Government International Bond 6.35% 28/6/2024	144,174	0.07
USD 705,000	Saudi Government International Bond 3.45% 2/2/2061	460,087	0.21	USD 1,036,000	Sri Lanka Government International Bond 7.55% 28/3/2030	555,431	0.25
USD 2,219,000	Saudi Government International Bond 3.75% 21/1/2055	1,570,442	0.72			1,889,194	0.87
				<b>Sweden</b>			
				EUR 92,197	East Renewable 13.5% 1/1/2025	12,003	0.00

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



# Sustainable Emerging Markets Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Trinidad and Tobago</b>				USD 740,000	MDGH GMTN RSC 3% 19/4/2024	738,479	0.34
USD 447,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	433,398	0.20	USD 735,000	MDGH GMTN RSC 3.375% 28/3/2032	657,833	0.30
USD 960,000	Trinidad & Tobago Government International Bond 5.95% 14/1/2031	961,790	0.44	USD 300,000	MDGH GMTN RSC 5.875% 1/5/2034	320,250	0.15
		1,395,188	0.64	USD 829,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052 <sup>2</sup>	779,621	0.36
<b>Ukraine</b>						6,385,719	2.94
USD 1,010,000	NPC Ukrenergo 6.875% 9/11/2028	361,075	0.17	<b>Uruguay</b>			
USD 3,365,000	Ukraine Government International Bond 6.876% 21/5/2031	854,693	0.39	USD 1,594,027	Uruguay Government International Bond 4.125% 20/11/2045	1,382,794	0.63
USD 779,000	Ukraine Government International Bond 7.253% 15/3/2035	204,974	0.10	USD 1,778,200	Uruguay Government International Bond 4.375% 23/1/2031	1,733,896	0.80
USD 400,000	Ukraine Government International Bond 7.375% 25/9/2034	105,578	0.05	USD 769,973	Uruguay Government International Bond 4.975% 20/4/2055	713,084	0.33
USD 1,484,000	Ukraine Government International Bond 7.75% 1/9/2025	460,782	0.21	USD 1,702,718	Uruguay Government International Bond 5.1% 18/6/2050	1,627,160	0.75
USD 9,021,000	Ukraine Government International Bond 7.75% 1/9/2026	2,692,633	1.24			5,456,934	2.51
USD 2,660,000	Ukraine Government International Bond 7.75% 1/9/2027	788,491	0.36	<b>Uzbekistan</b>			
USD 1,842,000	Ukraine Government International Bond 7.75% 1/9/2029	531,868	0.25	USD 470,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	442,359	0.20
USD 1,797,000	Ukraine Government International Bond 7.75% 1/8/2041	832,910	0.38	<b>Zambia</b>			
		6,833,004	3.15	USD 323,000	Zambia Government International Bond 0% 20/9/2022 <sup>***</sup>	197,534	0.09
<b>United Arab Emirates</b>				USD 200,000	Zambia Government International Bond 8.5% 14/4/2024	136,750	0.06
USD 1,411,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	1,382,780	0.64	USD 275,000	Zambia Government International Bond 8.97% 30/7/2027	187,000	0.09
USD 1,018,000	Abu Dhabi Government International Bond 1.7% 2/3/2031 <sup>*</sup>	840,466	0.39			521,284	0.24
USD 993,000	Abu Dhabi Government International Bond 3.125% 30/9/2049	688,511	0.32	Total Bonds		200,737,260	92.52
USD 920,000	Abu Dhabi Government International Bond 3.875% 16/4/2050 <sup>*</sup>	730,438	0.33	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 260,000	Emirate of Dubai Government International Bonds 5.25% 30/1/2043	247,341	0.11	Total Portfolio		200,737,260	92.52
				Other Net Assets		16,230,273	7.48
				Total Net Assets (USD)		216,967,533	100.00

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

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

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	873,100	USD	1,300,500	Royal Bank of Canada	14/3/2024	(24,051)
BRL	1,118,099	USD	5,526,428	Morgan Stanley	4/3/2024	(6,815)
BRL	1,107,745	USD	5,526,428	Bank of America	2/4/2024	75
EUR	54,530	USD	50,000	JP Morgan	14/3/2024	(261)
EUR	65,124	USD	60,000	HSBC Bank	14/3/2024	(1)
EUR	689,250	USD	640,000	Morgan Stanley	14/3/2024	5,391
EUR	54,107	USD	50,000	UBS	14/3/2024	162
GBP	178,060	USD	140,000	HSBC Bank	14/3/2024	(634)
JPY	1,218,517	USD	174,730,940	Morgan Stanley	14/3/2024	(47,572)
MXN	70,408	USD	1,200,000	HSBC Bank	14/3/2024	(188)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Emerging Markets Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MXN	1,335,244	USD	23,080,000	Barclays	14/3/2024	15,324
PLN	1,037,753	USD	4,180,000	Royal Bank of Canada	14/3/2024	12,701
PLN	1,043,995	USD	4,200,000	Barclays	14/3/2024	11,485
USD	7,780,000	PLN	1,955,770	HSBC Bank	14/3/2024	618
USD	29,600,000	JPY	206,421	Morgan Stanley	14/3/2024	8,059
USD	4,978,976,820	COP	1,260,149	Morgan Stanley	14/3/2024	(3,487)
USD	19,342,420	ZAR	1,035,593	Morgan Stanley	14/3/2024	28,652
USD	11,190,038	EUR	12,296,944	Bank of America	14/3/2024	151,551
USD	273,136,877	HUF	785,982	BNP Paribas	14/3/2024	32,646
USD	37,497,400	MXN	2,200,513	Morgan Stanley	14/3/2024	6,284
USD	115,848,100	HUF	328,872	Morgan Stanley	14/3/2024	9,352
USD	300,000	EUR	327,347	Toronto-Dominion	14/3/2024	1,734
USD	290,000	EUR	315,946	HSBC Bank	14/3/2024	1,187
USD	670,000	EUR	722,542	Citigroup	14/3/2024	(4,660)
ZAR	537,896	USD	10,240,000	JP Morgan	14/3/2024	(4,815)
ZAR	1,116,290	USD	20,980,000	Toronto-Dominion	14/3/2024	(24,099)
ZAR	255,658	USD	4,922,315	Morgan Stanley	14/3/2024	591
ZAR	299,349	USD	5,780,000	Barclays	14/3/2024	1,550
Net unrealised appreciation						170,779
<b>AUD Hedged Share Class</b>						
AUD	4,800	USD	7,372	BNY Mellon	15/3/2024	13
USD	86	AUD	56	BNY Mellon	15/3/2024	-
Net unrealised appreciation						13
<b>CHF Hedged Share Class</b>						
CHF	27,872,080	USD	24,154,838	BNY Mellon	15/3/2024	(353,017)
USD	216,360	CHF	249,257	BNY Mellon	15/3/2024	2,764
Net unrealised depreciation						(350,253)
<b>EUR Hedged Share Class</b>						
EUR	160,898,943	USD	149,339,784	BNY Mellon	15/3/2024	1,196,940
USD	7,575,993	EUR	8,190,875	BNY Mellon	15/3/2024	(32,247)
Net unrealised appreciation						1,164,693
<b>GBP Hedged Share Class</b>						
GBP	37,010	USD	29,427	BNY Mellon	15/3/2024	284
USD	370	GBP	464	BNY Mellon	15/3/2024	(5)
Net unrealised appreciation						279
<b>NOK Hedged Share Class</b>						
NOK	18,865,567	USD	200,672,414	BNY Mellon	15/3/2024	107,436
USD	2,192,734	NOK	206,186	BNY Mellon	15/3/2024	(1,131)
Net unrealised appreciation						106,305
<b>SGD Hedged Share Class</b>						
SGD	3,752	USD	5,041	BNY Mellon	15/3/2024	3
USD	53	SGD	40	BNY Mellon	15/3/2024	-
Net unrealised appreciation						3
Total net unrealised appreciation						1,091,819

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
1	EUR	Euro Bund	March 2024	76
(16)	EUR	Euro BUXL	March 2024	30,921
5	USD	US Long Bond (CBT)	June 2024	1,764
(3)	USD	US Treasury 10 Year Note (CBT)	June 2024	(1,266)

# Sustainable Emerging Markets Bond Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
(2)	USD	US Ultra 10 Year Note	June 2024	(515)
1	USD	US Ultra Bond (CBT)	June 2024	1,081
Total				32,061

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	USD (311,850)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	1,564	20,068
CDS	USD (1,060,000)	Fund provides default protection on South Africa; and receives Fixed 1%	Bank of America	20/12/2028	3,812	(57,434)
CDS	USD 5,870,000	Fund receives default protection on CDX.NA.IG.41.V1; and pays Fixed 1%	Bank of America	20/12/2028	(7,106)	(121,111)
CDS	USD 1,618,332	Fund receives default protection on South Africa; and pays Fixed 1%	Morgan Stanley	20/12/2028	1,100	87,686
CDS	USD 2,159,600	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/12/2028	(89,314)	163,868
CDS	USD 658,549	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/12/2028	(24,995)	49,970
CDS	USD (2,080,000)	Fund provides default protection on CDX.EM.40.V1; and receives Fixed 1%	Goldman Sachs	20/12/2028	12,521	(57,437)
IRS	USD 2,290,000	Fund receives Fixed 3.86%; and pays Floating USD-SOFR-OIS Compound 1 Day	Morgan Stanley	18/2/2026	(2,031)	(2,991)
IRS	EUR 2,099,084	Fund receives Fixed 2.5618%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	19/2/2026	(5,190)	(5,189)
IRS	CZK 54,152,439	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 2.925%	Morgan Stanley	19/2/2026	1,266	1,266
IRS	PLN 9,350,000	Fund receives Fixed 4.7395%; and pays Floating PLN-WIBOR 6 Month	Morgan Stanley	20/3/2026	(981)	(981)
IRS	ZAR 45,727,744	Fund receives Fixed 7.85%; and pays Floating ZAR-JIBAR 3 Month	Morgan Stanley	20/3/2026	(7,601)	(7,002)
IRS	CZK 107,130,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 2.9715%	Morgan Stanley	20/3/2026	(415)	(415)
IRS	MXN 94,560,000	Fund receives Fixed 8.7795%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	9/2/2029	9,460	9,460
IRS	MXN 95,820,000	Fund receives Fixed 8.7405%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	20/2/2029	1,680	1,680
Total					(106,230)	81,438

CDS: Credit Default Swaps

IRS: Interest Rate Swaps



# Sustainable Emerging Markets Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 335,000	Banco Mercantil del Norte 7.625% 10/1/2028	328,000	0.78		<b>Singapore</b>		
USD 525,000	BBVA Bancomer 5.875% 13/9/2034	483,927	1.16	USD 270,000	Continuum Energy Aura 9.5% 24/2/2027	281,812	0.67
USD 614,000	Braskem Idesa SAPI 6.99% 20/2/2032	445,632	1.06	USD 320,827	Continuum Energy Levanter 4.5% 9/2/2027	308,224	0.74
USD 486,000	Cemex 5.125% 8/6/2026	464,978	1.11			590,036	1.41
USD 252,000	Cemex 9.125% 14/3/2028	269,766	0.64		<b>South Korea</b>		
USD 633,000	Industrias Penoles 4.15% 12/9/2029*	586,307	1.40	USD 200,000	SK Hynix 6.25% 17/1/2026	202,059	0.48
USD 308,000	Inmobiliaria Vesta 3.625% 13/5/2031	262,127	0.63	USD 659,000	SK Hynix 6.5% 17/1/2033*	698,458	1.67
USD 538,000	Orbia Advance 5.5% 15/1/2048*	454,666	1.09			900,517	2.15
		3,626,089	8.66		<b>Thailand</b>		
	<b>Netherlands</b>			USD 800,000	Bangkok Bank 5.3% 21/9/2028	801,828	1.92
USD 471,000	Arcos Dorados 6.125% 27/5/2029	459,529	1.10	USD 389,000	PTTEP Treasury Center 3.903% 6/12/2059*	298,616	0.71
USD 247,000	Braskem Netherlands Finance 8.5% 12/1/2031	244,412	0.58	USD 390,000	Thaioil Treasury Center 3.75% 18/6/2050	274,184	0.66
USD 384,000	Embraer Netherlands Finance 7% 28/7/2030	401,877	0.96	USD 316,000	Thaioil Treasury Center 4.875% 23/1/2043	273,430	0.65
USD 343,000	IHS Netherlands Holdco 8% 18/9/2027*	308,218	0.74			1,648,058	3.94
USD 353,000	Metinvest 8.5% 23/4/2026	287,695	0.69		<b>Turkey</b>		
USD 1,195,000	Prosus 3.061% 13/7/2031*	961,539	2.30	USD 550,000	Arcelik 8.5% 25/9/2028	574,035	1.37
USD 200,000	Prosus 3.832% 8/2/2051	123,045	0.29	USD 619,000	Türkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	622,095	1.49
USD 400,000	Prosus 4.987% 19/1/2052*	293,426	0.70	USD 200,000	Türkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	204,000	0.49
EUR 267,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	279,650	0.67			1,400,130	3.35
USD 225,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	214,611	0.51		<b>Ukraine</b>		
		3,574,002	8.54	USD 400,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	344,544	0.82
	<b>Panama</b>				<b>United Arab Emirates</b>		
USD 513,636	AES Panama Generation 4.375% 31/5/2030	431,153	1.03	USD 200,000	Abu Dhabi Commercial Bank 8% 27/11/2028	213,720	0.51
USD 230,000	Panama Government International Bond 7.5% 1/3/2031	235,146	0.56	USD 467,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026	464,322	1.11
USD 692,000	Telecomunicaciones Digitales 4.5% 30/1/2030	619,783	1.48			678,042	1.62
		1,286,082	3.07		<b>United Kingdom</b>		
	<b>Paraguay</b>			USD 201,000	Anglo American Capital 5.5% 2/5/2033	197,797	0.47
USD 788,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	770,337	1.84	USD 292,000	Bidvest UK 3.625% 23/9/2026	273,144	0.65
	<b>Peru</b>			USD 444,000	Standard Chartered 7.275% 6/7/2027	451,233	1.08
USD 446,000	InRetail Consumer 3.25% 22/3/2028	397,534	0.95			922,174	2.20
USD 541,000	Minsur 4.5% 28/10/2031	471,428	1.13		<b>United States</b>		
		868,962	2.08	USD 300,000	Azul Secured Finance 11.93% 28/8/2028	305,714	0.73
	<b>Poland</b>			USD 215,000	Bimbo Bakeries USA 5.375% 9/1/2036	212,345	0.51
USD 541,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	536,561	1.28	USD 220,000	Gran Tierra Energy 9.5% 15/10/2029	204,375	0.49
USD 200,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	208,193	0.50	USD 220,000	Kosmos Energy 7.75% 1/5/2027*	209,000	0.50
		744,754	1.78	USD 477,000	SierraCol Energy Andina 6% 15/6/2028	413,797	0.99
				USD 996,000	Stillwater Mining 4.5% 16/11/2029*	776,038	1.85

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Emerging Markets Corporate Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets
USD 548,000	United States Treasury Bill 0% 16/5/2024	541,945	1.29
USD 958,000	United States Treasury Bill 0% 4/6/2024	944,730	2.26
		3,607,944	8.62
Total Bonds		39,216,394	93.71
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		39,216,394	93.71
Total Portfolio		39,216,394	93.71
Other Net Assets		2,631,632	6.29
Total Net Assets (USD)		41,848,026	100.00

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	250,000	EUR	274,205	RBS	14/3/2024	2,861
Net unrealised appreciation						2,861
<b>CHF Hedged Share Class</b>						
CHF	2,240,077	USD	1,940,536	BNY Mellon	15/3/2024	(29,266)
USD	20,714	CHF	23,816	BNY Mellon	15/3/2024	217
Net unrealised depreciation						(29,049)
<b>EUR Hedged Share Class</b>						
EUR	12,257,248	USD	11,379,955	BNY Mellon	15/3/2024	94,742
USD	88,984	EUR	96,020	BNY Mellon	15/3/2024	(565)
Net unrealised appreciation						94,177
<b>SEK Hedged Share Class</b>						
SEK	3,933,316	USD	41,378,323	BNY Mellon	15/3/2024	78,495
USD	210	SEK	20	BNY Mellon	15/3/2024	-
Net unrealised appreciation						78,495
Total net unrealised appreciation						146,484

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
27	USD	US Treasury 2 Year Note (CBT)	June 2024	6,997
Total				6,997

# Sustainable Emerging Markets Local Currency Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				CNY 770,000	China Government Bond 3.29% 23/5/2029	112,741	0.02
				CNY 3,590,000	China Government Bond 3.72% 12/4/2051	608,897	0.13
				CNY 11,170,000	China Government Bond 3.81% 14/9/2050	1,920,432	0.41
						6,602,008	1.41
<b>BONDS</b>				<b>Colombia</b>			
<b>Brazil</b>				COP 17,833,700,000	Colombian TES 6% 28/4/2028	4,061,677	0.87
BRL 110,470	Brazil Letras do Tesouro Nacional 0% 1/7/2025	1,960,197	0.42	COP 4,628,000,000	Colombian TES 6.25% 26/11/2025	1,138,700	0.24
BRL 513,350	Brazil Letras do Tesouro Nacional 0% 1/1/2026	8,673,917	1.86	COP 50,916,100,000	Colombian TES 7% 26/3/2031	11,253,912	2.41
BRL 234,610	Brazil Letras do Tesouro Nacional 0% 1/7/2026	3,780,292	0.81	COP 4,934,300,000	Colombian TES 7% 26/3/2031	1,093,755	0.23
BRL 171,050	Brazil Letras do Tesouro Nacional 0% 1/7/2027	2,487,804	0.53	COP 6,392,300,000	Colombian TES 7% 30/6/2032	1,371,191	0.29
BRL 22,859,750	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	4,761,466	1.02	COP 9,518,900,000	Colombian TES 7.25% 18/10/2034	1,993,852	0.43
BRL 449,310	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	9,015,767	1.93	COP 5,437,500,000	Colombian TES 7.25% 26/10/2050	982,458	0.21
BRL 604,770	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	11,952,782	2.56	COP 11,385,900,000	Colombian TES 7.5% 26/8/2026	2,796,879	0.60
BRL 368,240	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	7,289,596	1.56	COP 14,933,000,000	Colombian TES 7.75% 18/9/2030	3,509,599	0.75
BRL 192,780	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	3,781,064	0.81	COP 17,772,000,000	Colombian TES 9.25% 28/5/2042	4,035,122	0.87
		53,702,885	11.50	COP 2,746,300,000	Colombian TES 13.25% 9/2/2033	827,704	0.18
						33,064,849	7.08
<b>Chile</b>				<b>Czech Republic</b>			
CLP 4,175,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	3,810,619	0.82	CZK 65,070,000	Czech Republic Government Bond 0% 12/12/2024*	2,700,361	0.58
CLP 2,625,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	2,670,068	0.57	CZK 29,320,000	Czech Republic Government Bond 0.05% 29/11/2029*	1,030,335	0.22
CLP 1,605,000,000	Bonos de la Tesoreria de la Republica en pesos 4.7% 1/9/2030	1,577,782	0.34	CZK 53,310,000	Czech Republic Government Bond 0.25% 10/2/2027	2,075,616	0.44
CLP 375,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	387,478	0.08	CZK 70,650,000	Czech Republic Government Bond 0.95% 15/5/2030	2,586,125	0.55
CLP 960,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/3/2035	943,383	0.20	CZK 59,140,000	Czech Republic Government Bond 1% 26/6/2026	2,388,181	0.51
USD 2,062,000	Chile Government International Bond 2.55% 27/1/2032	1,733,493	0.37	CZK 83,900,000	Czech Republic Government Bond 1.2% 13/3/2031	3,057,118	0.66
USD 1,056,000	Chile Government International Bond 4.34% 7/3/2042*	912,463	0.20	CZK 34,300,000	Czech Republic Government Bond 1.25% 14/2/2025	1,431,760	0.31
		12,035,286	2.58	CZK 92,390,000	Czech Republic Government Bond 1.75% 23/6/2032	3,409,386	0.73
				CZK 140,710,000	Czech Republic Government Bond 2% 13/10/2033	5,173,866	1.11
<b>China</b>				CZK 35,340,000	Czech Republic Government Bond 2.4% 17/9/2025	1,484,621	0.32
CNY 7,950,000	China Government Bond 2.52% 25/8/2033	1,118,628	0.24	CZK 33,700,000	Czech Republic Government Bond 2.5% 25/8/2028*	1,378,788	0.30
CNY 4,810,000	China Government Bond 2.68% 21/5/2030	681,811	0.15	CZK 78,540,000	Czech Republic Government Bond 2.75% 23/7/2029	3,226,646	0.69
CNY 3,220,000	China Government Bond 2.85% 4/6/2027	457,510	0.10	CZK 42,870,000	Czech Republic Government Bond 4.2% 4/12/2036	1,898,034	0.41
CNY 6,900,000	China Government Bond 2.88% 25/2/2033	997,129	0.21	CZK 31,760,000	Czech Republic Government Bond 5.7% 25/5/2024	1,362,546	0.29
CNY 70,000	China Government Bond 3.25% 22/11/2028	10,196	0.00	CZK 26,460,000	Czech Republic Government Bond 6% 26/2/2026	1,186,744	0.25
CNY 4,710,000	China Government Bond 3.27% 19/11/2030	694,664	0.15			34,390,127	7.37

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

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Dominican Republic</b>				IDR 60,593,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	3,844,175	0.82
DOP 76,250,000	Dominican Republic International Bond 13.625% 3/2/2033	1,588,915	0.34	IDR 8,050,000,000	Indonesia Treasury Bond 6.625% 15/2/2034	513,080	0.11
<b>Egypt</b>				IDR 33,113,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	2,143,255	0.46
EGP 12,239,000	Egypt Government Bond 14.82% 6/7/2031	154,839	0.03	IDR 20,405,000,000	Indonesia Treasury Bond 7% 15/5/2027	1,321,249	0.28
<b>Ghana</b>				IDR 27,678,000,000	Indonesia Treasury Bond 7% 15/9/2030	1,802,383	0.39
GHS 2,620,015	Republic of Ghana Government Bonds 8.35% 16/2/2027	136,360	0.03	IDR 34,572,000,000	Indonesia Treasury Bond 7% 15/2/2033	2,264,541	0.48
GHS 2,623,881	Republic of Ghana Government Bonds 8.5% 15/2/2028	122,377	0.03	IDR 51,204,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	3,362,877	0.72
GHS 2,452,568	Republic of Ghana Government Bonds 8.65% 13/2/2029	104,526	0.02	IDR 15,032,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	983,800	0.21
GHS 2,456,182	Republic of Ghana Government Bonds 8.8% 12/2/2030	96,728	0.02	IDR 24,506,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	1,648,288	0.35
GHS 2,459,798	Republic of Ghana Government Bonds 8.95% 11/2/2031	91,226	0.02	IDR 11,559,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	781,510	0.17
GHS 2,463,418	Republic of Ghana Government Bonds 9.1% 10/2/2032	86,785	0.02	IDR 12,673,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	889,400	0.19
GHS 2,467,040	Republic of Ghana Government Bonds 9.25% 8/2/2033	82,655	0.02	IDR 59,580,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	4,274,140	0.92
		720,657	0.16	IDR 37,420,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	2,496,651	0.53
<b>Hungary</b>				IDR 36,572,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	2,626,147	0.56
HUF 427,300,000	Hungary Government Bond 1% 26/11/2025	1,088,676	0.23	IDR 12,316,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	896,172	0.19
HUF 505,060,000	Hungary Government Bond 1.5% 22/4/2026*	1,275,012	0.27	IDR 15,957,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	1,139,208	0.24
HUF 216,210,000	Hungary Government Bond 1.5% 26/8/2026	537,730	0.12	IDR 24,275,000,000	Indonesia Treasury Bond 9% 15/3/2029	1,708,022	0.37
HUF 867,430,000	Hungary Government Bond 2.75% 22/12/2026	2,193,422	0.47	IDR 18,017,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	1,338,641	0.29
HUF 301,570,000	Hungary Government Bond 3% 27/10/2027	752,981	0.16	IDR 19,310,000,000	Indonesia Treasury Bond 10.5% 15/8/2030	1,480,658	0.32
HUF 524,850,000	Hungary Government Bond 3% 21/8/2030	1,215,335	0.26	IDR 19,078,000,000	Indonesia Treasury Bond 11% 15/9/2025	1,297,158	0.28
HUF 271,380,000	Hungary Government Bond 3% 27/10/2038	511,452	0.11			44,693,523	9.57
HUF 694,130,000	Hungary Government Bond 3.25% 22/10/2031	1,585,377	0.34	<b>Kenya</b>			
HUF 749,760,000	Hungary Government Bond 4% 28/4/2051*	1,399,290	0.30	KES 188,000,000	Republic of Kenya Infrastructure Bond 18.461% 9/8/2032	1,218,818	0.26
HUF 1,046,440,000	Hungary Government Bond 4.75% 24/11/2032	2,611,208	0.56	<b>Malaysia</b>			
HUF 594,280,000	Hungary Government Bond 5.5% 24/6/2025	1,633,163	0.35	MYR 7,655,000	Malaysia Government Bond 2.632% 15/4/2031	1,499,524	0.32
HUF 750,780,000	Hungary Government Bond 6.75% 22/10/2028	2,130,626	0.46	MYR 6,957,000	Malaysia Government Bond 3.502% 31/5/2027	1,465,188	0.31
EUR 640,000	Hungary Government International Bond 1.75% 5/6/2035	515,665	0.11	MYR 10,769,000	Malaysia Government Bond 3.519% 20/4/2028	2,267,872	0.49
		17,449,937	3.74	MYR 18,765,000	Malaysia Government Bond 3.582% 15/7/2032	3,876,363	0.83
<b>Indonesia</b>				MYR 6,098,000	Malaysia Government Bond 3.733% 15/6/2028	1,291,217	0.28
IDR 25,553,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	1,603,262	0.34	MYR 6,816,000	Malaysia Government Bond 3.757% 22/5/2040	1,389,316	0.30
IDR 42,077,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	2,649,392	0.57	MYR 9,962,000	Malaysia Government Bond 3.828% 5/7/2034	2,088,635	0.45
IDR 57,675,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	3,629,514	0.78				

\*All or a portion of this security represents a security on loan.



# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
MYR 14,779,000	Malaysia Government Bond 3.844% 15/4/2033	3,111,197	0.67	PLN 11,666,000	Republic of Poland Government Bond 1.25% 25/10/2030	2,305,290	0.49	
MYR 10,957,000	Malaysia Government Bond 3.885% 15/8/2029	2,338,045	0.50	PLN 21,728,000	Republic of Poland Government Bond 1.75% 25/4/2032	4,224,971	0.90	
MYR 7,985,000	Malaysia Government Bond 3.892% 15/3/2027	1,704,416	0.36	PLN 7,451,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,771,673	0.38	
MYR 5,268,000	Malaysia Government Bond 3.9% 30/11/2026	1,121,730	0.24	PLN 18,266,000	Republic of Poland Government Bond 2.5% 25/7/2027	4,243,970	0.91	
MYR 7,143,000	Malaysia Government Bond 4.065% 15/6/2050	1,477,365	0.32	PLN 15,943,000	Republic of Poland Government Bond 2.75% 25/4/2028*	3,675,106	0.79	
MYR 5,932,000	Malaysia Government Bond 4.232% 30/6/2031	1,283,074	0.27	PLN 25,292,000	Republic of Poland Government Bond 2.75% 25/10/2029*	5,642,857	1.21	
MYR 5,462,000	Malaysia Government Bond 4.254% 31/5/2035	1,183,630	0.25	PLN 7,161,000	Republic of Poland Government Bond 3.25% 25/7/2025	1,760,546	0.38	
MYR 6,968,000	Malaysia Government Bond 4.392% 15/4/2026	1,500,051	0.32	PLN 11,534,000	Republic of Poland Government Bond 3.75% 25/5/2027	2,795,826	0.60	
MYR 2,760,000	Malaysia Government Bond 4.457% 31/3/2053	606,242	0.13	PLN 41,192,000	Republic of Poland Government Bond 6% 25/10/2033	10,873,081	2.33	
MYR 13,040,000	Malaysia Government Bond 4.696% 15/10/2042	2,966,823	0.64	PLN 16,192,000	Republic of Poland Government Bond 7.5% 25/7/2028	4,449,175	0.95	
MYR 4,331,000	Malaysia Government Bond 4.736% 15/3/2046	987,717	0.21			44,356,313	9.50	
MYR 5,508,000	Malaysia Government Bond 4.762% 7/4/2037	1,252,050	0.27		<b>Romania</b>			
MYR 8,740,000	Malaysia Government Bond 4.893% 8/6/2038	2,021,402	0.43	RON 6,665,000	Romania Government Bond 3.25% 24/6/2026	1,374,064	0.29	
		35,431,857	7.59	RON 6,135,000	Romania Government Bond 3.65% 28/7/2025	1,300,275	0.28	
	<b>Mexico</b>			RON 5,800,000	Romania Government Bond 3.65% 24/9/2031	1,064,418	0.23	
MXN 394,644	Mexican Bonos 5.5% 4/3/2027	2,081,221	0.45	RON 6,600,000	Romania Government Bond 4.15% 24/10/2030	1,276,670	0.27	
MXN 1,058,564	Mexican Bonos 5.75% 5/3/2026	5,748,548	1.23	RON 6,850,000	Romania Government Bond 4.25% 28/4/2036*	1,204,970	0.26	
MXN 1,174,568	Mexican Bonos 7.5% 3/6/2027	6,516,612	1.40	RON 12,750,000	Romania Government Bond 4.75% 11/10/2034	2,413,767	0.52	
MXN 864,702	Mexican Bonos 7.5% 26/5/2033	4,538,710	0.97	RON 6,780,000	Romania Government Bond 4.85% 25/7/2029	1,381,749	0.30	
MXN 44,752,733	Mexican Bonos 7.75% 29/5/2031	7,828,387	1.68	RON 5,130,000	Romania Government Bond 5% 12/2/2029	1,063,047	0.23	
MXN 727,150	Mexican Bonos 7.75% 13/11/2042	3,661,406	0.78	RON 7,320,000	Romania Government Bond 5.8% 26/7/2027	1,582,320	0.34	
MXN 724,400	Mexican Bonos 8% 24/5/2035	3,877,712	0.83	RON 8,595,000	Romania Government Bond 6.7% 25/2/2032	1,896,640	0.41	
MXN 797,810	Mexican Bonos 8% 7/11/2047	4,087,440	0.87	RON 4,790,000	Romania Government Bond 8% 29/4/2030	1,122,928	0.24	
MXN 450,806	Mexican Bonos 8% 31/7/2053	2,282,911	0.49	RON 10,870,000	Romania Government Bond 8.25% 29/9/2032	2,644,396	0.57	
MXN 674,450	Mexican Bonos 8.5% 31/5/2029	3,841,096	0.82	RON 3,990,000	Romania Government Bond 8.75% 30/10/2028*	955,238	0.20	
MXN 478,965	Mexican Bonos 8.5% 18/11/2038	2,633,537	0.56		Romanian Government International Bond 2.75% 26/2/2026	1,250,619	0.26	
MXN 397,727	Mexican Bonos 10% 5/12/2024	2,317,078	0.50		Romanian Government International Bond 3.624% 26/5/2030	620,181	0.13	
MXN 154,072	Mexican Bonos 10% 20/11/2036	959,976	0.21		USD 2,098,000	Romanian Government International Bond 7.125% 17/1/2033	2,210,400	0.47
		50,374,634	10.79				23,361,682	5.00
	<b>Paraguay</b>							
PYG 13,539,000,000	Paraguay Government International Bond 7.9% 9/2/2031	1,889,367	0.41					
	<b>Peru</b>							
PEN 8,261,000	Peruvian Government International Bond 6.35% 12/8/2028	2,274,777	0.49					
PEN 39,019,000	Peruvian Government International Bond 6.95% 12/8/2031	10,600,702	2.27					
		12,875,479	2.76					
	<b>Poland</b>							
PLN 11,730,000	Republic of Poland Government Bond 0.25% 25/10/2026	2,613,818	0.56					

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	<b>Serbia</b>				<b>Sweden</b>		
EUR 2,106,000	Serbia International Bond 1% 23/9/2028	1,922,560	0.41	EUR 649,294	East Renewable 13.5% 1/1/2025	84,532	0.02
	<b>South Africa</b>				<b>United States</b>		
ZAR 29,384,424	Republic of South Africa Government Bond 6.25% 31/3/2036 <sup>†</sup>	991,411	0.21	USD 1,862,000	United States Treasury Note/Bond 2% 15/2/2025 <sup>†</sup>	1,808,624	0.39
ZAR 37,918,120	Republic of South Africa Government Bond 6.5% 28/2/2041 <sup>†</sup>	1,174,502	0.25	USD 7,168,400	United States Treasury Note/Bond 4.75% 30/6/2025 <sup>†</sup>	7,147,539	1.53
ZAR 175,270,978	Republic of South Africa Government Bond 7% 28/2/2031	7,539,685	1.62			8,956,163	1.92
ZAR 142,325,745	Republic of South Africa Government Bond 8% 31/1/2030	6,731,968	1.44		<b>Uruguay</b>		
ZAR 124,584,661	Republic of South Africa Government Bond 8.25% 31/3/2032	5,565,776	1.19	UYU 47,757,000	Uruguay Government International Bond 8.5% 15/3/2028	1,195,862	0.26
ZAR 92,743,389	Republic of South Africa Government Bond 8.5% 31/1/2037	3,712,723	0.80		<b>Total Bonds</b>	433,671,640	92.90
ZAR 75,011,240	Republic of South Africa Government Bond 8.75% 31/1/2044	2,846,768	0.61		<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>	433,671,640	92.90
ZAR 125,311,489	Republic of South Africa Government Bond 8.75% 28/2/2048	4,717,798	1.01		<b>Other Transferable Securities</b>		
ZAR 117,858,840	Republic of South Africa Government Bond 8.875% 28/2/2035	5,095,454	1.09		<b>BONDS</b>		
ZAR 86,797,287	Republic of South Africa Government Bond 9% 31/1/2040	3,471,084	0.75		<b>Ukraine</b>		
ZAR 106,300,806	Republic of South Africa Government Bond 10.5% 21/12/2026 <sup>†</sup>	5,754,178	1.23	UAH 15,985,000	Ukraine Government International Bond 16% 24/5/2023 <sup>†,***</sup>	420,105	0.09
		47,601,347	10.20		<b>Total Bonds</b>	420,105	0.09
					<b>Total Other Transferable Securities</b>	420,105	0.09
					<b>Total Portfolio</b>	434,091,745	92.99
					<b>Other Net Assets</b>	32,733,887	7.01
					<b>Total Net Assets (USD)</b>	466,825,632	100.00

<sup>†</sup>All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

<sup>†</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	3,919,049	USD	5,836,065	Barclays	14/3/2024	(108,894)
AUD	1,399,019	USD	2,120,000	JP Morgan	14/3/2024	(14,948)
AUD	2,365,398	USD	3,620,000	Deutsche Bank	14/3/2024	(2,032)
BRL	5,800,616	USD	28,670,707	Morgan Stanley	4/3/2024	(35,357)
BRL	978,501	USD	4,870,000	Société Générale	4/3/2024	785
BRL	4,175,812	USD	20,832,707	Bank of America	2/4/2024	283
CAD	222,780	USD	297,445	Morgan Stanley	14/3/2024	(3,175)
CAD	3,055,648	USD	4,110,000	JP Morgan	14/3/2024	(21,215)
CAD	1,973,649	USD	2,668,400	State Street	14/3/2024	(3,556)
CHF	4,592,678	USD	3,960,000	Goldman Sachs	14/3/2024	(81,709)
CHF	4,397,106	USD	3,860,700	JP Morgan	14/3/2024	748
CHF	2,293,312	USD	2,014,600	BNP Paribas	14/3/2024	1,587
CHF	2,307,104	USD	2,030,000	State Street	14/3/2024	5,337
CLP	12,432,176	USD	11,331,506,329	Morgan Stanley	14/3/2024	(743,139)
CLP	1,258,083	USD	1,165,387,000	JP Morgan	14/3/2024	(55,925)
CLP	523,946	USD	504,864,990	Bank of America	14/3/2024	(3,152)
CLP	189,375	USD	180,130,010	Deutsche Bank	14/3/2024	(3,562)

# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CLP	468,366	USD	444,990,000	Goldman Sachs	14/3/2024	(9,336)
CLP	518,358	USD	501,760,400	Citigroup	14/3/2024	(766)
CNH	16,223,542	USD	116,008,225	BNP Paribas	14/3/2024	(111,633)
CNH	1,130,968	USD	8,090,000	State Street	14/3/2024	(7,381)
CNH	808,538	USD	5,799,600	HSBC Bank	14/3/2024	(3,055)
CNH	3,300,748	USD	23,770,800	JP Morgan	14/3/2024	681
COP	4,373,385	USD	17,201,370,000	BNY Mellon	14/3/2024	(7,772)
COP	901,650	USD	3,552,500,000	Goldman Sachs	14/3/2024	(45)
COP	289,127	USD	1,141,695,000	Barclays	14/3/2024	629
COP	2,403,779	USD	9,550,215,100	Bank of America	14/3/2024	20,013
CZK	10,905,678	USD	246,356,204	Nomura	14/3/2024	(351,100)
CZK	2,687,804	USD	61,720,000	Citigroup	14/3/2024	(43,550)
CZK	1,044,483	USD	23,860,000	Morgan Stanley	14/3/2024	(22,255)
CZK	1,487,921	USD	34,517,000	BNP Paribas	14/3/2024	(9,119)
CZK	119,156	USD	2,820,000	Barclays	14/3/2024	1,661
CZK	473,799	USD	11,080,000	UBS	14/3/2024	898
EGP	1,278,301	USD	59,441,000	Goldman Sachs	15/4/2024	220,142
EUR	3,747,270	USD	3,450,000	JP Morgan	14/3/2024	(2,725)
EUR	6,844,533	USD	6,310,000	Morgan Stanley	14/3/2024	4,187
EUR	5,089,960	USD	4,678,100	Société Générale	14/3/2024	(12,465)
EUR	477,565	USD	441,000	BNP Paribas	14/3/2024	1,086
GBP	4,089,645	USD	3,205,843	Morgan Stanley	14/3/2024	(26,780)
GBP	737,353	USD	580,000	JP Morgan	14/3/2024	(2,301)
HUF	11,857,621	USD	4,123,708,147	HSBC Bank	14/3/2024	(484,055)
HUF	566,075	USD	201,900,000	JP Morgan	14/3/2024	(9,216)
HUF	2,256,527	USD	808,720,000	Goldman Sachs	14/3/2024	(26,003)
HUF	1,012,064	USD	366,290,000	Morgan Stanley	14/3/2024	(1,802)
IDR	11,615,514	USD	180,880,081,366	Morgan Stanley	14/3/2024	(109,752)
IDR	738,032	USD	11,604,000,000	Standard Chartered Bank	14/3/2024	97
IDR	695,721	USD	10,956,211,000	JP Morgan	14/3/2024	1,203
IDR	1,305,813	USD	20,589,576,000	RBS	14/3/2024	3,888
IDR	466,999	USD	7,344,028,440	Royal Bank of Canada	14/3/2024	154
INR	9,734,432	USD	807,753,456	HSBC Bank	14/3/2024	3,506
INR	931,878	USD	77,508,000	JP Morgan	14/3/2024	2,526
JPY	5,826,179	USD	855,720,000	Bank of America	14/3/2024	(91,639)
JPY	6,705,194	USD	1,000,077,600	JP Morgan	14/3/2024	(3,253)
KZT	900,504	USD	420,220,000	JP Morgan	26/3/2024	25,928
MXN	907,773	USD	15,769,000	BNY Mellon	14/3/2024	14,979
MXN	2,406,649	USD	41,900,000	Morgan Stanley	14/3/2024	45,206
MXN	2,391,590	USD	41,880,000	Barclays	14/3/2024	59,094
MXN	2,081,152	USD	36,010,000	BNP Paribas	14/3/2024	26,038
MXN	1,171,669	USD	20,096,000	JP Morgan	14/3/2024	4,285
MXN	1,863,410	USD	32,063,300	HSBC Bank	14/3/2024	12,833
MXN	2,351,878	USD	40,650,000	Citigroup	14/3/2024	26,831
MXN	2,253,497	USD	38,810,000	State Street	14/3/2024	17,541
MYR	16,201,234	USD	74,647,188	Goldman Sachs	20/3/2024	(464,965)
MYR	1,187,726	USD	5,680,300	Morgan Stanley	20/3/2024	9,730
NOK	4,713,856	USD	48,399,900	HSBC Bank	14/3/2024	(137,896)
NZD	2,325,161	USD	3,718,000	State Street	14/3/2024	(54,169)
NZD	2,380,623	USD	3,910,000	Westpac	14/3/2024	7,644
NZD	1,541,184	USD	2,520,000	Toronto-Dominion	14/3/2024	(1,942)
NZD	1,925,388	USD	3,160,000	Goldman Sachs	14/3/2024	4,772
PEN	1,787,967	USD	6,611,554	JP Morgan	14/3/2024	(39,417)
PEN	2,335,157	USD	8,837,339	Goldman Sachs	14/3/2024	2,043
PEN	927,583	USD	3,530,000	Bank of America	14/3/2024	5,992
PEN	423,445	USD	1,632,000	Citigroup	14/3/2024	8,168
PHP	2,094,559	USD	116,771,640	JP Morgan	14/3/2024	(16,271)
PHP	1,686,124	USD	94,524,100	HSBC Bank	14/3/2024	(3,795)
PLN	17,810,553	USD	70,890,576	Morgan Stanley	14/3/2024	4,595
PLN	816,757	USD	3,300,000	Goldman Sachs	14/3/2024	12,550
PLN	2,025,259	USD	8,220,000	Barclays	14/3/2024	40,467

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
PLN	339,922	USD	1,370,000	Deutsche Bank	14/3/2024	4,366
PLN	1,327,965	USD	5,375,000	RBS	14/3/2024	22,799
PLN	670,153	USD	2,670,000	State Street	14/3/2024	831
RON	3,555,080	USD	16,330,000	HSBC Bank	14/3/2024	7,702
RON	687,785	USD	3,170,000	BNP Paribas	14/3/2024	3,827
RON	2,378,222	USD	11,049,100	Société Générale	14/3/2024	32,405
RON	183,565	USD	840,000	Citigroup	14/3/2024	(299)
THB	47,989,571	USD	1,676,323,700	JP Morgan	14/3/2024	(1,211,017)
THB	4,674,184	USD	168,026,400	HSBC Bank	14/3/2024	14,667
THB	1,178,629	USD	41,892,000	Goldman Sachs	14/3/2024	(9,614)
TRY	2,403,743	USD	76,003,797	Barclays	14/3/2024	2,505
TRY	318,173	USD	10,062,503	Goldman Sachs	14/3/2024	402
TWD	2,871,677	USD	89,912,200	Deutsche Bank	14/3/2024	(26,369)
TWD	7,080,970	USD	222,618,600	Standard Chartered Bank	14/3/2024	(36,115)
TWD	2,343,787	USD	73,800,000	HSBC Bank	14/3/2024	(8,357)
USD	59,441,000	EGP	1,538,926	Société Générale	15/4/2024	40,483
USD	12,123,585	CHF	14,310,591	State Street	14/3/2024	500,207
USD	1,678,682,202	JPY	11,696,578	State Street	14/3/2024	447,021
USD	97,914,027,025	COP	24,781,460	Morgan Stanley	14/3/2024	(68,582)
USD	11,969,952	EUR	13,153,059	State Street	14/3/2024	161,166
USD	84,313,133	RON	18,542,254	BNP Paribas	14/3/2024	147,314
USD	93,257,575	ZAR	4,985,208	Citigroup	14/3/2024	130,345
USD	123,830,727	MXN	7,250,219	Morgan Stanley	14/3/2024	4,039
USD	315,939,179	TWD	10,254,751	HSBC Bank	14/3/2024	256,730
USD	2,763,000	CNH	383,985	State Street	14/3/2024	243
USD	9,780,000	CNH	1,370,285	BNP Paribas	14/3/2024	11,981
USD	888,310,000	JPY	6,089,742	Morgan Stanley	14/3/2024	136,802
USD	121,022,500	ZAR	6,364,323	Morgan Stanley	14/3/2024	64,054
USD	43,080,000	TWD	1,386,721	Bank of America	14/3/2024	23,437
USD	65,935,400	MXN	3,834,592	Deutsche Bank	14/3/2024	(23,739)
USD	11,710,000	MXN	676,883	HSBC Bank	14/3/2024	(8,349)
USD	109,720,000	ZAR	5,845,441	State Street	14/3/2024	133,564
USD	5,660,000	PLN	1,406,988	State Street	14/3/2024	(15,398)
USD	19,560,000	ZAR	1,030,981	Barclays	14/3/2024	12,714
USD	13,838,960,000	COP	3,494,693	BNY Mellon	14/3/2024	(17,558)
USD	2,550,000	PLN	633,701	Toronto-Dominion	14/3/2024	(7,126)
USD	14,390,000	ZAR	758,345	HSBC Bank	14/3/2024	9,221
USD	10,362,300	AUD	6,783,170	JP Morgan	14/3/2024	18,000
USD	9,818,600	PLN	2,441,628	Citigroup	14/3/2024	(25,835)
USD	1,900,000	CAD	1,415,575	Goldman Sachs	14/3/2024	12,796
USD	1,850,000	CHF	2,155,884	JP Morgan	14/3/2024	48,487
USD	8,672,291	MYR	1,824,475	Morgan Stanley	20/3/2024	(3,718)
USD	27,270,000	TWD	878,176	Goldman Sachs	14/3/2024	15,206
USD	5,480,000	PLN	1,359,330	Barclays	14/3/2024	(17,821)
USD	64,405,800	CZK	2,788,243	Goldman Sachs	14/3/2024	28,923
USD	6,370,110,000	COP	1,612,413	JP Morgan	14/3/2024	(4,286)
USD	4,597,710,000	COP	1,163,391	Goldman Sachs	14/3/2024	(3,482)
USD	25,090,000	MXN	1,446,135	State Street	14/3/2024	(22,052)
USD	1,313,700,000	HUF	3,660,933	Citigroup	14/3/2024	37,628
USD	1,119,255,100	HUF	3,102,636	Deutsche Bank	14/3/2024	15,628
USD	11,682,000	PLN	2,926,507	Morgan Stanley	14/3/2024	(9,237)
USD	791,050,000	HUF	2,229,705	Goldman Sachs	14/3/2024	47,916
USD	16,210,000	RON	3,517,155	Barclays	14/3/2024	(19,446)
USD	20,773,000	PLN	5,186,583	Goldman Sachs	14/3/2024	(33,774)
USD	11,460,000	MXN	663,293	BNY Mellon	14/3/2024	(7,309)
USD	12,616,419,800	COP	3,204,273	BNP Paribas	14/3/2024	2,294
USD	80,960,000	CZK	3,471,951	JP Morgan	14/3/2024	3,402
USD	4,380,000	PLN	1,103,317	BNP Paribas	14/3/2024	2,601
USD	777,192,500	HUF	2,179,123	Morgan Stanley	14/3/2024	35,555
USD	24,558,200	PHP	438,843	HSBC Bank	14/3/2024	1,759
USD	65,516,800	INR	789,635	Deutsche Bank	14/3/2024	(208)

# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	67,962,195,204	IDR	4,345,041	Standard Chartered Bank	14/3/2024	21,973
USD	14,170,200	EUR	15,340,402	Société Générale	14/3/2024	(39,586)
USD	18,963,000	THB	535,439	Citigroup	14/3/2024	6,268
USD	19,934,800	CNH	2,769,951	JP Morgan	14/3/2024	1,288
USD	9,710,000	CZK	417,881	Toronto-Dominion	14/3/2024	1,877
USD	26,610,000	ZAR	1,404,731	RBS	14/3/2024	19,450
USD	31,880,000	MXN	1,856,174	JP Morgan	14/3/2024	(9,342)
USD	542,955,000	CLP	572,641	BNP Paribas	14/3/2024	12,554
USD	229,522,200	INR	2,762,659	JP Morgan	14/3/2024	(4,365)
USD	12,556,875,300	IDR	801,021	JP Morgan	14/3/2024	2,280
USD	51,264,827,235	IDR	3,272,051	Deutsche Bank	14/3/2024	11,099
USD	71,761,000	MXN	4,188,335	Barclays	14/3/2024	(10,890)
USD	22,374,000	ZAR	1,180,121	Deutsche Bank	14/3/2024	15,361
USD	58,889,800	CZK	2,524,894	Morgan Stanley	14/3/2024	1,894
USD	1,205,500	GBP	1,526,944	HSBC Bank	14/3/2024	(824)
USD	1,195,200	CAD	888,556	Standard Chartered Bank	14/3/2024	6,135
USD	126,228,800	THB	3,523,870	Goldman Sachs	14/3/2024	1,400
USD	3,602,100	NZD	2,200,400	JP Morgan	14/3/2024	201
USD	16,016,601,000	IDR	1,023,857	Morgan Stanley	14/3/2024	5,043
USD	92,213,400	PHP	1,648,973	Standard Chartered Bank	14/3/2024	7,771
USD	6,018,800	EUR	6,491,874	JP Morgan	14/3/2024	(40,785)
USD	5,245,500	PLN	1,301,326	Deutsche Bank	14/3/2024	(16,894)
USD	5,908,000	BRL	1,186,848	HSBC Bank	4/3/2024	(1,164)
USD	15,898,064,070	IDR	1,018,584	Royal Bank of Canada	14/3/2024	7,310
USD	24,520,900	CZK	1,049,479	BNP Paribas	14/3/2024	(1,064)
USD	17,566,500	ZAR	920,628	Toronto-Dominion	14/3/2024	6,139
USD	1,960,400	NZD	1,200,309	Goldman Sachs	14/3/2024	2,877
USD	2,486,100	GBP	3,149,030	JP Morgan	14/3/2024	(1,683)
USD	19,079,825,300	COP	4,839,532	Barclays	14/3/2024	(2,822)
USD	187,000,000	KES	1,187,302	Standard Chartered Bank	15/4/2024	(80,719)
USD	452,033,500	INR	5,443,188	HSBC Bank	14/3/2024	(6,339)
USD	132,638,100	PHP	2,360,025	JP Morgan	14/3/2024	(652)
USD	183,000,000	KES	1,192,182	Standard Chartered Bank	18/3/2024	(51,671)
USD	3,259,635,000	CLP	3,390,251	Morgan Stanley	14/3/2024	27,769
USD	2,110,000	CHF	2,396,298	BNP Paribas	14/3/2024	(7,274)
USD	10,730,000	RON	2,315,557	Société Générale	14/3/2024	(25,451)
USD	132,589,400	PHP	2,367,889	RBS	14/3/2024	8,079
USD	4,143,609	MYR	866,755	Goldman Sachs	20/3/2024	(6,753)
USD	5,970,000	CAD	4,433,040	Morgan Stanley	14/3/2024	25,360
USD	4,160,000	CHF	4,743,319	HSBC Bank	14/3/2024	4,523
USD	1,532,000	AUD	1,000,201	Royal Bank of Canada	14/3/2024	14
USD	1,950,000	NZD	1,191,879	Morgan Stanley	14/3/2024	799
USD	7,188,000	RON	1,556,301	JP Morgan	14/3/2024	(11,935)
USD	5,805,200	NZD	3,569,095	Barclays	14/3/2024	23,220
USD	711,746,400	JPY	4,761,395	JP Morgan	14/3/2024	(8,318)
USD	24,623,300	CNH	3,418,346	Westpac	14/3/2024	(1,484)
USD	1,335,300	CAD	991,269	HSBC Bank	14/3/2024	5,410
USD	27,064,500	CZK	1,150,521	Citigroup	14/3/2024	(8,997)
USD	4,820,600	PEN	1,278,657	Citigroup	14/3/2024	3,759
USD	430,000	EUR	465,447	Standard Chartered Bank	14/3/2024	(1,265)
USD	94,166,300	PHP	1,682,773	Bank of America	14/3/2024	6,813
USD	31,000,000	EGP	873,239	Goldman Sachs	21/3/2024	(17,776)
USD	6,800,000	BRL	1,379,680	JP Morgan	4/3/2024	12,299
USD	4,900,000	MYR	1,025,169	Barclays	20/3/2024	(7,793)
USD	2,920,000	EUR	3,163,553	Deutsche Bank	14/3/2024	(5,744)
USD	5,040,000	PLN	1,263,590	HSBC Bank	14/3/2024	(2,986)
USD	2,730,000	CAD	2,026,551	BNP Paribas	14/3/2024	10,979
USD	5,450,000	EUR	5,909,119	HSBC Bank	14/3/2024	(6,177)
USD	17,035,000	CZK	726,337	Barclays	14/3/2024	(3,489)
USD	2,232,000	CNH	309,580	Goldman Sachs	14/3/2024	(413)
USD	133,018,000	HUF	365,321	Bank of America	14/3/2024	(1,555)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	3,194,000	BRL	641,822	Barclays	2/4/2024	1,557
USD	3,508,000	PLN	879,544	Nomura	14/3/2024	(2,034)
ZAR	1,787,510	USD	34,097,000	Barclays	14/3/2024	(12,466)
ZAR	1,144,852	USD	22,000,000	Standard Chartered Bank	14/3/2024	439
ZAR	894,740	USD	16,830,000	Toronto-Dominion	14/3/2024	(18,593)
ZAR	2,563,669	USD	49,001,000	State Street	14/3/2024	(12,743)
ZAR	928,582	USD	17,621,000	Deutsche Bank	14/3/2024	(11,256)
ZAR	1,949,205	USD	37,346,000	Goldman Sachs	14/3/2024	(5,023)
ZAR	1,153,882	USD	22,280,000	BNP Paribas	14/3/2024	5,985
Net unrealised depreciation						(1,854,086)
<b>CHF Hedged Share Class</b>						
CHF	5,154	USD	4,465	BNY Mellon	15/3/2024	(67)
USD	114	CHF	130	BNY Mellon	15/3/2024	1
Net unrealised depreciation						(66)
<b>EUR Hedged Share Class</b>						
EUR	2,501,248	USD	2,321,607	BNY Mellon	15/3/2024	18,664
USD	239,174	EUR	257,779	BNY Mellon	15/3/2024	(1,826)
Net unrealised appreciation						16,838
Total net unrealised depreciation						(1,837,314)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 13,476,591	Fund receives Fixed 9.875%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2026	3,063	3,063
IRS	BRL 15,600,553	Fund receives Fixed 10.324363%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	10,082	10,082
IRS	THB 108,654,387	Fund receives Fixed 2.139%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2029	(14,815)	(14,815)
IRS	THB 37,624,354	Fund receives Fixed 2.648%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2029	20,098	20,098
IRS	THB 37,624,355	Fund receives Fixed 2.667%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2029	21,040	21,040
IRS	THB 342,720,072	Fund receives Fixed 2.79%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/3/2029	247,185	247,185
IRS	CZK 250,625,698	Fund receives Fixed 3.93%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/3/2029	251,974	251,974
IRS	THB 589,575,729	Fund receives Fixed 3.15%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/3/2034	824,678	824,678
IRS	THB 48,566,256	Fund receives Fixed 3.296%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/3/2034	85,461	85,461
IRS	THB 40,030,529	Fund receives Fixed 3.4%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2034	80,732	80,732
IRS	BRL 8,712,645	Fund receives Fixed 10.444941%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	12,561	12,561
IRS	BRL 8,041,113	Fund receives Fixed 10.075%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(17,029)	(17,029)
IRS	BRL 9,997,493	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(17,383)	(17,383)
IRS	BRL 10,666,111	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(18,169)	(18,169)
IRS	BRL 4,194,124	Fund receives Fixed 11.401521%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	37,273	37,273
IRS	BRL 4,544,118	Fund receives Fixed 12.777378%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	115,656	115,656



# Sustainable Emerging Markets Local Currency Bond Fund

continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 10,351,996	Fund receives Fixed 12.820781%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	177,978	177,978
IRS	BRL 5,140,989	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	(8,632)	(8,632)
Total					1,811,753	1,811,753

IRS: Interest Rate Swaps

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
15,000,000	Put	OTC USD/CAD	Bank of America	USD 1.33	22/3/2024	(59,971)	6,629
20,700,000	Call	OTC AUD/USD	JP Morgan	AUD 0.69	22/3/2024	(63,926)	233
11,200,000	Call	OTC GBP/USD	JP Morgan	GBP 1.29	22/3/2024	(58,230)	9,986
Total						(182,127)	16,848

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Energy Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Ireland</b>				<b>South Korea</b>			
960,420	BlackRock ICS US Dollar Ultra Short Bond Fund <sup>~</sup>	114,529,311	1.90	254,789	LG Chem	86,677,241	1.44
<b>Total Funds</b>				425,392	Samsung SDI	120,436,151	2.00
				207,113,392 3.44			
				<b>Spain</b>			
				5,897,439	EDP Renovaveis <sup>*</sup>	81,642,256	1.35
				<b>Sweden</b>			
				7,031,068	Atlas Copco	122,920,306	2.04
<b>COMMON STOCKS (SHARES)</b>				<b>Switzerland</b>			
<b>Canada</b>				642,189	TE Connectivity	92,577,966	1.54
1,767,450	Canadian Pacific Kansas City	151,268,439	2.51	<b>United Kingdom</b>			
3,467,918	Canadian Solar <sup>*</sup>	75,704,650	1.26	9,408,069	ITM Power <sup>*</sup>	6,557,307	0.11
				900,228	Spirax-Sarco Engineering <sup>*</sup>	118,074,242	1.96
				5,435,850	SSE	113,179,384	1.88
				237,810,933 3.95			
<b>China</b>				<b>United States</b>			
71,158,000	China Longyuan Power	50,361,846	0.84	520,935	Albemarle <sup>*</sup>	71,889,030	1.20
4,263,992	Contemporary Amperex Technology	96,765,669	1.61	1,109,686	Analog Devices	210,496,337	3.49
26,242,691	Shanghai Putailai New Energy Technology	68,328,487	1.13	342,053	ANSYS	114,320,954	1.90
				465,024	Autodesk	119,362,360	1.98
				504,976	Cadence Design Systems	152,856,235	2.54
				174,800	Carlisle <sup>*</sup>	61,075,994	1.01
<b>Denmark</b>				1,362,726	Darling Ingredients <sup>*</sup>	57,043,710	0.95
8,919,760	Vestas Wind Systems	250,388,298	4.16	312,600	Enphase Energy	40,181,604	0.67
<b>France</b>				577,448	First Solar <sup>*</sup>	88,990,511	1.48
744,348	Air Liquide	151,983,524	2.52	1,684,873	Ingersoll Rand	151,941,847	2.52
1,807,400	Cie de Saint-Gobain	139,615,983	2.32	4,450,195	NextEra Energy	246,362,795	4.09
3,272,049	Dassault Systemes	154,369,017	2.56	1,859,798	ON Semiconductor <sup>*</sup>	145,659,380	2.42
498,551	McPhy Energy	1,082,866	0.02	422,618	Quanta Services <sup>*</sup>	101,373,380	1.68
609,484	Schneider Electric	139,060,071	2.31	483,858	Rogers <sup>*</sup>	56,001,725	0.93
				216,007	Silicon Laboratories <sup>*</sup>	29,970,971	0.50
				2,300,320	Sunnova Energy International <sup>*</sup>	16,953,358	0.28
				1,769,244	Sunrun <sup>*</sup>	21,850,164	0.36
				599,237	Union Pacific	152,817,420	2.54
				1,839,147,775 30.54			
				<b>Total Common Stocks (Shares)</b>			
				5,817,990,891 96.60			
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
				5,932,520,202 98.50			
<b>Germany</b>				<b>Other Transferable Securities</b>			
2,937,516	Infineon Technologies	106,716,460	1.77				
7,499,797	RWE	254,110,352	4.22	<b>COMMON STOCKS (SHARES)</b>			
				<b>United States</b>			
				3,281,600	Enchi <sup>**</sup>	-	0.00
				<b>Total Common Stocks (Shares)</b>			
				-			
<b>Ireland</b>							
329,264	Eaton	94,482,305	1.57				
1,593,674	Johnson Controls International	95,445,136	1.58				
1,481,185	Kingspan	134,150,597	2.23				
336,885	Linde	150,789,726	2.50				
537,128	Trane Technologies	151,829,972	2.52				
				626,697,736 10.40			
<b>Italy</b>							
26,114,901	Enel	167,163,425	2.78				
1,976,143	Prysmian <sup>*</sup>	99,458,890	1.65				
				266,622,315 4.43			
<b>Japan</b>							
8,719,100	Renesas Electronics <sup>*</sup>	143,184,208	2.38				
<b>Netherlands</b>							
160,232	ASML	151,571,238	2.51				
5,335,775	STMicroelectronics	243,742,940	4.05				
				395,314,178 6.56			
<b>Portugal</b>							
41,187,997	EDP - Energias de Portugal <sup>*</sup>	165,204,164	2.74				

<sup>~</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

# Sustainable Energy Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets
<b>BONDS</b>			
<b>United States</b>			
USD 708,486	Enchi 0% 5/8/2020 <sup>**</sup> , <sup>***</sup>	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		5,932,520,202	98.50
Other Net Assets		90,587,373	1.50
Total Net Assets (USD)		6,023,107,575	100.00

<sup>\*\*</sup>Security subject to a fair value adjustment as detailed in Note 2(j).

<sup>\*\*\*</sup>This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	3,561,780	USD	5,470,180	BNY Mellon	15/3/2024	9,616
USD	209,287	AUD	135,617	BNY Mellon	15/3/2024	(1,023)
Net unrealised appreciation						8,593
<b>CAD Hedged Share Class</b>						
CAD	1,017,925	USD	1,372,321	BNY Mellon	15/3/2024	(4,717)
USD	56,296	CAD	41,561	BNY Mellon	15/3/2024	(4)
Net unrealised depreciation						(4,721)
<b>CNH Hedged Share Class</b>						
CNY	17,016,468	USD	122,510,515	BNY Mellon	15/3/2024	(315)
USD	6,820,849	CNY	946,428	BNY Mellon	15/3/2024	(955)
Net unrealised depreciation						(1,270)
<b>EUR Hedged Share Class</b>						
EUR	125,454,743	USD	116,463,623	BNY Mellon	15/3/2024	956,796
USD	9,143,996	EUR	9,853,381	BNY Mellon	15/3/2024	(71,664)
Net unrealised appreciation						885,132
<b>GBP Hedged Share Class</b>						
GBP	2,639,261	USD	2,098,085	BNY Mellon	15/3/2024	19,724
USD	188,621	GBP	237,844	BNY Mellon	15/3/2024	(1,203)
Net unrealised appreciation						18,521
<b>HKD Hedged Share Class</b>						
HKD	9,430,444	USD	73,661,098	BNY Mellon	15/3/2024	(16,837)
USD	3,229,323	HKD	413,208	BNY Mellon	15/3/2024	513
Net unrealised depreciation						(16,324)
<b>NZD Hedged Share Class</b>						
NZD	181,164	USD	298,548	BNY Mellon	15/3/2024	1,192
USD	12,052	NZD	7,334	BNY Mellon	15/3/2024	(27)
Net unrealised appreciation						1,165
<b>SGD Hedged Share Class</b>						
SGD	71,596,103	USD	96,192,245	BNY Mellon	15/3/2024	53,430
USD	5,542,964	SGD	4,116,129	BNY Mellon	15/3/2024	(12,589)
Net unrealised appreciation						40,841
Total net unrealised appreciation						931,937

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Energy Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Industrial	28.32
Technology	26.10
Utilities	17.90
Basic Materials	9.72
Energy	8.32
Consumer Cyclical	3.61
Consumer Non-cyclical	2.63
Investment Funds	1.90
Other Net Assets	1.50
	100.00



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
122	Microchip Technology	9,418	0.00				
631	Micron Technology	51,926	0.02				
1,122	Mr Cooper	74,771	0.02				
207	NVIDIA	151,645	0.05				
10,535	Offerpad Solutions (Wts 1/9/2026)	68	0.00				
148	ONEOK	10,223	0.00				
4,273	Park Hotels & Resorts	65,852	0.02				
182	RXO	3,518	0.00				
261	Salesforce	72,440	0.02				
2,856	Sarcos Technology & Robotics	5,002	0.00				
41,120	Sarcos Technology & Robotics (Wts 15/6/2027)	4,169	0.00				
141	Sempra	9,209	0.00				
13	ServiceNow	9,254	0.00				
2,022	Smith Douglas Homes	53,918	0.02				
1,758	Sonder	9,723	0.00				
30	Stryker	9,647	0.00				
4,256	Sunstone Hotel Investors	44,054	0.02				
2,376	Walmart	129,013	0.04				
116	Welltower	9,847	0.00				
5,127	Xenia Hotels & Resorts <sup>*</sup>	72,728	0.02				
		2,523,972	0.76				
Total Common Stocks (Shares) & Warrants		4,117,961	1.24				
<b>BONDS</b>							
<b>Argentina</b>							
USD 101,000	Argentine Republic Government International Bond 1% 9/7/2029	42,683	0.01				
USD 253,500	Argentine Republic Government International Bond 3.625% 9/7/2035	85,869	0.03				
USD 191,000	Argentine Republic Government International Bond 4.25% 9/1/2038	73,852	0.02				
USD 50,400	Generacion Mediterraneo SA / Central Termica Roca 9.875% 1/12/2027	42,334	0.01				
USD 539,000	YPF 9.5% 17/1/2031	500,742	0.15				
		745,480	0.22				
<b>Australia</b>							
USD 76,000	FMG Resources August 2006 4.375% 1/4/2031	62,908	0.02				
USD 212,000	FMG Resources August 2006 4.5% 15/9/2027	187,321	0.06				
USD 3,000	FMG Resources August 2006 6.125% 15/4/2032	2,737	0.00				
USD 5,000	Mineral Resources 8% 1/11/2027	4,682	0.00				
USD 107,000	Mineral Resources 9.25% 1/10/2028	103,613	0.03				
		361,261	0.11				
<b>Austria</b>							
EUR 200,000	ams-OSRAM 0% 5/3/2025	184,916	0.06				
EUR 100,000	ams-OSRAM 2.125% 3/11/2027	74,067	0.02				
EUR 214,000	ams-OSRAM 10.5% 30/3/2029	218,218	0.07				
EUR 300,000	Lenzing 5.75% 7/9/2025	269,265	0.08				
		746,466	0.23				
					<b>Belgium</b>		
				GBP 375,000	Anheuser-Busch InBev 9.75% 30/7/2024	444,889	0.14
				EUR 100,000	Azelis Finance 5.75% 15/3/2028	103,149	0.03
				EUR 100,000	Elia Transmission Belgium 3.25% 4/4/2028	99,412	0.03
				EUR 100,000	Elia Transmission Belgium 3.75% 16/1/2036	99,343	0.03
				EUR 200,000	KBC 8% 5/9/2028	211,400	0.06
				EUR 165,320	Kingdom of Belgium Government Bond 3.3% 22/6/2054	161,347	0.05
						1,119,540	0.34
					<b>Benin</b>		
				EUR 139,000	Benin Government International Bond 4.875% 19/1/2032 <sup>*</sup>	117,803	0.04
					<b>Bermuda</b>		
				USD 200,000	Luye Pharma 6.25% 6/7/2028	156,034	0.05
				USD 35,000	NCL 8.125% 15/1/2029	33,997	0.01
				USD 815,000	PFP 2022-9 7.596% 19/8/2035	755,901	0.23
						945,932	0.29
					<b>Brazil</b>		
				BRL 66,120	Brazil Letras do Tesouro Nacional 0% 1/4/2024	1,215,372	0.37
				BRL 7,960	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	147,423	0.04
				BRL 25,860	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	485,773	0.15
				USD 394,000	Brazilian Government International Bond 7.125% 13/5/2054	362,795	0.11
				USD 275,000	Samarco Mineracao 9.5% 30/6/2031	233,341	0.07
						2,444,704	0.74
					<b>British Virgin Islands</b>		
				HKD 2,000,000	Link CB 4.5% 12/12/2027	239,331	0.07
				USD 162,160	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	150,017	0.05
						389,348	0.12
					<b>Canada</b>		
				USD 11,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	9,148	0.00
				USD 29,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	24,892	0.01
				USD 8,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	6,486	0.00
				USD 15,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	12,977	0.00
				USD 8,000	Bombardier 7.125% 15/6/2026	7,431	0.00
				USD 43,000	Bombardier 7.5% 1/2/2029	40,236	0.01
				USD 9,000	Bombardier 8.75% 15/11/2030	8,699	0.01
				USD 44,000	Garda World Security 9.5% 1/11/2027	40,562	0.01
				USD 26,000	GFL Environmental 4% 1/8/2028	21,950	0.01
				USD 6,000	GFL Environmental 4.25% 1/6/2025	5,439	0.00
				USD 5,000	GFL Environmental 6.75% 15/1/2031	4,709	0.00

<sup>\*</sup>All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 12,000	Masonite International 5.375% 1/2/2028	11,031	0.01	USD 254,166	Dryden XXVIII Senior Loan Fund 6.769% 15/8/2030	234,677	0.07
USD 101,000	Mattamy 4.625% 1/3/2030	83,669	0.03	USD 200,000	Fantasia 0% 5/7/2022***	5,069	0.00
USD 74,000	Mattamy 5.25% 15/12/2027	65,740	0.02	USD 410,000	Fantasia 11.75% 17/4/2022***	10,392	0.00
USD 6,000	Methanex 5.125% 15/10/2027	5,303	0.00	USD 216,669	Goldentree Loan Opportunities X 6.699% 20/7/2031	200,237	0.06
USD 2,000	Methanex 5.25% 15/12/2029	1,756	0.00	USD 500,000	Goldentree Loan Management US CLO 1 10.929% 20/10/2034	442,054	0.13
USD 5,000	Open Text 3.875% 15/2/2028	4,240	0.00	USD 510,000	Golub Capital Partners CLO 55B 12.139% 20/7/2034	469,778	0.14
USD 3,000	Parkland 4.5% 1/10/2029	2,526	0.00	USD 200,000	iQIYI 6.5% 15/3/2028	166,020	0.05
USD 5,000	Parkland 4.625% 1/5/2030	4,197	0.00	USD 271,269	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	200,216	0.06
USD 250,000	Rogers Communications 2.95% 15/3/2025	224,371	0.07	USD 250,000	Neuberger Berman Loan Advisers CLO 34 7.068% 20/1/2035	230,454	0.07
USD 3,000	Videotron 3.625% 15/6/2029	2,489	0.00	USD 250,000	OCP CLO 2014-5 8.486% 26/4/2031	224,492	0.07
USD 3,000	Videotron 5.125% 15/4/2027	2,699	0.00	USD 250,000	OCP CLO 2014-7 7.229% 20/7/2029	231,470	0.07
		590,550	0.18	USD 196,619	OHA Loan Funding 2013-2 6.624% 23/5/2031	181,540	0.06
	<b>Cayman Islands</b>			USD 250,000	OZLM VIII 8.728% 17/10/2029	230,425	0.07
USD 250,000	522 Funding CLO 2018-3A 7.629% 20/10/2031	230,055	0.07	USD 160,892	Palmer Square CLO 2018-1 6.59% 18/4/2031	148,373	0.05
USD 221,812	ABRA Global Finance 11.5% 2/3/2028	175,219	0.05	USD 435,208	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	373,983	0.11
USD 126,125	ACAS CLO 2015-1 6.45% 18/10/2028	116,444	0.04	USD 250,000	Regatta IX Funding 7.378% 17/4/2030	231,019	0.07
USD 440,000	ACAS CLO 2015-1 7.76% 18/10/2028	405,748	0.12	USD 250,000	Regatta IX Funding 8.028% 17/4/2030	230,534	0.07
USD 250,000	AGL CLO 11 11.936% 15/4/2034	228,071	0.07	USD 250,000	Regatta VIII Funding 7.278% 17/10/2030	230,908	0.07
USD 250,000	AGL CLO 3 8.876% 15/1/2033	229,791	0.07	USD 250,000	Regatta VIII Funding 8.778% 17/10/2030	232,346	0.07
USD 250,000	AGL CLO 7 8.676% 15/7/2034	228,706	0.07	USD 250,000	RR 19 12.076% 15/10/2035	233,263	0.07
USD 250,000	AGL CLO 9 12.839% 20/1/2034	228,045	0.07	USD 3,000	Seagate HDD Cayman 4.875% 1/6/2027	2,686	0.00
USD 250,000	Allegro CLO XI 8.571% 19/1/2033	230,545	0.07	USD 94,000	Seagate HDD Cayman 8.25% 15/12/2029	92,806	0.03
USD 174,890	Anchorage Capital CLO 3-R 6.631% 28/1/2031	161,151	0.05	USD 71,000	Seagate HDD Cayman 8.5% 15/7/2031	70,658	0.02
USD 332,923	Anchorage Capital CLO 4-R 6.631% 28/1/2031	307,007	0.09	USD 141,000	Seagate HDD Cayman 9.625% 1/12/2032	147,229	0.05
USD 224,820	Apidos CLO XV 6.589% 20/4/2031	207,547	0.06	USD 107,000	Strata CLO I 0% 15/1/2118	46,063	0.01
USD 100,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.168% 15/5/2037	92,562	0.03	USD 100,000	Strata CLO I 12.656% 15/1/2031	92,434	0.03
USD 250,000	Ballyrock CLO 2020-2 11.729% 20/10/2031	232,456	0.07	USD 151,858	TICP CLO IX 6.719% 20/1/2031	140,129	0.04
USD 250,000	Bardot CLO 8.579% 22/10/2032	226,274	0.07	EUR 100,000	UPCB Finance VII 3.625% 15/6/2029*	96,162	0.03
USD 182,056	Barings CLO 2015-II 6.769% 20/10/2030	168,145	0.05	USD 250,000	Voya CLO 2016-1 8.229% 20/1/2031	222,302	0.07
USD 143,056	BlueMountain CLO 2013-2 6.759% 22/10/2030	132,106	0.04	USD 130,000	Weibo 1.375% 1/12/2030	121,098	0.04
USD 202,354	Carbone CLO 6.719% 20/1/2031	186,887	0.06			10,709,009	3.25
USD 190,759	CARLYLE US CLO 2017-4 6.756% 15/1/2030	176,400	0.05		<b>Chile</b>		
USD 250,000	CIFC Funding 2013-I 7.326% 16/7/2030	231,591	0.07	USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	175,764	0.05
USD 250,000	CIFC Funding 2013-III-R 7.43% 24/4/2031	229,624	0.07				
USD 250,000	CIFC Funding 2014-II-R 8.38% 24/4/2030	230,176	0.07				
USD 206,875	CIFC Funding 2017-II 6.529% 20/4/2030	190,964	0.06				
USD 351,806	CIFC Funding 2018-II 6.619% 20/4/2031	324,678	0.10				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>China</b>				EUR 300,000	Danske Bank 1.375% 17/2/2027*	284,810	0.09
CNY 2,220,000	China Government Bond 2.29% 25/12/2024	285,725	0.09	GBP 100,000	Danske Bank 2.25% 14/1/2028	106,414	0.03
				490,761 0.15			
<b>Colombia</b>				<b>Dominican Republic</b>			
USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	145,688	0.04	USD 150,000	Dominican Republic International Bond 4.5% 30/1/2030	125,463	0.04
USD 200,000	Colombia Government International Bond 3.875% 25/4/2027	173,631	0.05	USD 159,000	Dominican Republic International Bond 4.875% 23/9/2032	130,568	0.04
USD 200,000	Colombia Government International Bond 8% 20/4/2033	192,748	0.06	USD 150,000	Dominican Republic International Bond 4.875% 23/9/2032*	123,178	0.03
COP 2,492,800,000	Colombian TES 5.75% 3/11/2027	525,455	0.16	379,209 0.11			
COP 3,692,400,000	Colombian TES 6% 28/4/2028	775,125	0.24	<b>Egypt</b>			
COP 891,600,000	Colombian TES 7% 26/3/2031	182,165	0.06	USD 515,000	Egypt Government International Bond 7.625% 29/5/2032	403,409	0.12
COP 4,792,600,000	Colombian TES 7.5% 26/8/2026	1,085,117	0.33	<b>Finland</b>			
COP 804,100,000	Colombian TES 7.75% 18/9/2030	174,189	0.05	EUR 200,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	187,654	0.06
COP 1,331,800,000	Colombian TES 13.25% 9/2/2033	369,969	0.11	USD 200,000	Ahlstrom 3 Oy 4.875% 4/2/2028	168,273	0.05
USD 405,000	Ecopetrol 8.375% 19/1/2036	373,452	0.11	EUR 130,000	Balder Finland 1% 20/1/2029	104,844	0.03
USD 96,000	Ecopetrol 8.875% 13/1/2033*	92,764	0.03	EUR 390,000	OP Mortgage Bank 3.375% 15/2/2027	390,743	0.12
USD 200,000	Oleoducto Central 4% 14/7/2027	171,437	0.05	EUR 290,000	Stora Enso 0.625% 2/12/2030*	232,342	0.07
USD 126,000	SURA Asset Management 4.875% 17/4/2024	115,722	0.04	1,083,856 0.33			
4,377,462 1.33				<b>France</b>			
<b>Costa Rica</b>				EUR 100,000	Accor 2.625% 30/1/2025*	98,317	0.03
USD 200,000	Costa Rica Government International Bond 6.125% 19/2/2031*	187,162	0.06	EUR 100,000	Air France-KLM 8.125% 31/5/2028	112,981	0.04
<b>Cote d'Ivoire (Ivory Coast)</b>				USD 200,000	Altice France 8.125% 1/2/2027	169,120	0.05
EUR 100,000	Ivory Coast Government International Bond 4.875% 30/1/2032	84,250	0.03	EUR 183,000	Altice France 11.5% 1/2/2027	187,117	0.06
EUR 128,000	Ivory Coast Government International Bond 5.25% 22/3/2030	116,960	0.04	EUR 100,000	Atos 0% 6/11/2024	32,455	0.01
USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	178,814	0.05	EUR 100,000	Atos 1.75% 7/5/2025*	26,764	0.01
USD 200,000	Ivory Coast Government International Bond 8.25% 30/1/2037	180,657	0.05	EUR 100,000	AXA 6.375% 16/7/2033	102,429	0.03
560,681 0.17				EUR 200,000	Banijay Entertainment 7% 1/5/2029	209,946	0.06
<b>Cyprus</b>				EUR 1,200,000	Banque Federative du Credit Mutuel 0.1% 8/10/2027	1,065,396	0.32
EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	93,710	0.03	EUR 200,000	Banque Federative du Credit Mutuel 3% 11/9/2025	197,028	0.06
<b>Czech Republic</b>				EUR 100,000	Banque Federative du Credit Mutuel 3.75% 3/2/2034	99,115	0.03
CZK 17,970,000	Czech Republic Government Bond 2.75% 23/7/2029	680,468	0.21	EUR 200,000	Banque Federative du Credit Mutuel 4% 21/11/2029	203,600	0.06
CZK 2,490,000	Czech Republic Government Bond 4.2% 4/12/2036	101,613	0.03	GBP 300,000	Banque Federative du Credit Mutuel 4.875% 25/9/2025	347,470	0.11
CZK 8,950,000	Czech Republic Government Bond 5% 30/9/2030	380,869	0.11	EUR 100,000	Banque Stellantis France SACA 3.5% 19/7/2027	98,878	0.03
CZK 9,690,000	Czech Republic Government Bond 5.5% 12/12/2028	414,584	0.13	EUR 400,000	BNP Paribas 0.25% 13/4/2027	370,145	0.11
1,577,534 0.48				EUR 200,000	BNP Paribas 0.875% 11/7/2030	169,925	0.05
<b>Denmark</b>				EUR 100,000	BNP Paribas 3.875% 10/1/2031	101,305	0.03
EUR 100,000	AP Moller - Maersk 3.75% 5/3/2032	99,537	0.03	EUR 800,000	BNP Paribas 4.375% 13/1/2029	815,638	0.25
				USD 200,000	BNP Paribas 7.375% 19/8/2025	185,035	0.06
				EUR 200,000	BNP Paribas 7.375% 11/6/2030	210,500	0.06
				EUR 200,000	BPCE 0.5% 15/9/2027	183,324	0.06
				EUR 100,000	BPCE 1.75% 2/2/2034	87,513	0.03
				EUR 100,000	BPCE 3.875% 25/1/2036	99,853	0.03
				EUR 300,000	BPCE 4.625% 2/3/2030	308,166	0.09
				EUR 200,000	BPCE 4.875% 26/2/2036	200,040	0.06

\*All or a portion of this security represents a security on loan.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Casino Guichard Perrachon 3.992% 31/1/2025	1,512	0.00	EUR 300,000	Societe Generale 4.875% 21/11/2031	309,687	0.09
GBP 200,000	Clariane 4.125% 2/4/2024	121,501	0.04	USD 200,000	Societe Generale 7.132% 19/1/2055	178,975	0.06
EUR 100,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036	99,175	0.03	USD 240,000	Societe Generale 9.375% 22/11/2027	227,757	0.07
EUR 100,000	Cofiroute 1% 19/5/2031	84,693	0.02	EUR 400,000	TotalEnergies 1.625% 25/10/2027	359,200	0.11
EUR 100,000	Cofiroute 1.125% 13/10/2027	92,770	0.03	EUR 700,000	TotalEnergies 1.75% 4/4/2024	698,775	0.21
EUR 100,000	Credit Agricole 1.625% 5/6/2030	96,453	0.03	EUR 100,000	TotalEnergies 2.625% 26/2/2025	97,981	0.03
EUR 200,000	Credit Agricole 2.625% 17/3/2027	192,074	0.06	EUR 71,000	Vallourec SACA 8.5% 30/6/2026	71,426	0.02
EUR 600,000	Credit Agricole 3.875% 20/4/2031*	610,192	0.19	EUR 400,000	Veolia Environnement 2% 15/11/2027	359,700	0.11
EUR 100,000	Credit Agricole 4.375% 27/11/2033	103,549	0.03	EUR 1,004	Worldline 0% 30/7/2025	110,639	0.03
EUR 104,000	Crown European 5% 15/5/2028	106,658	0.03	EUR 1,171	Worldline 0% 30/7/2026	105,328	0.03
EUR 200,000	Electricite de France 2.875% 15/12/2026	187,400	0.06			14,733,385	4.47
EUR 200,000	Electricite de France 3.375% 15/6/2030*	177,950	0.05		<b>Germany</b>		
EUR 100,000	Electricite de France 4% 4/7/2024	99,500	0.03	USD 400,000	Allianz 3.2% 30/10/2027	293,155	0.09
EUR 100,000	Electricite de France 5.375% 29/1/2025	100,025	0.03	EUR 280,000	Bayer 4% 26/8/2026	279,789	0.08
GBP 300,000	Electricite de France 6% 29/1/2026	343,319	0.10	EUR 200,000	Bayer 4.5% 25/3/2082*	187,310	0.06
EUR 100,000	Elior 3.75% 15/7/2026	93,464	0.03	EUR 103,000	Bayer 4.625% 26/5/2033*	103,237	0.03
EUR 300,000	Engie 1.375% 21/6/2039	207,748	0.06	EUR 100,000	Bayer 6.625% 25/9/2083*	98,882	0.03
EUR 400,000	Engie 1.5% 30/5/2028*	351,923	0.11	EUR 400,000	Bayer 7% 25/9/2083	402,400	0.12
EUR 100,000	Engie 3.75% 6/9/2027*	100,479	0.03	EUR 100,000	Bertelsmann 3.5% 23/4/2075	96,276	0.03
EUR 100,000	Engie 3.875% 6/12/2033	99,841	0.03	EUR 2,171,400	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030†	1,870,439	0.57
EUR 200,000	Engie 4.5% 6/9/2042	206,518	0.06	EUR 870,900	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	826,828	0.25
EUR 100,000	Eutelsat 1.5% 13/10/2028	65,390	0.02	EUR 100,000	Cheplapharm Arzneimittel 3.5% 11/2/2027*	97,078	0.03
EUR 168,320	French Republic Government Bond OAT 3% 25/5/2054	157,466	0.05	EUR 309,000	Cheplapharm Arzneimittel 7.5% 15/5/2030*	327,191	0.10
EUR 200,000	Harmony French Home Loans FCT 2021-1 4.883% 27/5/2061	198,535	0.06	EUR 100,000	Commerzbank 4.625% 17/1/2031	100,625	0.03
EUR 100,000	Holding d'Infrastructures des Metiers de l'Environnement 0.125% 16/9/2025	94,167	0.03	EUR 400,000	Commerzbank 6.125% 9/10/2025	387,300	0.12
EUR 289,000	Holding d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	250,088	0.08	EUR 100,000	Commerzbank 6.75% 5/10/2033	105,348	0.03
EUR 100,000	iliad 5.375% 15/2/2029	101,501	0.03	GBP 200,000	Commerzbank 8.625% 28/2/2033*	244,732	0.07
EUR 200,000	iliad 5.625% 15/2/2030*	205,282	0.06	EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024*	130,800	0.04
EUR 100,000	Iliad 5.125% 15/10/2026	99,420	0.03	EUR 200,000	Deutsche Bahn Finance 0.95% 22/1/2025	191,982	0.06
EUR 100,000	JCDecaux 2.625% 24/4/2028*	96,129	0.03	EUR 100,000	Deutsche Bahn Finance 4% 23/11/2043*	105,526	0.03
EUR 100,000	La Banque Postale 4% 3/5/2028	101,194	0.03	USD 150,000	Deutsche Bank 5.706% 8/2/2028	137,494	0.04
EUR 100,000	Loxam 4.5% 15/4/2027*	97,220	0.03	EUR 529,559	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	644,677	0.19
EUR 116,000	Loxam 6.375% 31/5/2029	120,519	0.04	EUR 270,000	E.ON 3.375% 15/1/2031	266,929	0.08
EUR 200,000	Picard Groupe 3.875% 1/7/2026*	195,516	0.06	EUR 400,000	EnBW Energie Baden-Wuerttemberg 1.625% 5/8/2079	361,734	0.11
EUR 500,000	RCI Banque 2.625% 18/2/2030	491,250	0.15	EUR 100,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	100,995	0.03
EUR 135,000	RCI Banque 4.125% 1/12/2025	135,412	0.04	EUR 500,000	Eurogrid 1.113% 15/5/2032	409,919	0.13
EUR 75,000	RCI Banque 4.625% 13/7/2026	75,817	0.02	EUR 100,000	Eurogrid 3.598% 1/2/2029	99,754	0.03
EUR 100,000	RTE Reseau de Transport d'Electricite SADR 3.75% 4/7/2035	101,060	0.03	EUR 200,000	Eurogrid 3.722% 27/4/2030	200,500	0.06
EUR 200,000	Societe Generale 0.25% 8/7/2027*	178,784	0.05	EUR 100,000	Eurogrid 3.915% 1/2/2034	99,627	0.03
EUR 300,000	Societe Generale 1.125% 21/4/2026*	290,363	0.09	EUR 200,000	HT Troplast 9.375% 15/7/2028*	207,230	0.06
				EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028*	108,710	0.03

\*All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

†All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	PCF 8.692% 15/4/2026	81,573	0.02	IDR 4,267,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	258,302	0.08
EUR 200,000	Robert Bosch 4.375% 2/6/2043	206,718	0.06	IDR 2,953,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	195,258	0.06
EUR 100,000	Schaeffler 4.75% 14/8/2029	101,407	0.03	IDR 2,532,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	155,709	0.05
EUR 87,920	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	88,098	0.03			2,286,874	0.69
EUR 100,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	98,731	0.03		<b>International</b>		
EUR 260,000	Tele Columbus 3.875% 2/5/2025	162,113	0.05	EUR 360,000	European Union 0% 4/10/2030	299,714	0.09
EUR 90,000	TK Elevator Holdco 6.625% 15/7/2028	86,904	0.03	EUR 4,101,000	European Union 0.3% 4/11/2050	2,029,134	0.62
EUR 115,000	TK Elevator Midco 8.692% 15/7/2027	116,409	0.04	EUR 516,100	European Union 0.4% 4/2/2037	369,011	0.11
EUR 100,000	ZF Finance 2% 6/5/2027	92,538	0.03			2,697,859	0.82
EUR 100,000	ZF Finance 2.75% 25/5/2027	94,550	0.03		<b>Ireland</b>		
EUR 100,000	ZF Finance 3.75% 21/9/2028*	96,002	0.03	USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 5.75% 6/6/2028	139,501	0.05
EUR 200,000	ZF Finance 5.75% 3/8/2026	205,054	0.06	GBP 299,888	Agora UK 2021 6.421% 22/7/2031	344,950	0.10
		9,916,564	3.00	EUR 200,000	AIB 6.25% 23/6/2025	198,350	0.06
	<b>Guatemala</b>			EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	180,880	0.05
USD 200,000	Guatemala Government Bond 3.7% 7/10/2033	150,756	0.05	GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	84,303	0.03
USD 200,000	Guatemala Government Bond 4.65% 7/10/2041	146,361	0.04	USD 251,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	228,943	0.07
USD 382,000	Guatemala Government Bond 4.875% 13/2/2028	338,973	0.10	EUR 100,000	Ares European CLO VII 5.442% 15/10/2030	99,653	0.03
USD 101,000	Guatemala Government Bond 5.25% 10/8/2029	89,426	0.03	EUR 250,000	Ares European CLO X 6.742% 15/10/2031	245,380	0.07
		725,516	0.22	EUR 100,000	Arini European CLO I 5.832% 15/7/2036	100,840	0.03
	<b>Hungary</b>			EUR 100,000	Arini European CLO I 9.972% 15/7/2036	101,211	0.03
HUF 41,160,000	Hungary Government Bond 6.75% 22/10/2028	107,664	0.03	EUR 199,406	Aurium CLO IV 4.672% 16/1/2031	197,985	0.06
EUR 666,000	Hungary Government International Bond 4% 25/7/2029	657,525	0.20	EUR 100,000	Aurium CLO VIII 4.766% 23/6/2034	98,715	0.03
USD 22,000	Hungary Government International Bond 5.375% 25/3/2024	20,298	0.01	EUR 100,000	Avoca CLO XV 4.992% 15/4/2031	97,171	0.03
EUR 74,000	Hungary Government International Bond 5.375% 12/9/2033	76,982	0.02	EUR 100,000	Avoca CLO XXII 5.242% 15/4/2035	97,738	0.03
		862,469	0.26	EUR 100,000	Bank of Ireland 1.875% 5/6/2026	97,375	0.03
	<b>India</b>			EUR 400,000	Bank of Ireland 7.5% 19/5/2025	403,184	0.12
INR 113,500,000	India Government Bond 7.18% 14/8/2033	1,275,741	0.39	EUR 150,000	Bridgepoint CLO IV 6.17% 20/1/2037	150,834	0.05
INR 134,660,000	India Government Bond 7.37% 23/10/2028	1,519,791	0.46	EUR 100,000	Cairn CLO XVI 9.144% 15/1/2037	101,062	0.03
		2,795,532	0.85	EUR 150,000	Capital Four CLO V 5.788% 25/4/2036	151,746	0.05
	<b>Indonesia</b>			EUR 100,000	CIFC European Funding CLO I 7.142% 15/7/2032	98,769	0.03
USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	176,191	0.05	EUR 200,000	CIFC European Funding CLO II 5.542% 15/4/2033	197,870	0.06
USD 200,000	Indonesia Government International Bond 6.75% 15/1/2044*	213,433	0.06	EUR 100,000	CIFC European Funding CLO IV 4.844% 18/8/2035	99,192	0.03
IDR 4,238,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	245,087	0.07	EUR 250,000	Clontarf Park CLO 6.934% 5/8/2030	250,461	0.08
IDR 4,782,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	285,287	0.09	EUR 160,000	Contego CLO VI 4.732% 15/4/2034	157,975	0.05
IDR 12,694,000,000	Indonesia Treasury Bond 7% 15/5/2027	757,607	0.23	EUR 250,000	CVC Cordatus Loan Fund 6.548% 20/5/2036	252,131	0.08

\*All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	CVC Cordatus Loan Fund IV 5.243% 22/2/2034	97,654	0.03	EUR 150,000	Tikehau CLO VII 5.97% 20/10/2035	150,844	0.05
EUR 250,000	Euro-Galaxy III CLO 7.195% 24/4/2034	246,877	0.07	EUR 250,000	Voya Euro CLO II 6.092% 15/7/2035	246,965	0.07
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 7.542% 15/10/2034	247,006	0.08			11,045,554	3.35
EUR 150,000	Fidelity Grand Harbour CLO 2023-1 5.801% 15/8/2036	151,965	0.05	USD 200,000	<b>Isle of Man</b> AngloGold Ashanti 3.75% 1/10/2030	160,207	0.05
EUR 100,000	Harvest CLO XVIII 5.142% 15/10/2030	98,660	0.03				
EUR 250,000	Harvest CLO XXIII 6.97% 20/10/2032	245,711	0.07	USD 48,904	<b>Israel</b> Energean Israel Finance 8.5% 30/9/2033*	43,521	0.01
EUR 277,920	Haus European Loan Conduit No 39 4.562% 28/7/2051	262,072	0.08				
EUR 448,870	Haus European Loan Conduit No 39 5.312% 28/7/2051	380,190	0.12	EUR 150,000	<b>Italy</b> ASTM 1.5% 25/1/2030	127,931	0.04
EUR 100,000	Henley CLO IV 5.298% 25/4/2034	97,791	0.03	EUR 125,000	ASTM 2.375% 25/11/2033	103,710	0.03
EUR 250,000	Henley CLO IV 6.948% 25/4/2034	246,846	0.07	EUR 500,000	AutoFlorence 3 4.814% 25/12/2046	502,852	0.15
EUR 150,000	Henley CLO IV 9.198% 25/4/2034	145,434	0.04	EUR 100,000	AutoFlorence 3 7.214% 25/12/2046	101,849	0.03
EUR 234,664	Last Mile Logistics Pan Euro Finance 5.815% 17/8/2033	228,408	0.07	EUR 100,000	AutoFlorence 3 9.214% 25/12/2046	102,405	0.03
EUR 577,878	Last Mile PE 2021 5.515% 17/8/2031	571,456	0.17	EUR 315,000	Azzurra Aeroporti 2.625% 30/5/2027	297,393	0.09
EUR 200,000	Linde 3% 14/2/2028	198,039	0.06	EUR 200,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	203,866	0.06
EUR 250,000	Man GLG Euro CLO VI 7.442% 15/10/2032	243,085	0.07	EUR 200,000	Banco BPM 3.375% 19/1/2032	190,000	0.06
EUR 140,000	Margay CLO I 5.892% 15/7/2036	141,725	0.04	EUR 510,000	Banco BPM 3.875% 18/9/2026	512,190	0.15
EUR 150,000	Neuberger Berman Loan Advisers Euro CLO 9.452% 17/4/2034	150,609	0.05	EUR 399,045	Cassia 2022-1 7.443% 22/5/2034	382,996	0.12
EUR 250,000	Northwoods Capital 19 Euro 6.445% 25/11/2033	245,106	0.07	EUR 100,000	doValue 3.375% 31/7/2026	86,987	0.03
EUR 100,000	OAK Hill European Credit Partners VI 5.17% 20/1/2032	99,063	0.03	EUR 203,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	219,036	0.06
EUR 250,000	OCP Euro CLO 2019-3 6.27% 20/4/2033	248,626	0.08	EUR 300,000	Eni 2.625% 13/10/2025	289,405	0.09
EUR 250,000	OCP Euro CLO 2019-3 7.27% 20/4/2033	246,977	0.07	EUR 200,000	Eni 2.75% 11/2/2030	174,400	0.05
EUR 190,000	Palmer Square European CLO 2023-1 5.842% 15/7/2036	191,765	0.06	EUR 210,000	Eni 3.875% 15/1/2034	207,229	0.06
EUR 150,000	Palmer Square European CLO 2023-1 10.142% 15/7/2036	152,429	0.05	EUR 211,000	Eni 4.25% 19/5/2033*	215,587	0.07
EUR 250,000	Penta CLO 11 6.351% 15/11/2034	251,033	0.08	EUR 100,000	Fiber Bidco 7.97% 15/1/2030	101,198	0.03
USD 112,304	Prodigy Finance CM2021-1 6.685% 25/7/2051	103,352	0.03	EUR 105,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	101,574	0.03
USD 79,758	Prodigy Finance CM2021-1 7.935% 25/7/2051	74,142	0.02	EUR 510,000	Iccrea Banca 4% 8/11/2027	515,824	0.16
EUR 100,000	Providus CLO V 6.851% 15/2/2035	97,959	0.03	EUR 204,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	186,058	0.06
EUR 150,000	Rockfield Park CLO 6.942% 16/7/2034	147,966	0.04	EUR 115,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	101,430	0.03
GBP 222,367	Taurus 2021-1 UK 6.87% 17/5/2031	257,215	0.08	EUR 350,000	Intesa Sanpaolo 0.75% 4/12/2024	342,022	0.10
GBP 379,463	Taurus 2021-4 UK 6.97% 17/8/2031	443,768	0.13	USD 200,000	Intesa Sanpaolo 5.017% 26/6/2024	183,194	0.05
GBP 136,836	Taurus 2021-4 UK 7.32% 17/8/2031	158,597	0.05	GBP 315,000	Intesa Sanpaolo 5.148% 10/6/2030*	337,103	0.10
				EUR 250,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	156,447	0.05
				EUR 192,161	Koromo Italy 4.664% 26/2/2035	192,640	0.06
				EUR 300,000	Nexi 0% 24/2/2028	261,212	0.08
				EUR 100,000	Poste Italiane 2.625% 24/3/2029	86,125	0.03
				EUR 51,206	Progetto Quinto 4.468% 27/10/2036	51,238	0.02
				EUR 100,000	Snam 3.375% 19/2/2028*	99,513	0.03
				EUR 343,000	Telecom Italia 1.625% 18/1/2029	297,621	0.09
				EUR 200,000	Telecom Italia 7.875% 31/7/2028*	220,770	0.07

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 130,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031	128,530	0.04	EUR 100,000	Aroundtown 0% 16/7/2026*	86,144	0.02
EUR 200,000	UniCredit 2.731% 15/1/2032	189,750	0.06	EUR 100,000	Aroundtown 0.375% 15/4/2027*	82,245	0.02
USD 200,000	UniCredit 7.296% 2/4/2034*	188,173	0.06	GBP 100,000	Aroundtown 4.75% 25/6/2024	61,031	0.02
		7,458,258	2.27	EUR 200,000	Becton Dickinson Euro Finance 1.208% 4/6/2026*	190,075	0.06
	<b>Japan</b>			GBP 300,000	Cidron Aida Finco 6.25% 1/4/2028*	339,903	0.10
JPY 10,000,000	Daiwa House Industry 0% 30/3/2029	61,645	0.02	USD 400,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	361,909	0.11
JPY 187,000,000	Japan Government Twenty Year Bond 1.5% 20/9/2043	1,168,326	0.35	EUR 100,000	Cullinan Holdco Scsp 4.625% 15/10/2026	89,975	0.03
JPY 20,000,000	JFE 0% 28/9/2028	133,326	0.04	EUR 200,000	Cullinan Holdco Scsp 8.682% 15/10/2026*	186,000	0.06
JPY 10,000,000	Kansai Paint 0% 8/3/2029	62,643	0.02	EUR 300,000	Dana Financing Luxembourg 8.5% 15/7/2031	330,666	0.10
JPY 10,000,000	Kansai Paint 0% 7/3/2031	61,572	0.02	EUR 147,000	Ephios Subco 3 7.875% 31/1/2031*	157,194	0.05
JPY 10,000,000	Kobe Steel 0% 14/12/2028	68,555	0.02	EUR 200,000	European TopSoho 4% 21/9/2021***	91,000	0.03
JPY 10,000,000	Kobe Steel 0% 13/12/2030	69,164	0.02	EUR 151,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	119,526	0.04
JPY 10,000,000	Koei Tecmo 0% 20/12/2024	61,548	0.02	GBP 100,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	91,528	0.03
USD 785,000	Mizuho Financial 3.261% 22/5/2030	655,007	0.20	USD 46,000	Intelsat Jackson 6.5% 15/3/2030	39,607	0.01
JPY 20,000,000	Rohm 0% 5/12/2024	124,593	0.03	USD 86,000	Kenbourne Invest 4.7% 22/1/2028	45,777	0.01
EUR 238,000	SoftBank 3.375% 6/7/2029	221,083	0.07	USD 326,000	Kenbourne Invest 6.875% 26/11/2024	229,453	0.07
EUR 100,000	SoftBank 3.875% 6/7/2032	90,195	0.03	USD 200,000	Kernel 6.5% 17/10/2024	169,596	0.05
USD 200,000	SoftBank 4% 6/7/2026	175,818	0.05	EUR 100,000	Kleopatra 2 6.5% 1/9/2026*	63,047	0.02
EUR 100,000	SoftBank 5% 15/4/2028	100,551	0.03	EUR 200,000	Kleopatra Finco 4.25% 1/3/2026*	176,880	0.05
USD 804,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	659,515	0.20	EUR 100,000	Lion/Polaris Lux 4 7.925% 1/7/2026	100,786	0.03
USD 355,000	Sumitomo Mitsui Financial 6.6% 5/6/2034	327,673	0.10	USD 119,795	MC Brazil Downstream Trading 7.25% 30/6/2031	100,700	0.03
		4,041,214	1.22	USD 100,000	MHP Lux 6.25% 19/9/2029	67,746	0.02
	<b>Jersey</b>			USD 180,000	Millicom International Cellular 5.125% 15/1/2028	158,363	0.05
USD 19,000	Adient Global 8.25% 15/4/2031	18,447	0.01	USD 180,000	Millicom International Cellular 6.625% 15/10/2026	164,588	0.05
EUR 206,000	Ardonagh Finco 6.875% 15/2/2031*	204,520	0.06	EUR 100,000	Monitchem HoldCo 3 8.75% 1/5/2028*	104,987	0.03
GBP 100,000	CPUK Finance 4.875% 28/8/2025	115,160	0.03	EUR 100,000	Repsol Europe Finance 0.375% 6/7/2029	85,033	0.02
GBP 240,000	Galaxy Bidco 6.5% 31/7/2026	278,544	0.08	EUR 218,000	Rossini 6.75% 30/10/2025	218,545	0.07
USD 250,000	Golub Capital Partners CLO 66B 7.275% 25/4/2036	231,806	0.07	EUR 100,000	Rossini 7.762% 30/10/2025	100,573	0.03
		848,477	0.25	EUR 300,000	SELP Finance 0.875% 27/5/2029	255,697	0.08
	<b>Jordan</b>			EUR 676,000	SES 2.875% 27/5/2026*	637,177	0.19
USD 200,000	Jordan Government International Bond 5.85% 7/7/2030	167,292	0.05	USD 400,000	Stena International 7.25% 15/1/2031	366,511	0.11
	<b>Kenya</b>			EUR 100,000	Summer BC Holdco B 5.75% 31/10/2026	99,141	0.03
USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032*	167,062	0.05	USD 79,000	Telecom Italia Capital 6% 30/9/2034	67,515	0.02
USD 200,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	183,883	0.06	USD 10,000	Telecom Italia Capital 6.375% 15/11/2033	8,858	0.00
		350,945	0.11	USD 245,000	Telecom Italia Capital 7.2% 18/7/2036	224,531	0.07
	<b>Luxembourg</b>						
EUR 108,000	Adler Financing 12.5% 30/6/2025	121,542	0.04				
EUR 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	90,630	0.03				
GBP 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	103,101	0.03				
EUR 100,000	Altice Financing 2.25% 15/1/2025	97,075	0.03				
EUR 100,000	Altice Financing 4.25% 15/8/2029*	88,203	0.03				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 29,000	Telecom Italia Capital 7.721% 4/6/2038	27,301	0.01	USD 200,000	Embraer Netherlands Finance 7% 28/7/2030	192,926	0.06
EUR 100,000	Traton Finance Luxembourg 0.125% 24/3/2025	96,017	0.03	EUR 87,000	EnBW International Finance 3.85% 23/5/2030	88,086	0.03
USD 213,000	Tupy Overseas 4.5% 16/2/2031	167,239	0.05	EUR 400,000	EnBW International Finance 4.3% 23/5/2034	411,778	0.12
		6,463,415	1.96	EUR 300,000	Enel Finance International 3.375% 23/7/2028	297,389	0.09
	<b>Malta</b>			EUR 100,000	Global Switch Finance 1.375% 7/10/2030	91,305	0.03
USD 4,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	2,706	0.00	EUR 200,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	170,580	0.05
USD 52,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	40,500	0.01	EUR 500,000	Iberdrola International 1.45% 9/11/2026	458,125	0.14
		43,206	0.01	EUR 200,000	Iberdrola International 2.625% 22/3/2024	200,150	0.06
	<b>Marshall Islands</b>			EUR 100,000	Iberdrola International 3.25% 12/11/2024	99,125	0.03
USD 210,000	Danaos 8.5% 1/3/2028	198,447	0.06	EUR 100,000	IMCD 2.125% 31/3/2027	94,273	0.03
	<b>Mauritius</b>			EUR 220,000	IMCD 4.875% 18/9/2028	226,648	0.07
USD 200,000	CA Magnum 5.375% 31/10/2026	176,455	0.05	EUR 300,000	ING Groep 1.25% 16/2/2027	284,175	0.09
	<b>Mexico</b>			EUR 600,000	ING Groep 2.125% 23/5/2026	586,950	0.18
USD 400,000	Braskem Idesa SAPI 6.99% 20/2/2032	267,588	0.08	USD 200,000	ING Groep 3.875% 16/5/2027	150,260	0.05
USD 95,000	Gruma 4.875% 1/12/2024	86,968	0.03	EUR 100,000	ING Groep 4% 12/2/2035	98,698	0.03
USD 213,000	Metalsa Sapi 3.75% 4/5/2031	159,149	0.05	USD 200,000	ING Groep 5.75% 16/11/2026	173,653	0.05
MXN 45,248	Mexican Bonos 7.5% 26/5/2033	218,910	0.07	USD 200,000	ING Groep 6.5% 16/4/2025	181,435	0.05
MXN 135,508	Mexican Bonos 8.5% 1/3/2029	708,256	0.21	EUR 100,000	JDE Peet's 0.244% 16/1/2025	96,749	0.03
MXN 142,468	Mexican Bonos 8.5% 31/5/2029	747,863	0.23	EUR 200,000	JDE Peet's 4.5% 23/1/2034	203,719	0.06
MXN 104,961	Mexican Bonos 8.5% 18/11/2038	531,940	0.16	EUR 100,000	Koninklijke KPN 2% 8/11/2024*	97,983	0.03
MXN 361,854	Mexico Cetes 0% 3/10/2024	183,273	0.06	EUR 100,000	Louis Dreyfus Finance 2.375% 27/11/2025	97,257	0.03
MXN 4,550,000	Mexico Cetes 0% 28/11/2024	2,267,631	0.69	EUR 200,000	Naturgy Finance 2.374% 23/11/2026	186,200	0.06
USD 400,000	Mexico Government International Bond 2.659% 24/5/2031	305,832	0.09	USD 100,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	82,781	0.02
EUR 539,000	Mexico Government International Bond 4.49% 25/5/2032	543,423	0.16	USD 100,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	90,216	0.03
		6,020,833	1.83	EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	97,599	0.03
	<b>Netherlands</b>			EUR 200,000	Pluxee 3.5% 4/9/2028	198,756	0.06
EUR 220,000	ABB Finance 3.125% 15/1/2029	217,728	0.07	EUR 100,000	Q-Park I 2% 1/3/2027	93,774	0.03
GBP 700,000	ABN AMRO Bank 5.25% 26/5/2026	817,708	0.25	EUR 100,000	Q-Park I 5.125% 1/3/2029	100,751	0.03
EUR 300,000	ATF Netherlands 7.078% 20/1/2025*	166,770	0.05	EUR 500,000	Repsol International Finance 2.5% 22/12/2026	467,500	0.14
EUR 100,000	Boels Topholding 6.25% 15/2/2029	104,305	0.03	EUR 200,000	Sartorius Finance 4.375% 14/9/2029	204,890	0.06
USD 200,000	Braskem Netherlands Finance 8.5% 23/1/2081	180,044	0.06	EUR 200,000	Sartorius Finance 4.875% 14/9/2035	210,864	0.06
EUR 200,000	Cooperatieve Rabobank 0.375% 1/12/2027	182,994	0.05	EUR 200,000	Schlumberger Finance 0.25% 15/10/2027	179,131	0.06
EUR 200,000	Cooperatieve Rabobank 4% 10/1/2030	202,964	0.06	EUR 100,000	Siemens Financieringsmaatschappij 3.625% 22/2/2044	97,528	0.03
EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027	187,500	0.06	EUR 300,000	Telefonica Europe 3.875% 22/6/2026	293,538	0.09
EUR 100,000	Davide Campari-Milano 2.375% 17/1/2029	103,329	0.03	EUR 500,000	Telefonica Europe 4.375% 14/12/2024	499,250	0.15
EUR 138,127	Domi 2023-1 5.021% 15/2/2055	139,853	0.04				
EUR 308,000	Dutch Property Finance 2021-2 4.975% 28/4/2059	302,385	0.09				
EUR 200,000	E.ON International Finance 1.25% 19/10/2027	185,489	0.06				
EUR 100,000	EDP Finance 0.375% 16/9/2026	92,539	0.03				
EUR 100,000	EDP Finance 3.875% 11/3/2030	101,462	0.03				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 300,000	Shinhan Financial 2.875% 12/5/2026*	258,732	0.08	EUR 417,000	Spain Government Bond 3.45% 30/7/2066	374,520	0.11
USD 200,000	Woori Bank 4.25% 4/10/2024	181,943	0.05	EUR 227,000	Spain Government Bond 3.9% 30/7/2039	233,921	0.07
		592,653	0.18	GBP 725,000	Telefonica Emisiones 5.375% 2/2/2026	849,018	0.26
	<b>Spain</b>					12,137,200	3.69
EUR 203,643	Autonomia Spain 2021 FT 6.514% 31/1/2039	200,580	0.06		<b>Sweden</b>		
EUR 101,822	Autonomia Spain 2021 FT 7.764% 31/1/2039	100,194	0.03	EUR 175,000	Fastighets Balder 2.873% 2/6/2081*	159,574	0.05
EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	91,566	0.03	EUR 300,000	Heimstaden Bostad 2.625% 1/2/2027	163,275	0.05
EUR 400,000	Banco de Sabadell 1.125% 11/3/2027	378,700	0.12	SEK 3,050,000	Sweden Government International Bond 0.125% 9/9/2030	234,708	0.07
EUR 100,000	Banco de Sabadell 4% 15/1/2030*	99,776	0.03	SEK 13,160,000	Sweden Government International Bond 0.125% 9/9/2030	1,012,513	0.31
EUR 100,000	Banco de Sabadell 5.5% 8/9/2029*	104,144	0.03			1,570,070	0.48
EUR 100,000	Banco de Sabadell 6% 16/8/2033*	102,803	0.03		<b>Switzerland</b>		
EUR 300,000	Banco Santander 1.125% 23/6/2027	277,066	0.09	EUR 425,000	Credit Suisse 0.25% 1/9/2028	365,904	0.11
GBP 100,000	Banco Santander 3.125% 6/10/2026	111,990	0.03	USD 250,000	Credit Suisse 1.25% 7/8/2026	209,024	0.06
EUR 400,000	Banco Santander 3.5% 9/1/2028*	394,762	0.12	USD 250,000	Credit Suisse 3.625% 9/9/2024	228,099	0.07
EUR 200,000	Banco Santander 4.375% 14/1/2026*	182,962	0.06	USD 250,000	Credit Suisse 3.7% 21/2/2025	226,048	0.07
EUR 300,000	Banco Santander 5% 22/4/2034	299,956	0.09	EUR 300,000	UBS 0.625% 18/1/2033	224,567	0.07
EUR 200,000	CaixaBank 5.875% 9/10/2027	195,010	0.06	EUR 750,000	UBS 2.875% 2/4/2032	693,000	0.21
EUR 100,000	Cellnex Finance 1% 15/9/2027	90,531	0.03	USD 285,000	UBS 4.375% 10/2/2031	210,507	0.06
EUR 200,000	Cellnex Finance 2% 15/2/2033	169,327	0.05	USD 600,000	UBS 5.125% 15/5/2024	551,663	0.17
EUR 200,000	Cellnex Telecom 0.75% 20/11/2031	166,481	0.05	USD 231,000	UBS 5.125% 29/7/2026	201,962	0.06
EUR 200,000	Cellnex Telecom 1.75% 23/10/2030*	174,559	0.05	USD 200,000	UBS 5.65% 11/9/2028	188,150	0.06
EUR 100,000	Cellnex Telecom 1.875% 26/6/2029*	90,306	0.03	USD 200,000	UBS 6.875% 7/8/2025	182,501	0.06
EUR 200,000	Cellnex Telecom 2.125% 11/8/2030	203,401	0.06	USD 200,000	UBS 7% 19/2/2025	184,381	0.06
EUR 800,000	Deutsche Bank Espanola 3.625% 23/11/2026*	803,232	0.24	USD 402,000	UBS 9.25% 13/11/2033*	410,001	0.12
EUR 100,000	Food Service Project 5.5% 21/1/2027	99,998	0.03	EUR 264,000	UBS Switzerland 3.304% 5/3/2029	265,048	0.08
EUR 100,000	Grifols 3.2% 1/5/2025	96,884	0.03			4,140,855	1.26
EUR 145,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	143,550	0.04		<b>Thailand</b>		
EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	98,625	0.03	USD 200,000	Bangkok Bank 5.3% 21/9/2028	184,765	0.06
EUR 380,000	Spain Government Bond 0% 31/5/2025	364,528	0.11	USD 200,000	Krung Thai Bank 4.4% 25/3/2026	174,353	0.05
EUR 1,517,000	Spain Government Bond 0.5% 30/4/2030	1,304,248	0.40	THB 26,300,000	Thailand Government Bond 2.4% 17/3/2029	680,802	0.21
EUR 2,421,000	Spain Government Bond 2.55% 31/10/2032	2,305,785	0.70			1,039,920	0.32
EUR 1,530,000	Spain Government Bond 2.9% 31/10/2046	1,333,524	0.41		<b>Turkey</b>		
EUR 320,000	Spain Government Bond 3.15% 30/4/2033	317,738	0.10	USD 41,776	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	36,515	0.01
EUR 380,000	Spain Government Bond 3.25% 30/4/2034	377,515	0.11		<b>Ukraine</b>		
				EUR 200,000	Ukraine Government International Bond 4.375% 27/1/2032	48,525	0.02
				USD 1,218,000	Ukraine Government International Bond 7.253% 15/3/2035	295,399	0.09
				USD 200,000	Ukraine Government International Bond 7.75% 1/9/2028	53,048	0.02
				USD 293,000	Ukraine Government International Bond 7.75% 1/9/2029	77,979	0.02
				USD 255,000	Ukraine Government International Bond 7.75% 1/8/2041	108,940	0.03
				USD 200,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	158,787	0.05
						742,678	0.23

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
<b>United Arab Emirates</b>				GBP 177,000	Jupiter Mortgage NO 1 8.189% 20/7/2055	206,980	0.06
USD 200,000	MDGH GMTN RSC 4.375% 22/11/2033	174,896	0.05	GBP 100,000	Kier 9% 15/2/2029	118,445	0.04
<b>United Kingdom</b>				GBP 100,000	Lloyds Banking 1.875% 15/1/2026	113,047	0.03
EUR 100,000	Agps Bondco 5% 14/1/2029	40,031	0.01	EUR 400,000	Lloyds Banking 4.947% 27/6/2025	389,500	0.12
EUR 300,000	Agps Bondco 5.5% 13/11/2026	122,571	0.04	USD 228,000	Lloyds Banking 8% 27/9/2029	207,314	0.06
EUR 100,000	Agps Bondco 6% 5/8/2025	42,509	0.01	GBP 94,494	London Wall Mortgage Capital 5.971% 15/5/2051	110,213	0.03
GBP 100,000	Atlas Funding 2023-1 7.098% 20/1/2061	117,858	0.04	GBP 200,000	Market Bidco Finco 5.5% 4/11/2027	212,938	0.06
USD 125,184	Avianca Midco 2 9% 1/12/2028	107,610	0.03	GBP 72,000	Mitchells & Butlers Finance 7.584% 15/6/2036	69,019	0.02
GBP 100,000	Barclays 3.75% 22/11/2030	111,148	0.03	GBP 200,000	Mobico 4.25% 26/11/2025*	213,870	0.06
EUR 300,000	Barclays 5.262% 29/1/2034	316,535	0.10	EUR 200,000	Mobico 4.875% 26/9/2031	197,421	0.06
GBP 400,000	Barclays 7.125% 15/6/2025	456,927	0.14	GBP 110,000	Mortimer BTL 2021-1 6.671% 23/6/2053	127,150	0.04
USD 830,000	Barclays 9.625% 15/12/2029	793,923	0.24	EUR 109,000	Motability Operations 0.125% 20/7/2028	93,944	0.03
GBP 100,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	108,998	0.03	EUR 200,000	Motability Operations 3.5% 17/7/2031	198,208	0.06
GBP 349,000	Bellis Acquisition 4.5% 16/2/2026	393,755	0.12	EUR 250,000	Motability Operations 3.625% 24/7/2029	250,416	0.08
EUR 200,000	BG Energy Capital 2.25% 21/11/2029	186,997	0.06	EUR 200,000	National Grid 3.245% 30/3/2034*	186,122	0.06
EUR 200,000	British Telecommunications 1.75% 10/3/2026	192,655	0.06	EUR 200,000	Nationwide Building Society 1.5% 8/3/2026	194,991	0.06
EUR 680,000	British Telecommunications 1.874% 18/8/2080*	653,351	0.20	EUR 200,000	NatWest 1.75% 2/3/2026	195,593	0.06
EUR 290,000	British Telecommunications 4.25% 6/1/2033	296,267	0.09	GBP 150,000	NatWest 2.875% 19/9/2026	168,045	0.05
USD 200,000	British Telecommunications 4.875% 23/11/2081	162,571	0.05	EUR 190,000	NatWest Markets 3.625% 9/1/2029	188,586	0.06
GBP 112,000	Canada Square Funding 2021-2 6.421% 17/6/2058	130,322	0.04	GBP 100,000	NatWest Markets 6.375% 8/11/2027	120,569	0.04
GBP 102,000	Canada Square Funding 2021-2 6.821% 17/6/2058	118,489	0.04	GBP 283,000	Newday Funding Master Issuer - Series 2021-3 6.548% 15/11/2029	331,263	0.10
GBP 121,000	Canary Wharf Finance II 7.44% 22/10/2037	105,250	0.03	EUR 118,593	Newgate Funding 4.255% 1/12/2050	110,587	0.03
EUR 221,000	Channel Link Enterprises Finance 2.706% 30/6/2050	204,472	0.06	GBP 100,000	NIE Finance 2.5% 27/10/2025	111,343	0.03
GBP 111,000	Dowson 2022-1 7.448% 20/1/2029	130,951	0.04	GBP 214,000	Pinewood Finance 3.25% 30/9/2025	245,328	0.07
GBP 100,000	Dowson 2022-1 7.898% 20/1/2029	117,800	0.04	GBP 100,000	Pinnacle Bidco 10% 11/10/2028*	123,086	0.04
EUR 118,000	EC Finance 3% 15/10/2026	114,550	0.04	GBP 307,000	Polaris 2022-1 7.199% 23/10/2059	351,949	0.11
GBP 200,000	Finsbury Square 2021-2 6.921% 16/12/2071	226,917	0.07	GBP 538,000	Polaris 2022-1 8.599% 23/10/2059	622,140	0.19
GBP 133,304	Greene King Finance 3.593% 15/3/2035	138,353	0.04	GBP 488,104	Polaris 2023-1 6.449% 23/2/2061	574,428	0.17
GBP 441,000	Harben Finance 6.721% 28/9/2055	500,225	0.15	GBP 200,000	Premier Foods Finance 3.5% 15/10/2026	223,110	0.07
GBP 500,000	HSBC 1.75% 24/7/2027	534,065	0.16	GBP 147,644	RMAC No 1 5.49% 12/6/2044	167,608	0.05
GBP 200,000	HSBC 2.256% 13/11/2026	221,235	0.07	GBP 380,000	Sage AR Funding No 1 7.37% 17/11/2030	430,363	0.13
EUR 300,000	HSBC 3.019% 15/6/2027	293,883	0.09	GBP 200,000	Santander UK 6.75% 24/6/2024	233,445	0.07
EUR 309,000	INEOS Finance 6.375% 15/4/2029	310,036	0.09	GBP 123,000	Satus 2021-1 7.098% 17/8/2028	143,995	0.04
EUR 300,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	314,835	0.09	GBP 248,000	Satus 2021-1 8.398% 17/8/2028	291,432	0.09
EUR 1,320,000	Informa 2.125% 6/10/2025	1,281,396	0.39	GBP 100,000	SP Distribution 5.875% 17/7/2026	118,580	0.04
GBP 200,000	Iron Mountain UK 3.875% 15/11/2025	227,599	0.07	EUR 200,000	Standard Chartered 0.85% 27/1/2028*	182,805	0.06
GBP 260,000	Jupiter Mortgage NO 1 7.439% 20/7/2055	306,177	0.09	USD 100,000	Standard Chartered 7.089% 30/1/2027	88,560	0.03
				GBP 100,000	Stanlington No 2 6.97% 12/6/2045	116,595	0.04
				GBP 100,000	Stanlington No 2 7.42% 12/6/2045	115,826	0.03

\* All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 194,000	Stanlington No 2 8.52% 12/6/2045	224,987	0.07	USD 9,000	AdaptHealth 4.625% 1/8/2029	6,903	0.00
EUR 100,000	Thames Water Utilities Finance 0.875% 31/1/2028*	84,150	0.03	USD 5,000	AdaptHealth 5.125% 1/3/2030	3,857	0.00
GBP 200,000	Thames Water Utilities Finance 4% 19/6/2025	225,243	0.07	USD 6,000	ADT Security 4.125% 1/8/2029	5,010	0.00
EUR 500,000	Thames Water Utilities Finance 4% 18/4/2027	475,750	0.14	USD 150,000	Air Products and Chemicals 4.85% 8/2/2034	136,290	0.04
EUR 550,000	Thames Water Utilities Finance 4.375% 18/1/2031*	509,491	0.15	USD 16,221	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	14,906	0.00
GBP 139,999	Tower Bridge Funding 2021-2 6.721% 20/11/2063	163,159	0.05	USD 237,101	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	217,878	0.07
GBP 168,999	Tower Bridge Funding 2021-2 7.021% 20/11/2063	195,066	0.06	USD 7,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	6,132	0.00
GBP 58,758	Unique Pub Finance 5.659% 30/6/2027	68,118	0.02	USD 2,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	1,643	0.00
GBP 9,200	Unique Pub Finance 7.395% 28/3/2024	10,754	0.00	USD 4,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	3,636	0.00
GBP 2,065,949	United Kingdom Gilt 0.5% 22/10/2061	716,302	0.22	USD 6,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	5,564	0.00
GBP 618,900	United Kingdom Gilt 0.875% 31/7/2033	542,172	0.16	USD 100,000	Alexandria Real Estate Equities 4.5% 30/7/2029	88,407	0.03
GBP 384,312	United Kingdom Gilt 3.75% 22/10/2053	388,582	0.12	USD 105,000	Alexandria Real Estate Equities 4.75% 15/4/2035	90,390	0.03
USD 58,280	Vedanta Resources 13.875% 9/12/2028	48,439	0.01	USD 74,000	Allegiant Travel 7.25% 15/8/2027	66,449	0.02
USD 216,720	Vedanta Resources Finance II 13.875% 9/12/2028	184,644	0.06	USD 9,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	7,684	0.00
GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	100,463	0.03	USD 37,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	33,874	0.01
EUR 100,000	Vmed O2 UK Financing I 3.25% 31/1/2031*	89,231	0.03	USD 59,000	Allied Universal Holdco 7.875% 15/2/2031	53,971	0.02
GBP 196,000	Vmed O2 UK Financing I 4% 31/1/2029	199,357	0.06	USD 53,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	48,685	0.02
GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	96,772	0.03	USD 2,000	Allison Transmission 3.75% 30/1/2031	1,592	0.00
EUR 225,000	Vodafone 2.625% 27/8/2080	215,005	0.06	USD 4,000	Allison Transmission 4.75% 1/10/2027	3,536	0.00
EUR 100,000	Vodafone 4.2% 3/10/2078*	97,797	0.03	USD 89,000	Ally Financial 4.7% 15/5/2026	70,066	0.02
GBP 300,000	Vodafone 4.875% 3/10/2078	343,796	0.10	USD 64,000	Ally Financial 4.7% 15/5/2028	46,451	0.01
		22,504,353	6.82	USD 5,000	Ally Financial 5.75% 20/11/2025	4,586	0.00
	<b>United States</b>			USD 3,000	Ally Financial 6.7% 14/2/2033	2,727	0.00
USD 122,000	280 Park Avenue 2017-280P Mortgage Trust 6.702% 15/9/2034	108,208	0.03	USD 381,403	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	348,585	0.11
USD 213,867	280 Park Avenue 2017-280P Mortgage Trust 7.741% 15/9/2034	184,211	0.06	USD 15,527	Alternative Loan Trust 2006-OA14 6.811% 25/11/2046	11,093	0.00
USD 305,000	AbbVie 2.6% 21/11/2024	275,443	0.09	USD 64,811	Alternative Loan Trust 2006-OC10 5.895% 25/11/2036	48,283	0.01
USD 1,230,000	AbbVie 3.2% 21/11/2029	1,039,700	0.32	USD 702,419	Alternative Loan Trust 2007-OA3 5.715% 25/4/2047	565,171	0.17
USD 362,000	AbbVie 4.95% 15/3/2031	334,357	0.10	USD 34,000	AMC Networks 4.25% 15/2/2029	20,321	0.01
USD 255,000	AbbVie 5.05% 15/3/2034	236,432	0.07	USD 60,000	AMC Networks 4.75% 1/8/2025	52,782	0.02
USD 38,000	AbbVie 5.35% 15/3/2044	35,369	0.01	USD 2,000	American Airlines 8.5% 15/5/2029	1,935	0.00
USD 115,000	AbbVie 5.4% 15/3/2054	107,661	0.03	USD 8,250	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	7,538	0.00
USD 53,212	AccessLex Institute 5.885% 25/5/2036	48,167	0.01	USD 10,000	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	9,014	0.00
USD 287,046	ACE Home Equity Loan Trust Series 2003-OP1 6.155% 25/12/2033	251,375	0.08				
USD 2,417,328	ACE Home Equity Loan Trust Series 2007-HE4 6.035% 25/5/2037	392,406	0.12				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 9,000	American Axle & Manufacturing 5% 1/10/2029	7,193	0.00	USD 2,000	Avis Budget Car Rental / Avis Budget Finance 5.75% 15/7/2027	1,766	0.00
USD 2,000	American Axle & Manufacturing 6.875% 1/7/2028	1,782	0.00	USD 5,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	4,464	0.00
USD 325,000	American Express 5.282% 27/7/2029	301,500	0.09	USD 395,000	Azul Secured Finance 11.93% 28/8/2028*	371,013	0.11
USD 291,371	American Home Mortgage Investment Trust 2007-1 5.625% 25/5/2047	152,921	0.05	USD 2,000	Ball 2.875% 15/8/2030	1,562	0.00
USD 223,972	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	2	0.00	USD 3,000	Ball 4.875% 15/3/2026	2,736	0.00
USD 60,000	American Municipal Power 7.834% 15/2/2041	67,640	0.02	USD 6,000	Ball 5.25% 1/7/2025	5,532	0.00
EUR 100,000	American Tower 0.5% 15/1/2028	88,249	0.03	USD 3,000	Ball 6% 15/6/2029	2,777	0.00
USD 150,000	American Tower 1.5% 31/1/2028	120,202	0.04	USD 38,000	Ball 6.875% 15/3/2028	35,911	0.01
EUR 900,000	American Tower 1.95% 22/5/2026*	861,458	0.26	USD 180,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	153,925	0.05
USD 10,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	9,344	0.00	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.365% 15/11/2033	88,006	0.03
USD 225,000	Amgen 2.3% 25/2/2031	174,023	0.05	USD 157,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.765% 15/11/2033	137,733	0.04
USD 205,000	Amgen 4.05% 18/8/2029	180,891	0.06	USD 175,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.865% 15/11/2032	143,955	0.04
USD 150,000	Amgen 5.15% 2/3/2028	138,713	0.04	USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.965% 15/9/2034	91,635	0.03
USD 175,000	Amkor Technology 6.625% 15/9/2027	162,162	0.05	USD 122,591	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	111,912	0.03
USD 6,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	5,278	0.00	USD 18,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.343% 15/9/2048	15,417	0.00
USD 27,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	24,822	0.01	EUR 200,000	Banff Merger Sub 8.375% 1/9/2026	200,624	0.06
USD 7,000	Aramark Services 5% 1/2/2028	6,196	0.00	EUR 200,000	Bank of America 0.694% 22/3/2031	165,911	0.05
USD 6,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	5,398	0.00	EUR 150,000	Bank of America 1.776% 4/5/2027*	143,468	0.04
EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	87,135	0.03	USD 50,000	Bank of America 1.922% 24/10/2031	37,234	0.01
USD 4,000	Asbury Automotive 4.5% 1/3/2028	3,439	0.00	EUR 450,000	Bank of America 1.949% 27/10/2026	436,522	0.13
USD 5,000	Asbury Automotive 4.625% 15/11/2029	4,205	0.00	USD 575,000	Bank of America 2.456% 22/10/2025	519,172	0.16
USD 4,000	Asbury Automotive 5% 15/2/2032	3,274	0.00	USD 350,000	Bank of America 2.496% 13/2/2031	275,484	0.08
USD 115,000	Ashford Hospitality Trust 2018-ASHF 7.59% 15/4/2035	102,658	0.03	USD 200,000	Bank of America 2.551% 4/2/2028	170,866	0.05
USD 51,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	42,732	0.01	USD 50,000	Bank of America 2.592% 29/4/2031	39,423	0.01
USD 130,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	107,826	0.03	USD 165,000	Bank of America 3.705% 24/4/2028	145,014	0.04
USD 100,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	91,706	0.03	USD 70,000	Bank of America 3.97% 5/3/2029	61,450	0.02
EUR 200,000	AT&T 2.875% 2/3/2025	195,382	0.06	USD 328,000	Bank of America 4.376% 27/4/2028	294,833	0.09
USD 3,000	Avantor Funding 3.875% 1/11/2029	2,481	0.00	USD 510,000	Bank of America 5.202% 25/4/2029	468,272	0.14
USD 7,000	Avantor Funding 4.625% 15/7/2028	6,084	0.00	USD 142,000	Bank of America 5.468% 23/1/2035	130,630	0.04
USD 4,000	Avient 5.75% 15/5/2025	3,666	0.00	USD 175,000	Bank of America 5.819% 15/9/2029	164,583	0.05
USD 11,000	Avient 7.125% 1/8/2030	10,357	0.00				
USD 5,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	4,185	0.00				
USD 7,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	5,883	0.00				

\*All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 26,610,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.584% 15/2/2050	383,173	0.12	USD 127,000	Bristol-Myers Squibb 5.2% 22/2/2034	118,062	0.04
USD 100,000	Bank of New York Mellon 6.474% 25/10/2034	100,104	0.03	USD 88,000	Bristol-Myers Squibb 5.55% 22/2/2054	82,310	0.03
USD 30,000	Bath & Body Works 6.625% 1/10/2030	27,843	0.01	USD 125,000	Broadcom 2.45% 15/2/2031	96,365	0.03
USD 3,000	Bath & Body Works 7.5% 15/6/2029	2,852	0.00	USD 100,000	Broadcom 4% 15/4/2029	87,486	0.03
USD 80,000	Bay Area Toll Authority 6.918% 1/4/2040	83,903	0.02	USD 285,000	Broadcom 4.15% 15/11/2030	246,242	0.08
USD 343,000	Bayer US Finance 6.5% 21/11/2033*	317,510	0.10	USD 5,000	Builders FirstSource 6.375% 15/6/2032	4,613	0.00
USD 234,986	Bayview Commercial Asset Trust 2005-3 5.915% 25/11/2035	202,629	0.06	USD 128,730	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	112,394	0.03
USD 236,765	Bayview Commercial Asset Trust 2005-4 5.885% 25/1/2036	202,193	0.06	USD 125,065	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	100,760	0.03
USD 399,751	Bayview Commercial Asset Trust 2006-2 5.855% 25/7/2036	346,410	0.11	USD 401,359	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	315,309	0.10
USD 176,320	Bayview Commercial Asset Trust 2006-3 5.885% 25/10/2036	154,738	0.05	USD 27,000	BXP Trust 2017-CC 3.552% 13/8/2037	18,703	0.01
USD 67,444	Bayview Commercial Asset Trust 2006-4 5.78% 25/12/2036	58,186	0.02	USD 104,000	BXP Trust 2017-CC 3.552% 13/8/2037	75,236	0.02
USD 168,094	Bayview Commercial Asset Trust 2007-1 5.84% 25/3/2037	144,082	0.04	USD 45,000	BXP Trust 2017-GM 3.425% 13/6/2039	33,949	0.01
USD 274,788	Bayview Commercial Asset Trust 2007-2 5.84% 25/7/2037	231,253	0.07	USD 75,000	California State Public Works Board 8.361% 1/10/2034	83,760	0.02
USD 95,802	Bayview Commercial Asset Trust 2008-2 7.935% 25/4/2038	86,351	0.03	USD 110,000	CAMB Commercial Mortgage Trust 2019-LIFE 7.765% 15/12/2037	100,746	0.03
USD 112,847	Bayview Financial Revolving Asset Trust 2004-B 6.443% 28/5/2039	83,147	0.03	USD 70,000	Canaveral Port Authority 5% 1/6/2045	65,614	0.02
USD 83,102	Bayview Financial Revolving Asset Trust 2005-A 6.443% 28/2/2040	69,616	0.02	USD 30,000	Canaveral Port Authority 5% 1/6/2048	28,447	0.01
USD 40,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	25,994	0.01	USD 56,000	Capital One Financial 3.95% 1/9/2026	45,305	0.01
USD 100,000	BBCMS 2018-TALL Mortgage Trust 6.486% 15/3/2037	84,988	0.03	EUR 100,000	Carrier Global 4.5% 29/11/2032	104,837	0.03
USD 216,005	BCAP 2011-RR5-I Trust 3.377% 28/5/2036	189,804	0.06	USD 352,741	Carrington Mortgage Loan Trust Series 2006-NC3 5.585% 25/8/2036	309,747	0.09
USD 213,278	BCAP Trust 2007-AA4 4.346% 25/6/2047	84,791	0.03	USD 256,790	Carrington Mortgage Loan Trust Series 2007-FRE1 5.695% 25/2/2037	221,971	0.07
USD 179,998	BDS 2022-FL12 7.452% 19/8/2038	164,852	0.05	EUR 100,000	Catalent Pharma Solutions 2.375% 1/3/2028*	96,420	0.03
USD 53,903	Bear Stearns Asset Backed I Trust 2006-HE7 5.775% 25/9/2036	49,010	0.02	USD 66,000	CCO / CCO Capital 4.25% 1/2/2031	49,025	0.02
USD 53,145	Bear Stearns Asset Backed I Trust 2007-FS1 5.775% 25/5/2035	48,621	0.02	USD 61,000	CCO / CCO Capital 4.5% 15/8/2030	46,757	0.01
USD 113,000	Beazer Homes USA 7.25% 15/10/2029	104,450	0.03	USD 11,000	CCO / CCO Capital 4.5% 1/5/2032	8,028	0.00
USD 235,000	Becton Dickinson 2.823% 20/5/2030	190,367	0.06	USD 5,000	CCO / CCO Capital 4.5% 1/6/2033	3,554	0.00
USD 146,000	Becton Dickinson 5.11% 8/2/2034	132,808	0.04	USD 61,000	CCO / CCO Capital 4.75% 1/3/2030	47,879	0.01
EUR 108,000	Belden 3.875% 15/3/2028	105,287	0.03	USD 108,000	CCO / CCO Capital 5% 1/2/2028	91,909	0.03
USD 82,000	Big River Steel / BRS Finance 6.625% 31/1/2029	76,064	0.02	USD 10,000	CCO / CCO Capital 5.125% 1/5/2027	8,719	0.00
USD 6,000	Block 2.75% 1/6/2026	5,152	0.00	USD 80,000	CCO / CCO Capital 5.375% 1/6/2029	66,639	0.02
USD 3,000	Block 3.5% 1/6/2031	2,362	0.00	USD 72,000	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	56,670	0.02
EUR 110,000	Booking 4% 1/3/2044	108,931	0.03				
EUR 100,000	Boxer Parent 6.5% 2/10/2025	99,430	0.03				

\* All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 151,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	138,457	0.04	USD 74,876	Citigroup Commercial Mortgage Trust 2014-GC19 5.02% 11/3/2047	68,346	0.02
USD 110,000	Century Communities 6.75% 1/6/2027	101,588	0.03	USD 1,231,642	Citigroup Mortgage Loan Trust 2007-AHL2 5.705% 25/5/2037	755,899	0.23
USD 248,756	CFCRE Commercial Mortgage Trust 2016-C3 1.7% 10/1/2048	6,122	0.00	USD 359,606	Citigroup Mortgage Loan Trust 2007-AHL3 5.605% 25/7/2045	223,141	0.07
USD 539,168	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	6,716	0.00	USD 369,331	Citigroup Mortgage Loan Trust 2007-AMC1 5.755% 25/12/2036	186,967	0.06
USD 82,391	CFCRE Commercial Mortgage Trust 2016-C4 4.838% 10/5/2058	69,463	0.02	USD 104,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	89,065	0.03
USD 164,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	136,597	0.04	USD 36,309	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	28,851	0.01
USD 32,000	Champions Financing 8.75% 15/2/2029	30,074	0.01	USD 40,000	City of Atlanta Water & Wastewater Revenue 5% 1/11/2040	37,423	0.01
USD 6,000	Charles River Laboratories International 3.75% 15/3/2029	4,996	0.00	USD 50,000	City of Riverside Electric Revenue 7.605% 1/10/2040	55,486	0.02
USD 3,000	Charles River Laboratories International 4% 15/3/2031	2,439	0.00	EUR 100,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	99,692	0.03
USD 320,000	Charles Schwab 4% 1/6/2026	272,180	0.08	USD 11,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	10,265	0.00
USD 125,000	Charles Schwab 6.136% 24/8/2034	119,700	0.04	USD 3,000	Clean Harbors 4.875% 15/7/2027	2,672	0.00
USD 352,000	Charter Communications Operating / Charter Communications Operating Capital 6.15% 10/11/2026	327,391	0.10	USD 3,000	Clean Harbors 6.375% 1/2/2031	2,751	0.00
USD 33,548	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	12,880	0.00	USD 6,000	Clear Channel Outdoor 5.125% 15/8/2027	5,193	0.00
USD 21,000	Chemours 4.625% 15/11/2029	16,170	0.01	USD 36,000	Clear Channel Outdoor 9% 15/9/2028	34,673	0.01
USD 5,000	Chemours 5.75% 15/11/2028	4,096	0.00	USD 3,000	Cleveland-Cliffs 5.875% 1/6/2027	2,739	0.00
USD 25,000	Chesapeake Bay Bridge & Tunnel District 5% 1/7/2051	23,171	0.01	USD 35,000	Cleveland-Cliffs 6.75% 15/4/2030	32,179	0.01
USD 9,000	CHS/Community Health Systems 4.75% 15/2/2031	6,291	0.00	USD 400,000	Cloud Software 6.5% 31/3/2029	342,935	0.10
USD 55,000	CHS/Community Health Systems 5.25% 15/5/2030	40,342	0.01	USD 52,000	Cloud Software 9% 30/9/2029	44,690	0.01
USD 10,000	CHS/Community Health Systems 5.625% 15/3/2027	8,437	0.00	USD 135,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	116,334	0.04
USD 3,000	CHS/Community Health Systems 6% 15/1/2029	2,367	0.00	USD 800,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	713,504	0.22
USD 8,000	CHS/Community Health Systems 8% 15/3/2026	7,317	0.00	USD 185,709	COMM 2015-CCRE25 Mortgage Trust 0.788% 10/8/2048	1,474	0.00
USD 6,000	CHS/Community Health Systems 8% 15/12/2027	5,295	0.00	USD 121,000	COMM 2015-CCRE25 Mortgage Trust 4.516% 10/8/2048	106,419	0.03
USD 560,000	Cisco Systems 4.95% 26/2/2031	517,682	0.16	USD 100,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	86,309	0.03
USD 504,000	Cisco Systems 5.05% 26/2/2034	468,360	0.14	USD 63,220	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	56,226	0.02
USD 56,000	Cisco Systems 5.3% 26/2/2054	52,584	0.02	USD 5,344,578	COMM 2016-667M Mortgage Trust 0.039% 10/10/2036	8,889	0.00
USD 217,000	CIT Mortgage Loan Trust 2007-1 7.185% 25/10/2037	182,325	0.06	USD 139,725	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	7,426	0.00
USD 300,000	Citibank 5.803% 29/9/2028	285,674	0.09	USD 20,000	Commonwealth Financing Authority 4.144% 1/6/2038	16,945	0.00
EUR 150,000	Citigroup 1.5% 24/7/2026	145,115	0.04	USD 15,000	Commonwealth of Massachusetts 2.9% 1/9/2049	9,667	0.00
USD 400,000	Citigroup 2.572% 3/6/2031	312,702	0.09	USD 10,000	Commonwealth of Massachusetts 5.456% 1/12/2039	9,508	0.00
USD 340,000	Citigroup 2.666% 29/1/2031	269,319	0.08	USD 18,000	CommScope 6% 1/3/2026	15,035	0.00
USD 516,000	Citigroup 3.07% 24/2/2028	445,882	0.14	USD 116,000	CommScope Technologies 6% 15/6/2025	83,502	0.03
USD 34,000	Citigroup 3.875% 18/2/2026	29,404	0.01				
USD 190,000	Citigroup 4.075% 23/4/2029	167,271	0.05				
USD 26,000	Citigroup 4.15% 15/11/2026	21,672	0.01				
USD 170,000	Citigroup 5.174% 13/2/2030	155,248	0.05				

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 6,000	Compass Diversified 5.25% 15/4/2029	5,207	0.00	USD 208,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	180,970	0.06
USD 81,000	Consumers Energy 4.6% 30/5/2029	73,563	0.02	USD 275,000	Discover Bank 2.45% 12/9/2024	249,158	0.08
USD 216,000	Consumers Energy 4.9% 15/2/2029	198,662	0.06	USD 49,000	Discover Financial Services 5.5% 30/10/2027	38,327	0.01
USD 40,000	Contra Costa Community College District 6.504% 1/8/2034	40,327	0.01	USD 100,000	Dresdner Funding Trust I 8.151% 30/6/2031	101,886	0.03
USD 5,000	Coty 5% 15/4/2026	4,515	0.00	USD 675,000	Duke Energy Florida 2.4% 15/12/2031	514,384	0.16
USD 5,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	4,667	0.00	USD 7,000	Edgewell Personal Care 4.125% 1/4/2029	5,801	0.00
USD 40,000	County of Broward Airport System Revenue 2.914% 1/10/2032	31,477	0.01	USD 50,000	Edison International 6.95% 15/11/2029	49,257	0.01
USD 165,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	132,814	0.04	USD 240,000	Edison International 7.875% 15/6/2054	225,794	0.07
USD 70,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2040	65,984	0.02	USD 95,000	Elanco Animal Health 6.65% 28/8/2028	88,660	0.03
USD 191,000	Covanta 4.875% 1/12/2029*	154,464	0.05	USD 205,000	Elevance Health 2.55% 15/3/2031	160,531	0.05
USD 75	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	69	0.00	USD 32,000	Eli Lilly 5% 9/2/2054	29,146	0.01
USD 6,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	5,412	0.00	USD 290,000	Elmwood CLO 15 8.988% 22/4/2035	269,533	0.08
USD 263,000	Crown Castle 2.9% 15/3/2027	226,102	0.07	EUR 200,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	210,645	0.07
USD 193,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	176,903	0.06	USD 6,000	Encompass Health 4.5% 1/2/2028	5,236	0.00
USD 200,000	CSC 5.5% 15/4/2027	165,656	0.05	USD 5,000	Encompass Health 4.625% 1/4/2031	4,172	0.00
USD 200,000	CSC 11.25% 15/5/2028	190,220	0.06	EUR 200,000	Encore Capital 4.875% 15/10/2025	199,451	0.06
USD 958,501	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 6.25% 25/11/2035	200,428	0.06	USD 11,000	Energizer 4.375% 31/3/2029	8,957	0.00
USD 5,600,893	CSMC 2014-USA OA 0.04% 15/9/2037	5,184	0.00	USD 44,000	Entegris 4.75% 15/4/2029	38,310	0.01
USD 624,661	CSMC Series 2014-9R 5.69% 27/8/2036	465,439	0.14	EUR 600,000	Equinix 0.25% 15/3/2027	541,356	0.16
USD 125,000	CVS Health 1.75% 21/8/2030	93,696	0.03	USD 187,000	EquipmentShare.com 9% 15/5/2028	176,850	0.05
USD 97,498	CWABS Asset-Backed Certificates Trust 2006-22 5.665% 25/5/2047	71,946	0.02	USD 42,000	ERAC USA Finance 5% 15/2/2029	38,536	0.01
USD 30,992	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.572% 15/1/2037	26,576	0.01	USD 500,000	ERP Operating 4.15% 1/12/2028	446,048	0.14
USD 30,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	21,018	0.01	USD 45,000	Exelon 5.15% 15/3/2028	41,408	0.01
USD 40,000	Dana 4.25% 1/9/2030	31,745	0.01	USD 37,000	Exelon 5.15% 15/3/2029	34,070	0.01
USD 5,000	Darling Ingredients 5.25% 15/4/2027	4,522	0.00	USD 3,000	Fair Isaac 4% 15/6/2028	2,570	0.00
USD 2,000	Darling Ingredients 6% 15/6/2030	1,817	0.00	USD 4,000	Fair Isaac 5.25% 15/5/2026	3,621	0.00
USD 47,000	DaVita 3.75% 15/2/2031	35,427	0.01	USD 885,339	Fannie Mae Interest Strip 3% 25/10/2049	135,285	0.04
USD 9,000	DaVita 4.625% 1/6/2030	7,302	0.00	USD 1,284,031	Fannie Mae Interest Strip 3% 25/3/2050	202,946	0.06
USD 210,732	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	5,199	0.00	USD 1,445,283	Fannie Mae Interest Strip 3% 25/7/2052	227,517	0.07
USD 208,735	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	161,532	0.05	USD 1,012,566	Fannie Mae Pool 2.5% 1/5/2050	773,410	0.23
USD 7,000	Delta Air Lines 7.375% 15/1/2026	6,652	0.00	USD 1,700,949	Fannie Mae Pool 2.5% 1/9/2050	1,299,536	0.39
USD 23,000	Directv Financing 8.875% 1/2/2030	21,331	0.01	USD 1,520,830	Fannie Mae Pool 2.5% 1/10/2051	1,156,733	0.35
				USD 774,002	Fannie Mae Pool 4% 1/4/2052	664,618	0.20
				USD 108,987	Fannie Mae Pool 6.5% 1/12/2053	102,330	0.03
				USD 715,951	Fannie Mae Pool 7% 1/12/2053	678,347	0.21
				USD 267,743	Fannie Mae REMICS 3% 25/12/2050	40,651	0.01
				USD 444,357	Fannie Mae REMICS 4% 25/5/2050	86,782	0.03

\*All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 559,147	Fannie Mae REMICS 4% 25/8/2051	100,274	0.03	USD 4,000	Freedom Mortgage 6.625% 15/1/2027	3,517	0.00
USD 96,000	Fidelity National Information Services 1.15% 1/3/2026	81,852	0.03	USD 2,000	Freedom Mortgage 7.625% 1/5/2026	1,829	0.00
USD 35,000	Fiesta Purchaser 7.875% 1/3/2031	33,290	0.01	USD 12,000	Freedom Mortgage 9.25% 1/2/2029	11,231	0.00
USD 45,000	Fifth Third Bancorp 5.631% 29/1/2032	41,198	0.01	USD 13,000	Freedom Mortgage 12% 1/10/2028	12,983	0.00
USD 2,242,573	First Franklin Mortgage Loan Trust 2006-FFH1 6.035% 25/1/2036	1,823,495	0.55	USD 3,000	Freedom Mortgage 12.25% 1/10/2030	3,045	0.00
USD 145,000	Fiserv 5.15% 15/3/2027	133,901	0.04	USD 57,565	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	47,403	0.01
USD 354,370	Five Point Operating / Five Point Capital 10.5% 15/1/2028	334,141	0.10	USD 586,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	464,947	0.14
USD 324,638	Flagstar Mortgage Trust 2018-6RR 4.995% 25/10/2048	262,159	0.08	USD 8,861,443	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	29,423	0.01
USD 322,000	Ford Motor 3.25% 12/2/2032	244,061	0.08	USD 32,000	Frontier Communications 5% 1/5/2028	27,314	0.01
USD 140,000	Ford Motor 6.1% 19/8/2032	128,740	0.04	USD 428,000	Frontier Communications 8.75% 15/5/2030	401,603	0.12
USD 200,000	Ford Motor Credit 2.9% 16/2/2028	165,659	0.05	USD 1,030,000	Frontier Florida 6.86% 1/2/2028	914,672	0.28
USD 250,000	Ford Motor Credit 4.271% 9/1/2027	220,942	0.07	USD 140,000	Frontier North 6.73% 15/2/2028	123,508	0.04
USD 200,000	Ford Motor Credit 5.125% 16/6/2025	182,516	0.06	USD 433,000	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	401,003	0.12
USD 444,000	Ford Motor Credit 5.584% 18/3/2024	409,203	0.13	USD 82,007	GAM Resecuritization Trust 2018-B 6.5% 27/8/2051	71,177	0.02
USD 235,000	Ford Motor Credit 7.122% 7/11/2033	231,313	0.07	USD 31,000	Gap 3.625% 1/10/2029	24,144	0.01
USD 415,000	Forestar 5% 1/3/2028	360,688	0.11	USD 3,000	Gap 3.875% 1/10/2031	2,242	0.00
USD 2,096,059	Freddie Mac Multifamily Structured Pass Through Certificates 0.802% 25/5/2029	59,256	0.02	USD 600,000	GATX 3.1% 1/6/2051	357,714	0.11
USD 3,259,000	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	122,419	0.04	USD 94,000	Gen Digital 6.75% 30/9/2027	87,116	0.03
USD 1,869,816	Freddie Mac Multifamily Structured Pass Through Certificates 1.021% 25/10/2030	88,960	0.03	USD 3,000	Gen Digital 7.125% 30/9/2030	2,825	0.00
USD 3,040,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	148,040	0.05	USD 285,000	General Mills 2.25% 14/10/2031	215,936	0.07
USD 1,453,862	Freddie Mac Pool 6% 1/11/2053	1,350,232	0.41	USD 1,408,000	General Motors 5.4% 15/10/2029	1,295,911	0.39
USD 1,895,600	Freddie Mac Pool 6.5% 1/12/2053	1,786,487	0.54	EUR 100,000	General Motors Financial 4.5% 22/11/2027*	102,173	0.03
USD 390,312	Freddie Mac REMICS 3% 25/11/2049	58,019	0.02	USD 44,000	General Motors Financial 5.7% 30/9/2030	38,061	0.01
USD 233,517	Freddie Mac REMICS 3% 25/6/2051	35,383	0.01	USD 26,000	General Motors Financial 5.75% 30/9/2027	22,209	0.01
USD 210,436	Freddie Mac REMICS 3% 25/11/2051	30,383	0.01	USD 39,000	General Motors Financial 5.75% 8/2/2031	35,929	0.01
USD 774,989	Freddie Mac REMICS 3% 25/2/2052	111,026	0.03	USD 55,569	Ginnie Mae II Pool 2.5% 20/9/2050	43,133	0.01
USD 299,396	Freddie Mac REMICS 3.5% 25/3/2051	52,095	0.02	USD 47,300	Ginnie Mae II Pool 2.5% 20/9/2050	36,756	0.01
USD 789,909	Freddie Mac REMICS 3.5% 25/6/2051	140,663	0.04	USD 83,420	Ginnie Mae II Pool 2.5% 20/9/2050	64,669	0.02
USD 372,144	Freddie Mac REMICS 3.5% 25/10/2051	62,055	0.02	USD 1,556,315	Ginnie Mae II Pool 3% 20/6/2050	1,260,226	0.38
USD 185,436	Freddie Mac REMICS 4% 25/12/2050	34,505	0.01	USD 2,155,674	Ginnie Mae II Pool 3% 20/7/2050	1,694,887	0.51
USD 3,183,207	Freddie Mac Strips 3% 15/10/2052	488,348	0.15	USD 43,810	Ginnie Mae II Pool 3% 20/9/2050	35,544	0.01
				USD 92,605	Ginnie Mae II Pool 3% 20/9/2050	75,074	0.02
				USD 61,651	Ginnie Mae II Pool 3% 20/9/2050	49,943	0.02
				USD 36,298	Ginnie Mae II Pool 3% 20/9/2050	29,363	0.01
				USD 2,499,768	Ginnie Mae II Pool 3% 20/10/2050	2,141,883	0.65
				USD 2,302,243	Ginnie Mae II Pool 3% 20/10/2050	1,928,179	0.59
				USD 47,431	Ginnie Mae II Pool 3.5% 20/9/2050	39,712	0.01

\*All or a portion of this security represents a security on loan.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 55,546	Ginnie Mae II Pool 3.5% 20/9/2050	46,534	0.01	USD 453,967	Government National Mortgage Association 3% 20/8/2051	66,680	0.02
USD 30,876	Ginnie Mae II Pool 3.5% 20/9/2050	25,979	0.01	USD 213,257	Government National Mortgage Association 3% 20/12/2051	26,921	0.01
USD 133,368	Ginnie Mae II Pool 3.5% 20/9/2050	111,304	0.03	USD 318,296	Government National Mortgage Association 3.5% 20/10/2051	47,089	0.01
USD 77,000	Global Payments 1.5% 1/3/2031	72,370	0.02	USD 283,395	Government National Mortgage Association 4% 20/12/2051	45,112	0.01
USD 4,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	3,284	0.00	USD 200,000	Gran Tierra Energy 9.5% 15/10/2029	171,251	0.06
USD 2,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	1,781	0.00	USD 242,000	Grand Canyon University 5.125% 1/10/2028	201,208	0.06
EUR 600,000	Goldman Sachs 0.875% 9/5/2029*	516,570	0.16	USD 5,000	Graphic Packaging International 3.5% 15/3/2028	4,224	0.00
USD 144,000	Goldman Sachs 1.431% 9/3/2027	122,712	0.04	USD 36,000	Gray Television 4.75% 15/10/2030	20,973	0.01
USD 170,000	Goldman Sachs 1.948% 21/10/2027	143,518	0.04	USD 3,000	Gray Television 5.375% 15/11/2031	1,746	0.00
USD 344,000	Goldman Sachs 3.615% 15/3/2028	302,651	0.09	USD 5,000	Gray Television 7% 15/5/2027	4,124	0.00
USD 102,000	Goldman Sachs 3.65% 10/8/2026	85,273	0.03	USD 25,000	Great Lakes Water Authority Water Supply System Revenue 5.25% 1/7/2033	24,116	0.01
USD 97,000	Goldman Sachs 3.8% 10/5/2026	81,795	0.02	USD 795,405	Greenpoint Manufactured Housing 9.23% 15/12/2029	704,658	0.21
USD 148,000	Goldman Sachs 6.484% 24/10/2029	143,143	0.04	USD 117,735	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	106,399	0.03
USD 300,000	Goldman Sachs 6.561% 24/10/2034	299,180	0.09	USD 100,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	77,805	0.02
USD 4,000	Goodyear Tire & Rubber 4.875% 15/3/2027	3,539	0.00	USD 95,000	GS Mortgage Trust 2015-GC32 4.4% 10/7/2048	81,890	0.02
USD 26,000	Goodyear Tire & Rubber 5% 15/7/2029	22,053	0.01	USD 204,327	GSMPs Mortgage Loan Trust 2005-RP2 5.785% 25/3/2035	170,967	0.05
USD 4,000	Goodyear Tire & Rubber 5.25% 15/7/2031	3,332	0.00	USD 106,259	GSR Mortgage Loan Trust 2007-OA2 3.102% 25/6/2047	60,041	0.02
USD 211,350	GoTo 5.5% 1/5/2028	168,263	0.05	USD 193,000	GXO Logistics 2.65% 15/7/2031	144,588	0.05
USD 186,350	GoTo 5.5% 1/5/2028	102,199	0.03	USD 7,000	H&E Equipment Services 3.875% 15/12/2028	5,816	0.00
USD 112,285	Government National Mortgage Association 0.52% 16/9/2053	1,465	0.00	USD 14,000	Hanesbrands 4.875% 15/5/2026	12,462	0.00
USD 21,932	Government National Mortgage Association 0.616% 16/10/2056	510	0.00	USD 8,000	Hanesbrands 9% 15/2/2031	7,359	0.00
USD 24,798	Government National Mortgage Association 0.657% 16/8/2057	603	0.00	USD 5,000	HAT I / HAT II 3.375% 15/6/2026	4,296	0.00
USD 11,747	Government National Mortgage Association 0.744% 16/2/2050	180	0.00	USD 5,000	HAT I / HAT II 8% 15/6/2027	4,787	0.00
USD 134,082	Government National Mortgage Association 0.77% 16/12/2057	4,442	0.00	USD 152,000	HCA 3.125% 15/3/2027	131,844	0.04
USD 338,456	Government National Mortgage Association 2.5% 20/10/2050	43,243	0.01	USD 50,000	HCA 3.625% 15/3/2032	40,291	0.01
USD 406,298	Government National Mortgage Association 2.5% 20/10/2050	49,743	0.02	USD 50,000	HCA 5.2% 1/6/2028	46,052	0.02
USD 242,831	Government National Mortgage Association 2.5% 20/10/2050	29,899	0.01	USD 175,000	HCA 5.375% 1/2/2025	160,836	0.05
USD 131,203	Government National Mortgage Association 2.5% 20/11/2050	18,355	0.01	USD 143,000	HCA 5.45% 1/4/2031	131,368	0.04
USD 498,035	Government National Mortgage Association 2.5% 20/12/2050	60,619	0.02	USD 285,000	HCA 5.6% 1/4/2034	261,916	0.08
USD 1,010,635	Government National Mortgage Association 3% 20/5/2051	148,428	0.05	USD 150,000	HCA 5.625% 1/9/2028	139,391	0.04
USD 112,676	Government National Mortgage Association 3% 20/5/2051	16,527	0.01	USD 125,000	HCA 5.875% 15/2/2026	115,726	0.04
USD 79,582	Government National Mortgage Association 3% 20/5/2051	11,680	0.00	USD 140,000	HCA 5.875% 1/2/2029	131,450	0.04
USD 1,867,506	Government National Mortgage Association 3% 20/8/2051	272,315	0.08	USD 115,000	HCA 6.1% 1/4/2064	104,687	0.03
				USD 35,000	Health & Educational Facilities Authority of the State of Missouri 5% 15/11/2029	33,531	0.01
				USD 635,000	Healthpeak 1.35% 1/2/2027	526,784	0.16
				USD 5,000	Hertz 4.625% 1/12/2026	4,050	0.00
				USD 27,000	Hertz 5% 1/12/2029	18,934	0.01

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 2,000	Hilton Domestic Operating 3.625% 15/2/2032	1,574	0.00	USD 60,000	JobsOhio Beverage System 3.985% 1/1/2029	54,239	0.02
USD 21,000	Hilton Domestic Operating 4% 1/5/2031	17,203	0.01	USD 108,259	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.723% 15/1/2049	88,574	0.03
USD 215,000	Hilton Domestic Operating 4.875% 15/1/2030	187,630	0.06	USD 72,000	JPMBB Commercial Mortgage Trust 2016-C1 4.202% 17/3/2049	56,689	0.02
USD 6,000	Hilton Domestic Operating 5.75% 1/5/2028	5,531	0.00	USD 24,000	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	20,324	0.01
USD 3,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 4.875% 1/7/2031	2,438	0.00	USD 1,180,000	JPMorgan Chase 0.768% 9/8/2025	1,063,189	0.32
USD 24,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	20,507	0.01	EUR 180,000	JPMorgan Chase 1.09% 11/3/2027	170,479	0.05
USD 13,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	11,702	0.00	EUR 400,000	JPMorgan Chase 1.638% 18/5/2028	374,480	0.11
USD 8,000	Hologic 3.25% 15/2/2029	6,574	0.00	EUR 200,000	JPMorgan Chase 1.963% 23/3/2030	183,358	0.06
USD 900,000	Home Equity Asset Trust 2006-3 6.035% 25/7/2036	756,944	0.23	USD 100,000	JPMorgan Chase 2.069% 1/6/2029	81,313	0.02
USD 1,996,483	Home Equity Mortgage Trust 2006-2 5.867% 25/7/2036	198,347	0.06	USD 26,000	JPMorgan Chase 3.65% 1/6/2026	22,316	0.01
USD 240,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	208,196	0.06	USD 100,000	JPMorgan Chase 4.005% 23/4/2029	88,152	0.03
USD 178,000	Howard Hughes 5.375% 1/8/2028	154,372	0.05	USD 281,000	JPMorgan Chase 5.336% 23/1/2035	258,241	0.08
USD 200,000	HSBC USA 5.294% 4/3/2027	184,504	0.06	USD 894,000	JPMorgan Chase 6.07% 22/10/2027	840,508	0.26
USD 3,000	Hudson Pacific Properties 3.25% 15/1/2030	2,059	0.00	USD 300,000	JPMorgan Chase 6.254% 23/10/2034	294,000	0.09
USD 5,000	Hudson Pacific Properties 3.95% 1/11/2027	3,961	0.00	USD 337,000	JPMorgan Chase 6.527% 2/2/2037	279,809	0.08
USD 2,000	Hudson Pacific Properties 4.65% 1/4/2029	1,527	0.00	USD 17,000	JPMorgan Chase 6.569% 15/5/2047	13,806	0.00
USD 112,000	Huntington Bancshares 5.709% 2/2/2035	102,179	0.03	USD 240,000	KeyCorp 6.401% 6/3/2035	222,561	0.07
USD 9,000	Imola Merger 4.75% 15/5/2029	7,692	0.00	USD 565,274	KeyCorp Student Loan Trust 2004-A 6.831% 28/7/2042	485,652	0.15
USD 46,848	Impac Secured Assets Trust 2006-3 5.775% 25/11/2036	38,299	0.01	USD 394,900	KeyCorp Student Loan Trust 2005-A 6.913% 27/12/2038	347,568	0.11
USD 269,829	IMT Trust 2017-APTS 3.497% 15/6/2034	244,840	0.07	USD 19,000	Kohl's 4.625% 1/5/2031	13,856	0.01
USD 128,180	IMT Trust 2017-APTS 3.497% 15/6/2034	116,682	0.04	USD 50,000	Kraft Heinz Foods 3.75% 1/4/2030	43,086	0.02
USD 300,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	259,747	0.08	EUR 170,000	Kronos International 9.5% 15/3/2029	180,217	0.05
USD 466,050	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.615% 25/1/2037	371,972	0.11	USD 12,804,080	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.148% 15/2/2036	430,527	0.13
USD 54,000	Iron Mountain 4.5% 15/2/2031	44,182	0.01	USD 24,000	Lamar Media 3.75% 15/2/2028	20,631	0.01
USD 25,000	Iron Mountain 7% 15/2/2029	23,424	0.01	USD 2,000	Lamar Media 4% 15/2/2030	1,647	0.00
USD 6,000	Iron Mountain Information Management Services 5% 15/7/2032	4,950	0.00	USD 5,000	Lamar Media 4.875% 15/1/2029	4,371	0.00
USD 209,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.854% 6/9/2038	174,240	0.05	USD 5,000	Lamb Weston 4.375% 31/1/2032	4,113	0.00
USD 70,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	59,475	0.02	USD 3,000	Lamb Weston 4.875% 15/5/2028	2,675	0.00
USD 358,562	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.575% 15/6/2035	305,671	0.09	USD 129,642	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.885% 25/9/2036	105,512	0.03
				USD 680,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 7.435% 25/10/2037	544,175	0.17
				USD 63,034	Lehman XS Trust Series 2007-16N 7.335% 25/9/2047	75,896	0.02
				USD 20,000	Level 3 Financing 3.4% 1/3/2027	18,895	0.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 175,000	Level 3 Financing 4.625% 15/9/2027	100,813	0.03	USD 453,057	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.935% 25/10/2037	381,770	0.12
USD 30,000	Level 3 Financing 10.5% 15/5/2030	28,585	0.01	USD 200,000	Metropolitan Life Global Funding I 4.85% 8/1/2029	182,132	0.06
USD 231,000	LGI Homes 8.75% 15/12/2028	222,055	0.07	USD 55,000	Metropolitan Transportation Authority 5% 15/11/2041	54,062	0.02
EUR 200,000	Liberty Mutual 3.625% 23/5/2059	199,470	0.06	USD 2,000	Molina Healthcare 3.875% 15/11/2030	1,616	0.00
USD 480,000	Lions Gate Capital 5.5% 15/4/2029 <sup>*</sup>	331,953	0.10	USD 5,000	Molina Healthcare 4.375% 15/6/2028	4,298	0.00
USD 13,000	Lithia Motors 3.875% 1/6/2029	10,728	0.00	EUR 100,000	Morgan Stanley 0.495% 26/10/2029	85,695	0.03
USD 21,000	Lithia Motors 4.375% 15/1/2031	17,154	0.01	EUR 350,000	Morgan Stanley 1.102% 29/4/2033	281,760	0.09
USD 2,000	Live Nation Entertainment 3.75% 15/1/2028	1,687	0.00	USD 187,000	Morgan Stanley 1.512% 20/7/2027	157,710	0.05
USD 5,000	Live Nation Entertainment 4.75% 15/10/2027	4,382	0.00	USD 83,000	Morgan Stanley 1.593% 4/5/2027	70,569	0.02
USD 12,000	Live Nation Entertainment 6.5% 15/5/2027	11,152	0.00	USD 150,000	Morgan Stanley 2.475% 21/1/2028	128,082	0.04
USD 840,630	Loanpal Solar Loan 2.47% 20/12/2047	598,379	0.18	USD 300,000	Morgan Stanley 2.699% 22/1/2031	239,698	0.07
USD 213,608	Long Beach Mortgage Loan Trust 2006-7 5.755% 25/8/2036	79,066	0.02	EUR 800,000	Morgan Stanley 2.95% 7/5/2032	751,134	0.23
USD 105,000	Los Angeles Unified School District 6.758% 1/7/2034	106,445	0.03	USD 80,000	Morgan Stanley 3.622% 1/4/2031	67,121	0.02
USD 100,000	Louisiana Public Facilities Authority 3% 15/5/2047	70,108	0.02	USD 275,000	Morgan Stanley 3.772% 24/1/2029	240,272	0.07
USD 45,000	Louisiana Public Facilities Authority 5% 1/7/2048	42,796	0.01	USD 617,000	Morgan Stanley 4.21% 20/4/2028	550,827	0.17
USD 135,000	Lowe's 1.7% 15/10/2030	101,241	0.03	USD 275,000	Morgan Stanley 5.123% 1/2/2029	252,083	0.08
USD 65,000	Lowe's 6.5% 15/3/2029	64,290	0.02	USD 175,000	Morgan Stanley 5.164% 20/4/2029	160,591	0.05
USD 7,479	LSTAR Commercial Mortgage Trust 2015-3 3.133% 20/4/2048	6,747	0.00	USD 25,000	Morgan Stanley 5.173% 16/1/2030	22,922	0.01
USD 8,000	Macy's Retail 5.875% 1/4/2029	7,103	0.00	USD 226,000	Morgan Stanley 5.466% 18/1/2035	208,406	0.06
USD 2,000	Macy's Retail 5.875% 15/3/2030	1,735	0.00	USD 375,000	Morgan Stanley 6.407% 1/11/2029	361,251	0.11
USD 192,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	149,917	0.05	USD 83,986	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.235% 25/2/2047	71,312	0.02
USD 169,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	115,336	0.04	USD 175,457	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.182% 15/12/2047	1,958	0.00
USD 38,000	Marriott International 4.875% 15/5/2029	34,610	0.01	USD 505,116	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.182% 15/12/2047	3,776	0.00
USD 45,000	Marriott International 5.3% 15/5/2034	40,910	0.01	USD 160,798	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.27% 15/3/2048	414	0.00
USD 40,000	Maryland Health & Higher Educational Facilities Authority 5% 15/8/2027	37,470	0.01	USD 160,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.323% 15/5/2048	137,952	0.04
USD 35,000	Massachusetts Development Finance Agency 5% 1/7/2043	33,622	0.01	USD 10,078	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.517% 15/10/2048	8,184	0.00
USD 5,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	4,609	0.00	USD 245,091	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.305% 15/10/2048	4,354	0.00
USD 150,000	Massachusetts School Building Authority 2.866% 15/10/2031	122,287	0.04	USD 17,408	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	12,659	0.00
USD 120,000	Massachusetts School Building Authority 2.966% 15/10/2032	96,884	0.03	USD 39,000	Morgan Stanley Capital I Trust 2017-ASHF 12.515% 15/11/2034	32,920	0.01
USD 3,000	Match II 3.625% 1/10/2031	2,329	0.00	USD 120,942	Morgan Stanley Capital I Trust 2017-H1 2.145% 15/6/2050	6,378	0.00
USD 6,000	Match II 4.625% 1/6/2028	5,163	0.00	USD 133,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	76,670	0.02
USD 397,000	Mauser Packaging Solutions 7.875% 15/8/2026	370,525	0.11	USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	81,564	0.02
USD 614,000	Medline Borrower 3.875% 1/4/2029	505,591	0.16				
USD 10,000	Medline Borrower 5.25% 1/10/2029	8,532	0.00				

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 50,000	Morgan Stanley Capital I Trust 2018-SUN 6.523% 15/7/2035	45,907	0.01	USD 60,000	New Orleans Aviation Board 5% 1/1/2040	55,451	0.02
USD 325,882	Morgan Stanley Home Equity Loan Trust 2006-3 5.755% 25/4/2036	213,701	0.07	USD 75,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	69,385	0.02
USD 54,850	Morgan Stanley Resecuritization Trust 2013-R7 5.77% 26/12/2046	45,764	0.01	USD 20,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	19,297	0.01
USD 64,023	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	54,117	0.02	USD 35,000	New York Convention Center Development 5% 15/11/2040	32,710	0.01
USD 281,775	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	241,275	0.07	USD 275,000	New York State Urban Development 2.5% 15/3/2033	209,476	0.06
USD 439,880	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	342,513	0.10	USD 8,000	Newell Brands 5.2% 1/4/2026	7,143	0.00
USD 200,749	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	171,761	0.05	USD 16,000	Newell Brands 6.375% 15/9/2027*	14,321	0.01
USD 81,563	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	71,002	0.02	USD 6,000	Newell Brands 6.625% 15/9/2029	5,298	0.00
USD 92,371	Mosaic Solar Loans 2017-2 2% 22/6/2043	84,093	0.03	USD 6,000	News 3.875% 15/5/2029	5,003	0.00
USD 120,000	Motorola Solutions 4.6% 23/5/2029	107,674	0.03	USD 2,000	News 5.125% 15/2/2032	1,707	0.00
USD 174,323	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	138,060	0.04	USD 7,000	Nexstar Media 4.75% 1/11/2028	5,734	0.00
USD 40,040	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	32,679	0.01	USD 138,000	Nexstar Media 5.625% 15/7/2027*	120,840	0.04
EUR 100,000	National Grid North America 1.054% 20/1/2031	83,105	0.03	USD 150,000	NextEra Energy Capital 1.9% 15/6/2028	121,267	0.04
USD 1,000,000	Nationstar Home Equity Loan Trust 2007-B 5.845% 25/4/2037	855,446	0.26	USD 68,262	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	59,925	0.02
USD 381,000	Nationstar Mortgage 5.5% 15/8/2028	332,109	0.10	USD 13,000	Nordstrom 4.25% 1/8/2031	10,154	0.00
USD 62,000	Nationstar Mortgage 5.75% 15/11/2031	52,439	0.02	USD 410,000	Northern States Power 2.9% 1/3/2050	249,792	0.08
USD 306,000	Nationstar Mortgage 6% 15/1/2027	277,369	0.08	USD 4,000	Novelis 3.25% 15/11/2026	3,425	0.00
USD 54,000	Nationstar Mortgage 7.125% 1/2/2032	49,123	0.02	USD 16,000	Novelis 3.875% 15/8/2031	12,457	0.00
USD 2,000	Navient 5% 15/3/2027	1,751	0.00	USD 3,000	NRG Energy 3.625% 15/2/2031	2,324	0.00
USD 3,000	Navient 9.375% 25/7/2030	2,898	0.00	USD 4,000	NuStar Logistics 5.625% 28/4/2027	3,636	0.00
USD 9,000	Navient 11.5% 15/3/2031	9,068	0.00	USD 5,000	NuStar Logistics 5.75% 1/10/2025	4,567	0.00
USD 138,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	119,352	0.04	USD 4,000	NuStar Logistics 6.375% 1/10/2030	3,681	0.00
USD 104,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	86,915	0.03	USD 284,289	Oakwood Mortgage Investors 7.475% 15/8/2027	207,277	0.06
USD 470,000	Navient Private Education Refi Loan Trust 2020-H 2.95% 15/4/2069	345,148	0.10	USD 1,351,434	Olympic Tower 2017-OT Mortgage Trust 0.379% 10/5/2039	13,515	0.00
USD 40,000	Neogen Food Safety 8.625% 20/7/2030	39,128	0.01	USD 107,199	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	64,526	0.02
USD 13,000	Neptune Bidco US 9.29% 15/4/2029	11,258	0.01	EUR 300,000	Olympus Water US 9.625% 15/11/2028*	323,247	0.10
USD 285,877	New Century Home Equity Loan Trust Series 2005-C 6.11% 25/12/2035	212,973	0.06	USD 290,000	Olympus Water US 9.75% 15/11/2028	284,055	0.09
USD 47,000	New Home 8.25% 15/10/2027	40,883	0.01	USD 124,000	Oncor Electric Delivery 4.3% 15/5/2028	111,614	0.03
USD 120,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	83,204	0.02	USD 2,000	OneMain Finance 4% 15/9/2030	1,554	0.00
USD 55,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	51,203	0.02	USD 8,000	OneMain Finance 7.125% 15/3/2026	7,497	0.00
				USD 67,000	OneMain Finance 7.875% 15/3/2030	62,815	0.02
				USD 7,000	OneMain Finance 9% 15/1/2029	6,795	0.00
				USD 127,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	109,251	0.03
				USD 130,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	106,352	0.03

\*All or a portion of this security represents a security on loan.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 750,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	610,675	0.19	USD 224,000	Pilgrim's Pride 6.25% 1/7/2033	208,727	0.07
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	78,867	0.02	USD 600,000	Pitney Bowes 6.875% 15/3/2027	497,034	0.15
USD 3,000	Open Text 4.125% 15/2/2030	2,442	0.00	USD 31,000	PNC Financial Services 3.4% 15/9/2026	24,239	0.01
USD 4,000	Open Text 4.125% 1/12/2031	3,166	0.00	USD 787,000	PNC Financial Services 4.758% 26/1/2027	717,498	0.22
USD 1,250,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.17% 25/11/2035	932,253	0.28	USD 54,000	PNC Financial Services 5.3% 21/1/2028	49,745	0.02
USD 20,874	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	15,618	0.00	USD 80,000	PNC Financial Services 5.676% 22/1/2035	74,017	0.02
USD 18,798	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	14,359	0.00	USD 40,000	Port of Seattle WA 5% 1/5/2043	37,719	0.01
USD 150,000	Oracle 2.3% 25/3/2028	124,135	0.04	USD 33,000	Post 4.5% 15/9/2031	27,111	0.01
USD 100,000	Oracle 2.875% 25/3/2031	79,650	0.03	USD 12,000	Post 4.625% 15/4/2030	10,077	0.00
USD 100,000	Oracle 2.95% 1/4/2030	81,434	0.03	USD 4,000	Post 5.625% 15/1/2028	3,621	0.00
USD 175,000	Oracle 6.15% 9/11/2029	169,212	0.05	USD 30,000	Post 6.25% 15/2/2032	27,832	0.01
USD 34,137	Oregon School Boards Association 4.759% 30/6/2028	31,213	0.01	USD 2,000	Prime Security Services Borrower / Prime Finance 3.375% 31/8/2027	1,694	0.00
USD 90,000	Oregon School Boards Association 5.55% 30/6/2028	83,941	0.03	USD 6,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	5,494	0.00
EUR 100,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	92,915	0.03	USD 5,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	4,566	0.00
USD 356,149	Origen Manufactured Housing Contract Trust 2007-B 6.632% 15/10/2037	320,652	0.10	USD 147,000	Prologis 4.875% 15/6/2028	135,467	0.04
USD 18,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	14,786	0.00	USD 700,000	Public Service Electric and Gas 4.65% 15/3/2033	625,479	0.19
USD 15,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	12,219	0.00	USD 175,000	Public Service Electric and Gas 5.2% 1/3/2034	160,953	0.05
USD 15,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	13,249	0.00	USD 555,132	Ready Capital Mortgage Financing 2022-FL10 7.873% 25/10/2039	515,364	0.16
USD 75,000	Owens-Brockway Glass Container 7.25% 15/5/2031	69,865	0.02	USD 185,595	Ready Capital Mortgage Financing 2022-FL9 7.788% 25/6/2037	171,448	0.05
USD 145,000	Pacific Gas and Electric 5.55% 15/5/2029	134,136	0.04	EUR 100,000	Realty Income 5.125% 6/7/2034	106,936	0.03
USD 182,000	Pacific Gas and Electric 6.95% 15/3/2034	181,829	0.05	USD 324,029	RFMSI Series 2006-SA2 Trust 5.395% 25/8/2036	207,083	0.06
USD 3,000	Pactiv Evergreen Group Issuer / Pactiv Evergreen Issuer 4.375% 15/10/2028	2,566	0.00	USD 4,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	3,420	0.00
USD 4,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	3,423	0.00	USD 17,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	14,978	0.00
USD 18,000	Paramount Global 4.9% 15/8/2044	11,662	0.00	USD 3,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	2,838	0.00
USD 61,000	Paramount Global 4.95% 19/5/2050	40,054	0.01	USD 250,000	RingCentral 8.5% 15/8/2030	236,948	0.07
USD 245,000	Paramount Global 5.25% 1/4/2044	167,143	0.05	USD 217,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	184,237	0.06
USD 330,000	Paramount Global 6.375% 30/3/2062	264,340	0.08	USD 6,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	4,906	0.00
USD 239,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	203,051	0.06	USD 480,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	379,177	0.12
USD 20,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2038	18,635	0.01	USD 5,000	Rockies Express Pipeline 3.6% 15/5/2025	4,462	0.00
USD 125,000	PennyMac Financial Services 7.875% 15/12/2029	118,171	0.04	USD 159,000	Sabre GLBL 8.625% 1/6/2027	129,701	0.04
USD 9,000	Pilgrim's Pride 4.25% 15/4/2031	7,423	0.00	USD 32,000	Sabre GLBL 9.25% 15/4/2025	27,685	0.01
				USD 162,000	Sabre GLBL 11.25% 15/12/2027	140,640	0.04
				USD 98,000	Sally / Sally Capital 6.75% 1/3/2032	90,525	0.03

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,023,607	Saxon Asset Trust 2007-1 5.725% 25/1/2047	866,338	0.26	USD 155,000	Southern California Edison 2.75% 1/2/2032	120,433	0.04
USD 35,000	SBA Communications 3.125% 1/2/2029	28,573	0.01	USD 40,000	Southern California Edison 2.85% 1/8/2029	33,085	0.01
USD 6,000	SBA Communications 3.875% 15/2/2027	5,218	0.00	USD 150,000	Southern California Edison 5.2% 1/6/2034	135,682	0.04
EUR 121,000	SCIL IV / SCIL USA 4.375% 1/11/2026	120,297	0.04	USD 75,000	Southern California Edison 5.3% 1/3/2028	69,872	0.02
EUR 200,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	218,008	0.07	USD 885,000	Southern Power 0.9% 15/1/2026	751,569	0.23
USD 7,000	Scotts Miracle-Gro 4.375% 1/2/2032	5,402	0.00	USD 4,000	Spectrum Brands 3.875% 15/3/2031	3,531	0.00
USD 4,000	Sealed Air 4% 1/12/2027	3,426	0.00	USD 9,000	SS&C Technologies 5.5% 30/9/2027	8,081	0.00
USD 5,000	Sealed Air 5.5% 15/9/2025	4,591	0.00	USD 7,000	Standard Industries 3.375% 15/1/2031	5,359	0.00
USD 200,000	Securitized Asset Backed Receivables Trust 2006-OP1 6.44% 25/10/2035	137,882	0.04	USD 8,000	Standard Industries 4.375% 15/7/2030	6,581	0.00
USD 42,178	Securitized Asset Backed Receivables Trust 2007-BR1 5.655% 25/2/2037	16,833	0.01	USD 78,000	Standard Industries 4.75% 15/1/2028	68,099	0.02
USD 449,540	Securitized Asset Backed Receivables Trust 2007-BR1 5.975% 25/2/2037	179,402	0.05	USD 28,000	Standard Industries 5% 15/2/2027	24,871	0.01
USD 165,000	Select Medical 6.25% 15/8/2026	151,814	0.05	USD 7,000	Starwood Property Trust 4.375% 15/1/2027	6,046	0.00
USD 12,000	Sensata Technologies 3.75% 15/2/2031	9,490	0.01	USD 55,000	State of California 7.3% 1/10/2039	59,196	0.02
USD 2,000	Service International 3.375% 15/8/2030	1,579	0.00	USD 30,000	State of California 7.35% 1/11/2039	32,523	0.01
USD 11,000	Service International 4% 15/5/2031	8,883	0.00	USD 25,000	State of California 7.5% 1/4/2034	27,125	0.01
USD 5,000	Service International 4.625% 15/12/2027	4,421	0.00	USD 60,000	State of California 7.55% 1/4/2039	67,229	0.02
USD 334,250	Sesac Finance 5.216% 25/7/2049	300,379	0.09	USD 160,000	State of Georgia 4% 1/7/2040	154,851	0.05
USD 55,000	Sherwin-Williams 3.45% 1/8/2025	49,426	0.02	USD 160,000	State of Georgia 4% 1/7/2041	154,116	0.05
USD 9,000	Sirius XM Radio 3.875% 1/9/2031	6,865	0.00	USD 220,000	State of Minnesota 4% 1/9/2038	211,236	0.06
USD 50,000	Sirius XM Radio 4% 15/7/2028	41,551	0.01	USD 150,000	State of New York 2.8% 15/2/2032	121,079	0.04
USD 12,000	Sirius XM Radio 4.125% 1/7/2030	9,536	0.00	USD 50,000	State of Oregon 5.892% 1/6/2027	46,888	0.01
USD 78,000	Sirius XM Radio 5% 1/8/2027	68,606	0.02	USD 110,000	State of Washington 5% 1/8/2040	103,087	0.03
USD 11,000	Sirius XM Radio 5.5% 1/7/2029	9,575	0.00	USD 45,000	State of Washington 5% 1/8/2040	43,527	0.01
USD 2,000	Six Flags Entertainment 5.5% 15/4/2027	1,806	0.00	USD 150,000	State Street 5.684% 21/11/2029	141,364	0.04
USD 33,000	Six Flags Entertainment 7.25% 15/5/2031	30,606	0.01	USD 725,000	State Street 6.646% 15/6/2047	564,166	0.17
USD 663,144	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	657,577	0.20	USD 205,000	Steel Dynamics 3.45% 15/4/2030	172,198	0.05
USD 165,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	130,479	0.04	USD 69,000	Stem 0.5% 1/12/2028	31,390	0.01
USD 140,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	102,145	0.03	USD 50,000	STL 8.75% 15/2/2029	47,195	0.02
USD 350,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	260,866	0.08	USD 806,247	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	419,077	0.13
USD 588,267	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	465,437	0.14	USD 269,515	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	133,312	0.04
USD 122,000	Sofi Professional Loan Program 2018-A 3.61% 25/2/2042	101,959	0.03	USD 35,000	Sumter Landing Community Development District 4.172% 1/10/2047	28,286	0.01
USD 909,000	Solventum 5.45% 13/3/2031	832,316	0.25	USD 60,000	Tapestry 7.35% 27/11/2028	58,001	0.02
USD 691,000	Solventum 5.6% 23/3/2034	635,128	0.19	USD 3,000	Taylor Morrison Communities 5.75% 15/1/2028	2,712	0.00
USD 383,000	Solventum 5.9% 30/4/2054	348,722	0.11	USD 300,000	Taylor Morrison Communities 5.875% 15/6/2027	274,760	0.08
				USD 121,000	TEGNA 4.625% 15/3/2028*	101,072	0.03
				USD 2,000	TEGNA 4.75% 15/3/2026	1,781	0.00
				USD 29,000	TEGNA 5% 15/9/2029	23,538	0.01
				USD 11,000	Teleflex 4.625% 15/11/2027	9,690	0.00

\*All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 6,000	Tempur Sealy International 3.875% 15/10/2031	4,602	0.00	USD 7,000	United Rentals North America 3.75% 15/1/2032	5,586	0.00
USD 3,000	Tempur Sealy International 4% 15/4/2029	2,465	0.00	USD 4,000	United Rentals North America 4.875% 15/1/2028	3,562	0.00
USD 360,000	Tenet Healthcare 4.25% 1/6/2029	305,278	0.09	USD 34,000	United Rentals North America 5.25% 15/1/2030	30,316	0.01
USD 5,000	Tenet Healthcare 4.375% 15/1/2030	4,220	0.00	USD 7,000	United Rentals North America 5.5% 15/5/2027	6,420	0.00
USD 10,000	Tenet Healthcare 4.625% 15/6/2028	8,755	0.00	USD 573,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	592,767	0.18
USD 42,000	Tenet Healthcare 4.875% 1/1/2026	38,693	0.01	USD 188,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	185,524	0.06
USD 7,000	Tenet Healthcare 6.75% 15/5/2031	6,500	0.00	USD 260,900	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	246,214	0.07
USD 150,000	Tenneco 8% 17/11/2028	125,550	0.04	USD 517,400	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	455,785	0.14
USD 30,000	Tennessee Housing Development Agency 3.75% 1/7/2038	26,708	0.01	USD 1,581,900	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	1,496,700	0.45
USD 15,000	Tennessee Housing Development Agency 3.85% 1/7/2043	13,199	0.00	USD 272,000	United States Treasury Note/Bond 1.125% 15/2/2031	204,680	0.06
USD 15,000	Tennessee Housing Development Agency 3.95% 1/1/2049	12,666	0.00	USD 661,600	United States Treasury Note/Bond 1.625% 15/8/2029	533,774	0.16
USD 80,000	Texas A&M University 2.836% 15/5/2027	69,954	0.02	USD 436,000	United States Treasury Note/Bond 1.875% 15/11/2051	239,505	0.07
USD 100,000	Texas Instruments 5.05% 18/5/2063	88,612	0.03	USD 211,000	United States Treasury Note/Bond 2% 15/8/2051	119,858	0.04
USD 115,000	Texas Instruments 5.15% 8/2/2054	105,122	0.03	USD 203,900	United States Treasury Note/Bond 2.25% 15/8/2049	124,568	0.04
USD 25,000	Texas Private Activity Bond Surface Transportation 5% 31/12/2055	22,624	0.01	USD 696,000	United States Treasury Note/Bond 2.25% 15/2/2052	419,743	0.13
USD 150,000	T-Mobile USA 2.05% 15/2/2028	123,352	0.04	USD 164,000	United States Treasury Note/Bond 2.375% 15/5/2051	102,088	0.03
USD 200,000	T-Mobile USA 2.4% 15/3/2029	162,557	0.05	USD 100,300	United States Treasury Note/Bond 2.625% 31/5/2027	87,539	0.03
USD 100,000	T-Mobile USA 2.875% 15/2/2031	79,124	0.02	USD 167,100	United States Treasury Note/Bond 2.875% 15/5/2032	139,352	0.04
USD 340,000	T-Mobile USA 3.375% 15/4/2029	287,131	0.09	USD 6,175,200	United States Treasury Note/Bond 3% 15/8/2052	4,402,035	1.33
USD 290,000	T-Mobile USA 3.875% 15/4/2030	248,485	0.08	USD 170,000	United States Treasury Note/Bond 4% 15/2/2034	153,791	0.05
USD 30,000	T-Mobile USA 4.75% 1/2/2028	27,182	0.01	USD 734,700	United States Treasury Note/Bond 4% 15/11/2052	634,361	0.19
USD 2,000	Travel + Leisure 4.5% 1/12/2029	1,688	0.00	USD 251,000	United States Treasury Note/Bond 4.125% 15/2/2054	227,068	0.07
USD 2,000	Travel + Leisure 6% 1/4/2027	1,834	0.00	USD 3,000	United Wholesale Mortgage 5.5% 15/11/2025	2,723	0.00
USD 6,000	Travel + Leisure 6.625% 31/7/2026	5,563	0.00	USD 14,000	United Wholesale Mortgage 5.5% 15/4/2029	12,088	0.00
USD 108,000	Tri Pointe Homes 5.25% 1/6/2027	97,167	0.03	USD 32,000	Uniti Group / Uniti Finance / CSL Capital 4.75% 15/4/2028	25,671	0.01
USD 125,000	Truist Financial 1.887% 7/6/2029	99,253	0.03	USD 202,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	193,356	0.06
USD 21,000	Truist Financial 5.1% 1/3/2030	17,631	0.01	USD 55,000	University of California 5.77% 15/5/2043	53,893	0.02
USD 48,000	Truist Financial 5.435% 24/1/2030	43,836	0.01	USD 52,000	Univision Communications 4.5% 1/5/2029	41,996	0.01
USD 308,000	Truist Financial 5.711% 24/1/2035	281,702	0.09	USD 4,000	Univision Communications 6.625% 1/6/2027	3,575	0.00
USD 125,000	Truist Financial 5.867% 8/6/2034	115,462	0.04				
USD 403,000	Truist Financial 7.161% 30/10/2029	394,511	0.12				
USD 78,000	Uber Technologies 0.875% 1/12/2028	89,936	0.03				
USD 8,000	Uber Technologies 4.5% 15/8/2029	6,892	0.00				
USD 4,000	Uber Technologies 6.25% 15/1/2028	3,696	0.00				
USD 11,000	Uber Technologies 7.5% 15/9/2027	10,375	0.00				
USD 75,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	62,024	0.02				
EUR 100,000	UGI International 2.5% 1/12/2029*	89,086	0.03				
USD 9,000	United Airlines 4.375% 15/4/2026	7,984	0.00				
USD 18,000	United Airlines 4.625% 15/4/2029	15,286	0.01				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 2,000	Univision Communications 7.375% 30/6/2030	1,782	0.00	USD 27,487	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	24,158	0.01
USD 165,000	Univision Communications 8% 15/8/2028	152,125	0.05	USD 126,439	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.245% 15/8/2049	2,915	0.00
USD 225,000	US Bancorp 2.215% 27/1/2028	190,243	0.06	USD 21,531	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.944% 15/1/2059	18,966	0.01
USD 18,000	US Bancorp 5.3% 15/4/2027	15,286	0.00	USD 60,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	49,158	0.02
USD 114,000	US Bancorp 5.678% 23/1/2035	105,021	0.03	USD 106,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	87,690	0.03
USD 125,000	US Bancorp 5.836% 12/6/2034	116,429	0.04	USD 1,205,000	Welltower 2.7% 15/2/2027	1,039,124	0.32
USD 8,000	US Foods 6.875% 15/9/2028	7,496	0.00	USD 26,000	Welltower 2.8% 1/6/2031	20,410	0.01
USD 18,000	US Foods 7.25% 15/1/2032	17,144	0.01	USD 80,000	Welltower 4.125% 15/3/2029	70,225	0.02
USD 5,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	4,599	0.00	USD 54,000	Wesleyan University 4.781% 1/7/2116	42,043	0.01
USD 2,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,834	0.00	USD 40,000	West Virginia Hospital Finance Authority 5% 1/6/2024	36,994	0.01
USD 26,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	23,960	0.01	USD 10,000	Western Digital 4.75% 15/2/2026	8,992	0.00
USD 1,000,000	Verizon Communications 3.875% 8/2/2029	875,643	0.27	USD 23,822	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	19,908	0.01
USD 94,000	Verizon Communications 5.5% 23/2/2054	85,765	0.03	USD 198,000	WinWater Mortgage Loan Trust 2014-3 3.978% 20/11/2044	136,936	0.04
USD 71,000	Viasat 5.625% 15/4/2027	61,574	0.02	USD 462,103	WinWater Mortgage Loan Trust 2015-5 3.755% 20/8/2045	254,318	0.08
USD 5,000	Walgreens Boots Alliance 3.2% 15/4/2030	3,992	0.00	EUR 141,000	WMG Acquisition 2.25% 15/8/2031*	123,880	0.04
USD 5,000	Walgreens Boots Alliance 3.45% 1/6/2026	4,395	0.00	USD 7,000	WMG Acquisition 3.875% 15/7/2030	5,718	0.00
USD 167,002	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.831% 25/6/2047	122,537	0.04	USD 9,000	Xerox 5.5% 15/8/2028	7,527	0.00
USD 611,834	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.879% 25/6/2047	443,535	0.13	USD 59,000	XHR 4.875% 1/6/2029	50,115	0.02
USD 78,018	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	49,662	0.02	USD 51,000	XHR 6.375% 15/8/2025	46,930	0.01
USD 30,970	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	21,541	0.01	USD 1,663,028	Yale Mortgage Loan Trust 2007-1 5.835% 25/6/2037	494,958	0.15
USD 297,519	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 6.331% 25/4/2047	225,896	0.07	USD 28,000	Yum! Brands 3.625% 15/3/2031	22,674	0.01
USD 185,814	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.054% 25/10/2036	127,187	0.04	USD 3,000	Yum! Brands 5.375% 1/4/2032	2,657	0.00
USD 69,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	59,110	0.02	USD 35,000	Zayo 4% 1/3/2027	26,872	0.01
GBP 140,000	Wells Fargo 2% 28/7/2025	156,105	0.05			131,360,037	39.84
EUR 200,000	Wells Fargo 2% 27/4/2026	192,559	0.06	<b>Total Bonds</b>		294,122,276	89.22
USD 520,000	Wells Fargo 2.879% 30/10/2030	420,684	0.13	<b>COMMERCIAL PAPER</b>			
USD 215,000	Wells Fargo 3.9% 15/3/2026	186,145	0.06	<b>France</b>			
USD 299,000	Wells Fargo 5.499% 23/1/2035	274,074	0.08	USD 459,000	Societe Generale 0% 6/3/2024	422,630	0.13
USD 358,000	Wells Fargo 5.574% 25/7/2029	332,479	0.10	<b>Germany</b>			
USD 668,000	Wells Fargo 6.303% 23/10/2029	640,341	0.19	USD 257,000	Bayer 0% 10/9/2024	229,686	0.07
				<b>Switzerland</b>			
				USD 335,000	UBS 0% 18/6/2024	303,676	0.09
				USD 335,000	UBS 0% 25/6/2024	303,368	0.09
						607,044	0.18
				<b>United States</b>			
				USD 310,000	General Motors Financial 0% 20/6/2024	280,598	0.09
				USD 250,000	HSBC USA 0% 24/6/2024	226,361	0.07

\*All or a portion of this security represents a security on loan.

# Sustainable Fixed Income Global Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 670,000	HSBC USA 0% 1/7/2024	605,998	0.18	93,167	RapidSOS (Wts 13/12/2033)**	79,863	0.03
USD 330,000	HSBC USA 0% 12/8/2024	296,463	0.09			271,838	0.10
USD 323,000	HSBC USA 0% 16/8/2024	289,976	0.09	Total Common / Preferred Stocks (Shares) & Warrants			
USD 387,000	HSBC USA 0% 9/9/2024	346,087	0.10	<b>BONDS</b>			
USD 644,000	HSBC USA 0% 16/9/2024	575,297	0.17	<b>Cayman Islands</b>			
USD 332,000	HSBC USA 0% 11/10/2024	295,396	0.09	USD 250,000	ALM VII 0% 15/10/2116**	-	0.00
USD 326,000	HSBC USA 0% 27/11/2024	287,736	0.09	<b>Luxembourg</b>			
USD 402,000	Walgreens Boots Alliance 0% 1/4/2024	368,440	0.11	USD 114,156	Gol Finance 0% 2/5/2025**	105,220	0.03
		3,572,352	1.08	<b>United States</b>			
Total Commercial Paper		4,831,712	1.46	USD 593,694	Lessen 0% 5/1/2028**	501,418	0.16
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		305,272,806	92.59	USD 342,784	Level 3 11% 15/11/2029**	315,951	0.10
				AUD 120,000	Oceana 12% 31/8/2025**	72,144	0.02
<b>Other Transferable Securities</b>				AUD 180,000	Oceana 12.5% 31/8/2026**	108,486	0.03
				AUD 300,000	Oceana 12.5% 31/8/2027**	181,154	0.06
<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>				USD 1,670,125	One Market Plaza Trust 2017-1MKT 0% 10/2/2032**	-	0.00
<b>Luxembourg</b>						1,179,153	0.37
5,883	ADLER**	1,294	0.00	Total Bonds		1,284,373	0.40
				Total Other Transferable Securities		1,557,505	0.50
<b>United States</b>				Total Portfolio		306,830,311	93.08
7,864	Lessen**	46,390	0.02	Other Net Assets		22,812,126	6.92
168,031	RapidSOS**	145,585	0.05	Total Net Assets (EUR)		329,642,437	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	406,048	NZD	377,000	BNP Paribas	20/3/2024	(1,695)
AUD	231,896	USD	350,000	Nomura	20/3/2024	(3,085)
AUD	169,118	USD	257,000	BNY Mellon	14/3/2024	(1,227)
AUD	75,242	NZD	70,000	UBS	20/3/2024	(229)
AUD	42,783	EUR	70,000	UBS	20/3/2024	(679)
AUD	75,304	USD	114,563	Morgan Stanley	20/3/2024	(456)
AUD	300,000	USD	451,780	Toronto-Dominion	20/3/2024	(4,597)
AUD	328,595	USD	498,207	BNP Paribas	20/3/2024	(3,014)
AUD	200,000	USD	302,816	UBS	20/3/2024	(2,085)
AUD	183,045	NZD	170,000	Citigroup	20/3/2024	(734)
AUD	182,579	NZD	170,000	Morgan Stanley	20/3/2024	(472)
AUD	64,405	NZD	60,000	JP Morgan	20/3/2024	(147)
AUD	1,111,489	EUR	1,845,251	JP Morgan	20/3/2024	(1,610)
AUD	42,967	NZD	40,000	Toronto-Dominion	20/3/2024	(115)
AUD	537,250	EUR	888,525	BNP Paribas	20/3/2024	(2,820)
AUD	21,336	USD	32,257	HSBC Bank	20/3/2024	(251)
AUD	647,084	USD	986,158	JP Morgan	20/3/2024	(2,884)
AUD	220,363	USD	335,000	Citigroup	20/3/2024	(1,483)
AUD	50,000	USD	75,687	Royal Bank of Canada	20/3/2024	(532)
AUD	50,000	USD	77,148	Deutsche Bank	20/3/2024	347
AUD	277,473	NZD	260,000	Barclays	20/3/2024	272
AUD	127,459	NZD	120,000	Nomura	20/3/2024	466
AUD	182,678	CHF	320,000	BNP Paribas	20/3/2024	667
AUD	60,520	EUR	99,980	HSBC Bank	22/3/2024	(385)
AUD	136,481	USD	209,097	Morgan Stanley	22/3/2024	61

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	65,594	USD	100,000	Bank of America	20/3/2024	(272)
BRL	554,000	USD	2,754,444	Goldman Sachs	20/3/2024	(989)
BRL	552,932	USD	2,752,228	Citigroup	20/3/2024	(415)
BRL	656,615	USD	3,247,065	BNY Mellon	14/3/2024	(4,035)
BRL	242,239	USD	1,198,859	BNY Mellon	2/4/2024	(1,765)
BRL	306,922	USD	1,525,337	JP Morgan	20/3/2024	(669)
BRL	646,860	USD	3,185,268	Morgan Stanley	4/3/2024	(5,852)
BRL	38,923	USD	193,000	Citigroup	14/3/2024	(143)
BRL	146,000	USD	722,700	Citigroup	4/3/2024	(623)
BRL	586,433	USD	2,919,327	Morgan Stanley	20/3/2024	(376)
BRL	339,358	EUR	1,829,373	Citigroup	20/3/2024	(1,100)
BRL	176,000	USD	871,728	UBS	4/3/2024	(653)
BRL	584,045	USD	2,912,323	Deutsche Bank	2/4/2024	(225)
CAD	1,499,062	USD	1,997,767	JP Morgan	20/3/2024	(22,072)
CAD	200,000	USD	268,032	HSBC Bank	20/3/2024	(1,926)
CAD	232,195	USD	310,000	Bank of America	20/3/2024	(3,038)
CAD	250,000	USD	334,541	Royal Bank of Canada	20/3/2024	(2,748)
CAD	280,000	USD	377,694	BNP Paribas	20/3/2024	(1,033)
CAD	100,000	USD	134,407	Morgan Stanley	20/3/2024	(697)
CAD	230,000	USD	310,690	Goldman Sachs	20/3/2024	(548)
CAD	150,000	USD	202,444	Toronto-Dominion	20/3/2024	(480)
CHF	200,000	USD	174,501	UBS	20/3/2024	(1,003)
CHF	250,000	USD	215,879	Deutsche Bank	20/3/2024	(3,611)
CHF	150,000	USD	127,039	Barclays	20/3/2024	(4,780)
CHF	300,000	USD	259,330	Toronto-Dominion	20/3/2024	(4,047)
CHF	400,000	USD	345,903	BNP Paribas	20/3/2024	(5,259)
CHF	343,447	USD	294,321	JP Morgan	20/3/2024	(7,325)
CHF	149,425	EUR	140,000	UBS	20/3/2024	(2,430)
CHF	150,000	USD	129,028	Royal Bank of Canada	20/3/2024	(2,692)
CHF	50,000	USD	43,322	HSBC Bank	20/3/2024	(569)
CHF	100,000	USD	86,258	Morgan Stanley	20/3/2024	(1,543)
CHF	50,000	USD	43,335	Goldman Sachs	20/3/2024	(555)
CHF	320,000	AUD	182,577	BNP Paribas	20/3/2024	(774)
CLP	153,438	USD	135,747,000	Goldman Sachs	14/3/2024	(12,354)
CLP	93,399	USD	85,708,000	Citigroup	14/3/2024	(4,594)
CLP	95,222	USD	92,207,843	BNP Paribas	22/3/2024	(136)
CNH	342,570	USD	2,449,555	HSBC Bank	20/3/2024	(2,046)
CNH	269,893	USD	1,942,913	JP Morgan	20/3/2024	56
CNH	61,776	EUR	480,648	HSBC Bank	20/3/2024	(262)
CNH	89,564	USD	640,505	Morgan Stanley	20/3/2024	(526)
CNH	299,330	EUR	2,329,000	Citigroup	20/3/2024	(1,260)
CNH	278,706	USD	2,000,000	Deutsche Bank	20/3/2024	(755)
CNY	476,000	USD	3,327,240	Morgan Stanley	27/1/2025	(1,426)
CNY	42,552	USD	301,820	HSBC Bank	29/4/2024	(29)
COP	636,349	USD	2,750,935,000	Morgan Stanley	15/8/2024	40,717
COP	260,173	USD	1,141,900,000	BNP Paribas	17/5/2024	24,432
COP	325,758	USD	1,387,487,640	Barclays	15/8/2024	16,139
COP	825,103	USD	3,567,825,360	BNP Paribas	15/8/2024	53,000
COP	1,922,993	USD	7,646,741,906	BNY Mellon	20/3/2024	14,407
COP	280,167	USD	1,120,245,393	BNY Mellon	14/3/2024	3,819
COP	1,288,664	USD	5,360,653,000	BNP Paribas	23/10/2024	23,131
COP	177,110	GBP	877,491,495	Citigroup	22/3/2024	(1,918)
COP	584,950	USD	2,426,370,000	HSBC Bank	24/2/2025	64
COP	176,000	USD	695,200,000	Citigroup	22/3/2024	172
COP	22,819	USD	90,000,000	Goldman Sachs	20/3/2024	(2)
CZK	266,559	USD	6,244,640	HSBC Bank	4/3/2024	934
CZK	184,607	USD	4,161,945	Morgan Stanley	4/3/2024	(5,783)
CZK	117,787	USD	2,653,416	BNP Paribas	14/3/2024	(3,784)
CZK	30,200	EUR	750,000	Toronto-Dominion	20/3/2024	(605)
CZK	51,000	EUR	1,280,000	BNP Paribas	20/3/2024	(491)
CZK	179,261	USD	4,096,901	Nomura	4/3/2024	(3,424)

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CZK	101,199	USD	2,307,983	Barclays	14/3/2024	(2,136)
CZK	122,403	USD	2,807,261	UBS	4/3/2024	(1,951)
CZK	59,172	USD	1,354,897	UBS	14/3/2024	(1,036)
CZK	29,955	EUR	750,000	Goldman Sachs	20/3/2024	(360)
CZK	228,114	EUR	5,712,000	UBS	20/3/2024	(2,719)
CZK	20,486	EUR	520,000	Nomura	20/3/2024	33
EUR	1,376,101	USD	1,262,189	Barclays	20/3/2024	(5,354)
EUR	758,754	GBP	880,000	BNP Paribas	20/3/2024	(5,769)
EUR	2,686,875	USD	2,466,126	BNY Mellon	20/3/2024	(8,788)
EUR	335,761	USD	310,000	Toronto-Dominion	20/3/2024	726
EUR	339,200,000	JPY	2,142,736	UBS	21/3/2024	46,639
EUR	78,708,000	JPY	499,639	Westpac	21/3/2024	13,261
EUR	976,170	USD	890,000	Nomura	20/3/2024	(9,162)
EUR	8,696,227	SEK	776,286	JP Morgan	20/3/2024	(513)
EUR	186,600,000	JPY	1,206,252	Bank of America	21/3/2024	53,152
EUR	83,000,000	JPY	542,526	Deutsche Bank	21/3/2024	29,625
EUR	3,001,875	SEK	268,300	Citigroup	20/3/2024	155
EUR	27,183,000	GBP	31,417,352	Morgan Stanley	20/3/2024	(316,071)
EUR	325,603,000	USD	296,733,400	UBS	20/3/2024	(3,183,492)
EUR	604,130	NOK	53,000	Barclays	14/3/2024	375
EUR	154,818	USD	142,489	Deutsche Bank	20/3/2024	(116)
EUR	469,299,000	JPY	3,039,870	Citigroup	21/3/2024	139,823
EUR	75,321,000	JPY	471,367	HSBC Bank	21/3/2024	5,919
EUR	1,455,379	AUD	889,339	Morgan Stanley	20/3/2024	13,960
EUR	20,196,000	SEK	1,809,359	Goldman Sachs	20/3/2024	5,332
EUR	1,786,000	NOK	158,135	Barclays	20/3/2024	2,575
EUR	3,000,000	HKD	349,601	UBS	20/3/2024	(3,598)
EUR	86,816	GBP	100,000	BNP Paribas	14/3/2024	(1,370)
EUR	6,970,930	SEK	629,077	BNP Paribas	20/3/2024	6,392
EUR	12,300,669	JPY	79,427	Toronto-Dominion	21/3/2024	3,415
EUR	5,622,262	USD	5,160,816	JP Morgan	20/3/2024	(17,920)
EUR	70,000	AUD	43,154	Barclays	20/3/2024	1,051
EUR	17,000,000	HUF	44,310	JP Morgan	20/3/2024	1,144
EUR	3,840,000	THB	100,421	UBS	20/3/2024	1,668
EUR	5,274,445	USD	4,848,195	Morgan Stanley	20/3/2024	(10,162)
EUR	98,664	USD	89,833	UBS	14/3/2024	(1,070)
EUR	140,000	CHF	151,301	HSBC Bank	20/3/2024	4,306
EUR	750,000	CZK	30,358	Deutsche Bank	20/3/2024	763
EUR	50,000	USD	45,567	Royal Bank of Canada	20/3/2024	(488)
EUR	4,022,017	USD	3,699,677	HSBC Bank	20/3/2024	(5,051)
EUR	6,149,785	THB	160,834	HSBC Bank	20/3/2024	2,681
EUR	3,554,183	USD	3,288,441	BNP Paribas	20/3/2024	14,639
EUR	750,000	CZK	30,294	HSBC Bank	20/3/2024	699
EUR	10,000,000	HUF	26,109	Nomura	20/3/2024	718
EUR	53,000,000	HUF	137,134	Morgan Stanley	20/3/2024	2,559
EUR	307,880	AUD	188,339	Citigroup	20/3/2024	3,156
EUR	250,000	PLN	56,637	HSBC Bank	20/3/2024	(1,229)
EUR	411,463	NOK	35,917	Goldman Sachs	14/3/2024	75
EUR	10,994,307	THB	283,803	JP Morgan	20/3/2024	1,064
EUR	1,351,891	AUD	816,401	JP Morgan	20/3/2024	3,268
EUR	136,329	USD	125,250	Nomura	22/4/2024	(147)
EUR	234,648	USD	214,561	JP Morgan	22/4/2024	(1,272)
EUR	578,224	USD	533,000	Citigroup	20/3/2024	392
EUR	33,500,000	HUF	85,904	HSBC Bank	20/3/2024	843
EUR	8,500,000	HUF	21,706	Toronto-Dominion	20/3/2024	123
EUR	130,000	PLN	29,794	Royal Bank of Canada	20/3/2024	(296)
EUR	480,468	BRL	88,559	Goldman Sachs	20/3/2024	(281)
EUR	17,000,000	HUF	43,826	Deutsche Bank	20/3/2024	660
EUR	19,000,000	JPY	119,359	BNY Mellon	21/3/2024	1,948
EUR	479,100	BRL	88,849	Morgan Stanley	20/3/2024	262
EUR	750,000	CZK	30,026	Goldman Sachs	20/3/2024	431

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	12,724,648	HUF	33,000	UBS	14/3/2024	665
EUR	130,000	PLN	30,027	BNP Paribas	20/3/2024	(63)
EUR	243,099	USD	222,993	BNY Mellon	22/4/2024	(615)
EUR	480,660	CNH	61,776	BNP Paribas	20/3/2024	260
EUR	32,000,000	HUF	82,298	Goldman Sachs	20/3/2024	1,045
EUR	1,391,148	BRL	258,729	Citigroup	20/3/2024	1,501
EUR	886,196	USD	820,686	Bank of America	20/3/2024	4,400
EUR	71,218	USD	66,000	Citigroup	14/3/2024	384
EUR	81,250,000	JPY	511,010	Goldman Sachs	21/3/2024	8,923
EUR	100,000	PLN	23,106	Barclays	20/3/2024	(40)
EUR	190,000	PLN	43,702	Deutsche Bank	20/3/2024	(275)
EUR	190,000	PLN	43,748	Morgan Stanley	20/3/2024	(229)
EUR	275,351	GBP	321,468	UBS	22/3/2024	46
EUR	3,004,556	MXN	162,656	Morgan Stanley	22/3/2024	936
EUR	1,371,783	PLN	315,546	Morgan Stanley	22/3/2024	(1,934)
EUR	20,800,000	JPY	128,591	Barclays	21/3/2024	57
EUR	462,649	USD	426,163	Goldman Sachs	20/3/2024	11
EUR	2,691,970	SEK	241,000	Morgan Stanley	20/3/2024	537
EUR	180,000	PLN	41,660	UBS	20/3/2024	(3)
EUR	247,000	PLN	57,299	Citigroup	20/3/2024	128
EUR	170,000	PLN	39,527	Nomura	20/3/2024	179
EUR	532,049	USD	490,659	Westpac	20/3/2024	582
GBP	880,000	EUR	760,236	HSBC Bank	20/3/2024	7,499
GBP	150,000	USD	118,583	Goldman Sachs	20/3/2024	267
GBP	1,034,817	USD	819,071	BNP Paribas	20/3/2024	2,999
GBP	528,287	USD	414,946	JP Morgan	20/3/2024	(2,202)
GBP	275,422	USD	217,046	HSBC Bank	20/3/2024	(314)
GBP	35,873	EUR	30,872	JP Morgan	14/3/2024	174
GBP	11,326,046	EUR	9,737,540	Citigroup	20/3/2024	41,554
GBP	50,000	USD	39,419	Toronto-Dominion	20/3/2024	(38)
GBP	100,000	USD	78,530	Barclays	20/3/2024	(435)
GBP	390,936	USD	308,396	Morgan Stanley	20/3/2024	(76)
GBP	3,190,735	EUR	2,728,000	Toronto-Dominion	20/3/2024	(6,069)
GBP	50,000	USD	39,829	Royal Bank of Canada	20/3/2024	441
GBP	228,219	USD	181,308	BNP Paribas	22/3/2024	1,446
HKD	208,357	EUR	1,772,000	Toronto-Dominion	20/3/2024	266
HUF	143,321	USD	50,945,925	Citigroup	14/3/2024	(2,587)
HUF	41,434	EUR	16,000,000	Nomura	20/3/2024	(807)
HUF	229,011	USD	82,002,615	Nomura	14/3/2024	(2,617)
HUF	156,870	EUR	61,000,000	JP Morgan	20/3/2024	(1,981)
HUF	62,771	EUR	24,500,000	Morgan Stanley	20/3/2024	(562)
HUF	49,459	USD	17,337,214	Deutsche Bank	14/3/2024	(1,512)
HUF	121,859	EUR	47,000,000	BNP Paribas	20/3/2024	(2,520)
HUF	66,910	EUR	26,000,000	Deutsche Bank	20/3/2024	(892)
HUF	62,741	EUR	24,500,000	Citigroup	20/3/2024	(533)
HUF	37,000	EUR	14,414,090	UBS	14/3/2024	(372)
HUF	40,876	EUR	16,000,000	Goldman Sachs	20/3/2024	(250)
HUF	188,352	USD	68,323,187	JP Morgan	22/3/2024	(42)
HUF	99,170	EUR	38,782,850	JP Morgan	22/3/2024	(720)
IDR	190,041	USD	2,954,063,500	Citigroup	14/3/2024	(1,966)
IDR	1,370,752	EUR	23,435,752,230	Deutsche Bank	20/3/2024	2,089
IDR	157,527	USD	2,451,356,411	HSBC Bank	20/3/2024	(1,502)
IDR	549,279	USD	8,589,556,575	Deutsche Bank	14/3/2024	(2,670)
IDR	154,827	USD	2,425,210,128	JP Morgan	20/3/2024	(547)
IDR	572,208	USD	9,000,786,726	Deutsche Bank	19/4/2024	(290)
IDR	427,940	USD	6,706,342,506	Morgan Stanley	20/3/2024	(1,330)
IDR	367,633	USD	5,752,353,551	Citigroup	22/3/2024	(1,687)
IDR	132,000	USD	2,067,912,000	Royal Bank of Canada	22/3/2024	(459)
INR	212,043	USD	17,730,000	JP Morgan	14/3/2024	1,568
INR	373,849	USD	31,143,117	HSBC Bank	20/3/2024	1,391
INR	367,440	USD	30,632,003	JP Morgan	20/3/2024	1,620

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
INR	550,725	USD	45,765,712	Morgan Stanley	20/3/2024	806
INR	263,604	USD	21,907,469	Citigroup	22/3/2024	386
INR	22,302	USD	1,850,000	BNP Paribas	20/3/2024	(5)
JPY	1,097,647	USD	157,000,000	Barclays	21/3/2024	(40,828)
JPY	2,947,580	EUR	459,250,000	Barclays	21/3/2024	(109,630)
JPY	2,304,203	USD	327,233,040	Deutsche Bank	21/3/2024	(100,195)
JPY	2,298,238	USD	329,834,672	HSBC Bank	21/3/2024	(78,625)
JPY	634,359	EUR	98,058,683	Goldman Sachs	21/3/2024	(28,404)
JPY	1,323,086	USD	188,523,589	Goldman Sachs	21/3/2024	(53,674)
JPY	1,385,229	USD	201,467,940	JP Morgan	21/3/2024	(30,922)
JPY	37,844	EUR	5,916,003	BNP Paribas	21/3/2024	(1,286)
JPY	715,000	USD	100,688,837	Citigroup	21/3/2024	(36,358)
JPY	338,339	USD	48,627,499	BNP Paribas	21/3/2024	(11,141)
JPY	250,000	USD	36,520,329	Toronto-Dominion	21/3/2024	(4,590)
JPY	300,000	USD	43,875,375	UBS	21/3/2024	(5,193)
JPY	50,000	USD	7,328,028	Royal Bank of Canada	21/3/2024	(770)
JPY	1,169,069	EUR	185,800,000	JP Morgan	21/3/2024	(20,913)
JPY	493,171	EUR	78,067,000	Toronto-Dominion	21/3/2024	(10,754)
JPY	130,518	EUR	20,800,000	Westpac	21/3/2024	(1,984)
JPY	1,060,618	USD	156,000,000	Morgan Stanley	21/3/2024	(12,901)
JPY	240,000	NZD	21,883,927	Morgan Stanley	21/3/2024	208
JPY	240,000	NZD	21,887,452	JP Morgan	21/3/2024	230
JPY	385,807	USD	57,718,054	Morgan Stanley	22/3/2024	1,371
JPY	20,375	USD	3,050,800	BNY Mellon	22/3/2024	88
JPY	219,953	EUR	35,780,000	Bank of America	21/3/2024	1,150
KRW	233,699	USD	300,000,000	Citibank	20/6/2024	(6,856)
KRW	332,737	USD	434,751,000	Citigroup	14/3/2024	(5,765)
KRW	37,942	USD	49,598,276	Morgan Stanley	20/3/2024	(641)
KRW	48,500	USD	64,521,975	JP Morgan	22/3/2024	(44)
KRW	78,000	USD	103,700,080	Royal Bank of Canada	22/3/2024	(117)
MXN	26,193	USD	464,866	Deutsche Bank	20/3/2024	905
MXN	90,716	USD	1,600,000	UBS	20/3/2024	2,596
MXN	564,496	USD	9,705,143	Morgan Stanley	20/3/2024	2,632
MXN	261,979	USD	4,507,736	HSBC Bank	20/3/2024	1,417
MXN	103,829	USD	1,779,296	Barclays	14/3/2024	267
MXN	93,105	USD	1,596,000	Goldman Sachs	14/3/2024	266
MXN	187,595	USD	3,276,507	JP Morgan	20/3/2024	3,635
MXN	121,756	USD	2,123,514	Toronto-Dominion	14/3/2024	2,308
MXN	45,999	USD	792,148	Citigroup	14/3/2024	327
MXN	603,085	USD	10,405,000	BNY Mellon	20/3/2024	4,772
MXN	824,964	USD	14,136,155	Goldman Sachs	22/3/2024	1,058
MYR	386,746	USD	1,798,949	Barclays	14/3/2024	(6,973)
MYR	361,330	USD	1,727,808	Barclays	22/3/2024	2,694
MYR	73,135	USD	350,000	Goldman Sachs	21/3/2024	599
NOK	269,207	USD	2,920,000	BNY Mellon	20/3/2024	6,362
NOK	48,565	EUR	571,796	Barclays	14/3/2024	1,243
NOK	4,435	EUR	52,229	Citigroup	14/3/2024	114
NOK	475,655	SEK	500,000	Bank of America	20/3/2024	1,062
NOK	245,974	USD	2,572,242	JP Morgan	20/3/2024	(2,527)
NOK	443,122	SEK	460,000	UBS	20/3/2024	484
NOK	221,902	USD	2,342,475	Toronto-Dominion	20/3/2024	(367)
NOK	102,000	EUR	1,148,071	BNP Paribas	14/3/2024	(1,994)
NOK	150,000	USD	1,543,589	Goldman Sachs	20/3/2024	(3,720)
NOK	150,000	USD	1,582,745	Deutsche Bank	20/3/2024	(311)
NOK	50,000	USD	523,654	Morgan Stanley	20/3/2024	(445)
NOK	435,825	SEK	440,000	Morgan Stanley	20/3/2024	(606)
NOK	1,780,897	SEK	1,800,000	JP Morgan	20/3/2024	(2,300)
NOK	168,182	SEK	170,000	Goldman Sachs	20/3/2024	(216)
NOK	326,750	SEK	330,000	Barclays	20/3/2024	(445)
NOK	157,701	SEK	160,000	BNP Paribas	20/3/2024	(151)
NOK	50,000	USD	527,573	BNP Paribas	20/3/2024	(104)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
NOK	121,168	EUR	1,376,654	Citigroup	22/3/2024	(1,265)
NZD	778,459	USD	1,261,012	JP Morgan	20/3/2024	(7,574)
NZD	222,714	USD	362,096	Goldman Sachs	20/3/2024	(1,422)
NZD	50,000	USD	80,271	BNP Paribas	20/3/2024	(893)
NZD	300,000	USD	486,664	Toronto-Dominion	20/3/2024	(2,525)
NZD	50,000	USD	79,742	UBS	20/3/2024	(1,191)
NZD	90,000	AUD	96,987	Nomura	20/3/2024	434
NZD	80,000	AUD	86,140	Toronto-Dominion	20/3/2024	346
NZD	70,000	AUD	75,360	Deutsche Bank	20/3/2024	296
NZD	80,000	AUD	86,154	Morgan Stanley	20/3/2024	355
NZD	210,000	AUD	225,136	Barclays	20/3/2024	356
NZD	200,000	USD	327,702	HSBC Bank	20/3/2024	150
NZD	50,000	USD	81,584	Royal Bank of Canada	20/3/2024	(154)
NZD	50,000	USD	82,703	Deutsche Bank	20/3/2024	475
NZD	50,000	USD	82,127	Morgan Stanley	20/3/2024	151
NZD	70,000	AUD	74,435	Royal Bank of Canada	20/3/2024	(225)
NZD	21,830,400	JPY	240,000	BNP Paribas	21/3/2024	123
NZD	21,830,280	JPY	240,000	JP Morgan	21/3/2024	123
NZD	61,661	USD	100,000	Nomura	20/3/2024	(534)
NZD	160,000	AUD	170,157	Goldman Sachs	20/3/2024	(502)
NZD	200,000	USD	327,846	Barclays	20/3/2024	232
PEN	78,339	USD	298,000	Citigroup	14/3/2024	436
PEN	65,000	USD	250,998	Goldman Sachs	22/3/2024	1,270
PEN	52,056	USD	200,000	Deutsche Bank	14/3/2024	772
PEN	88,000	USD	338,158	Deutsche Bank	22/3/2024	1,317
PLN	29,823	EUR	130,000	UBS	20/3/2024	267
PLN	204,440	USD	812,216	Barclays	14/3/2024	(301)
PLN	27,552	EUR	120,000	Goldman Sachs	20/3/2024	223
PLN	163,205	USD	661,915	Citigroup	14/3/2024	2,891
PLN	353,833	USD	1,426,290	Morgan Stanley	14/3/2024	4,238
PLN	29,720	EUR	130,000	JP Morgan	20/3/2024	370
PLN	29,889	EUR	130,000	HSBC Bank	20/3/2024	201
PLN	53,139	USD	211,176	Deutsche Bank	14/3/2024	(64)
PLN	18,465	EUR	80,000	Toronto-Dominion	20/3/2024	52
PLN	73,897	EUR	320,000	Barclays	20/3/2024	171
PLN	57,602	EUR	250,000	Morgan Stanley	20/3/2024	263
PLN	690,355	USD	2,784,319	HSBC Bank	22/3/2024	8,550
PLN	177,000	USD	703,911	BNP Paribas	22/3/2024	(113)
PLN	70,915	USD	282,000	BNP Paribas	14/3/2024	(43)
PLN	41,661	EUR	180,000	Deutsche Bank	20/3/2024	2
RON	112,873	USD	522,000	Deutsche Bank	14/3/2024	934
SEK	38,472	USD	400,000	Citigroup	20/3/2024	293
SEK	300,000	NOK	290,968	Deutsche Bank	20/3/2024	(139)
SEK	500,000	NOK	485,085	UBS	20/3/2024	(219)
SEK	299,208	USD	3,104,091	Goldman Sachs	20/3/2024	1,671
SEK	470,078	USD	4,880,373	JP Morgan	20/3/2024	2,949
SEK	188,771	USD	1,934,670	Barclays	20/3/2024	(1,062)
SEK	1,093,858	EUR	12,304,553	JP Morgan	20/3/2024	5,258
SEK	1,273,362	EUR	14,197,812	BNP Paribas	20/3/2024	(5,129)
SEK	86,154	USD	895,171	Morgan Stanley	20/3/2024	604
SEK	300,000	USD	3,088,080	BNP Paribas	20/3/2024	(488)
SEK	300,000	USD	3,089,486	Toronto-Dominion	20/3/2024	(363)
SEK	600,000	NOK	595,048	Toronto-Dominion	20/3/2024	893
SEK	1,530,000	NOK	1,516,860	Morgan Stanley	20/3/2024	2,232
SEK	1,740,000	NOK	1,726,674	JP Morgan	20/3/2024	2,683
SEK	200,000	USD	2,077,853	Deutsche Bank	20/3/2024	1,384
SEK	150,000	USD	1,569,411	UBS	20/3/2024	2,022
SEK	170,000	NOK	168,725	Goldman Sachs	20/3/2024	265
SEK	280,000	NOK	277,848	Royal Bank of Canada	20/3/2024	431
SEK	104,434	EUR	1,167,681	Morgan Stanley	20/3/2024	(130)
THB	524,832	EUR	19,816,344	Citigroup	20/3/2024	(15,219)



# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
THB	58,737	EUR	2,230,000	JP Morgan	20/3/2024	(1,388)
THB	87,676	EUR	3,360,000	HSBC Bank	20/3/2024	(1,267)
THB	591,751	USD	20,995,920	Barclays	14/3/2024	(5,390)
THB	214,744	EUR	8,200,000	Barclays	20/3/2024	(3,866)
THB	221,780	USD	7,990,733	Morgan Stanley	22/3/2024	1,246
TRY	388,475	USD	15,105,390	Goldman Sachs	4/12/2024	(25,077)
TRY	162,460	USD	6,504,610	Barclays	4/12/2024	(6,405)
TWD	234,819	USD	7,100,000	BNP Paribas	20/6/2024	(7,636)
USD	13,338,991	CZK	590,338	Bank of America	4/3/2024	17,313
USD	18,656,260	CZK	817,864	HSBC Bank	4/3/2024	17,027
USD	7,894,419	BRL	1,511,786	BNY Mellon	2/4/2024	(65,105)
USD	7,100,000	TWD	231,346	Bank of America	20/6/2024	4,449
USD	16,026,560	CZK	707,794	Deutsche Bank	4/3/2024	19,431
USD	846,116	CAD	628,521	Toronto-Dominion	20/3/2024	3,473
USD	2,801,000	SEK	269,627	BNY Mellon	20/3/2024	(1,845)
USD	4,808,829	EUR	5,210,783	BNY Mellon	20/3/2024	(9,112)
USD	82,725,152	EUR	90,449,703	Deutsche Bank	20/3/2024	589,173
USD	91,976,706	JPY	636,253	HSBC Bank	21/3/2024	17,664
USD	85,742	EUR	92,615	Deutsche Bank	14/3/2024	(412)
USD	88,069	EUR	95,104	Barclays	14/3/2024	(446)
USD	116,923,000	CLP	126,626	Citigroup	14/3/2024	5,541
USD	10,958,036	CZK	482,879	Barclays	14/3/2024	12,352
USD	9,990,347	ZAR	520,297	Deutsche Bank	14/3/2024	196
USD	2,705,024	BRL	541,457	Bank of America	14/3/2024	(1,750)
USD	3,397,578	MXN	192,204	Barclays	14/3/2024	(6,091)
USD	168,257	PLN	41,721	Citigroup	14/3/2024	(518)
USD	2,493,890,619	COP	613,869	Citigroup	14/3/2024	(17,567)
USD	10,594,355,776	IDR	675,589	UBS	14/3/2024	1,550
USD	1,590,000	EUR	1,720,799	HSBC Bank	20/3/2024	(4,952)
USD	357,313,769	JPY	2,499,464	Morgan Stanley	21/3/2024	94,161
USD	1,159,032	PLN	288,361	HSBC Bank	14/3/2024	(2,681)
USD	630,000	BRL	125,498	Goldman Sachs	14/3/2024	(968)
USD	1,278,422	SEK	122,102	BNP Paribas	20/3/2024	(1,726)
USD	3,848,390	SEK	373,043	Goldman Sachs	20/3/2024	(147)
USD	1,456,128	NOK	136,642	Goldman Sachs	20/3/2024	(966)
USD	6,187,272,133	COP	1,516,395	Toronto-Dominion	20/3/2024	(48,108)
USD	556,161,194	JPY	3,925,213	Goldman Sachs	21/3/2024	178,598
USD	6,187,272,134	COP	1,517,232	Goldman Sachs	20/3/2024	(47,337)
USD	607,688	GBP	762,726	Deutsche Bank	20/3/2024	(6,859)
USD	17,574,742,644	IDR	1,125,194	Morgan Stanley	20/3/2024	6,920
USD	21,035,995	MXN	1,193,724	Toronto-Dominion	20/3/2024	(33,177)
USD	8,562,800	CNH	1,197,856	JP Morgan	20/3/2024	7,475
USD	222,961,124	INR	2,670,353	Bank of America	20/3/2024	(15,597)
USD	1,036,067	EUR	1,130,195	Barclays	20/3/2024	4,970
USD	8,060,200	CNH	1,135,383	UBS	20/3/2024	14,254
USD	3,903,652,943	COP	976,208	BNY Mellon	20/3/2024	(12,399)
USD	9,164,044	ZAR	482,649	JP Morgan	20/3/2024	5,368
USD	459,498	MXN	26,193	Goldman Sachs	20/3/2024	(616)
USD	324,772,225	JPY	2,236,914	JP Morgan	21/3/2024	54,586
USD	900,000	EUR	980,593	Morgan Stanley	20/3/2024	3,236
USD	1,026,555	NOK	97,912	Deutsche Bank	20/3/2024	775
USD	82,285,622	JPY	588,204	BNY Mellon	21/3/2024	33,293
USD	980,299	NZD	607,237	JP Morgan	20/3/2024	7,794
USD	1,071,911	CAD	800,062	BNP Paribas	20/3/2024	7,912
USD	24,435,637,000	IDR	1,570,000	Citigroup	20/3/2024	14,733
USD	706,031	CAD	529,000	HSBC Bank	20/3/2024	7,079
USD	3,021,420	NOK	290,529	JP Morgan	20/3/2024	4,444
USD	1,000,000	MXN	57,271	Barclays	20/3/2024	(1,095)
USD	14,158,989	ZAR	753,499	Citigroup	20/3/2024	15,460
USD	900,000	NOK	87,732	Barclays	20/3/2024	2,421
USD	99,566,379	JPY	693,352	BNP Paribas	21/3/2024	23,355

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	935,000	BRL	190,607	JP Morgan	2/4/2024	2,926
USD	246,000	AUD	167,262	Goldman Sachs	14/3/2024	6,134
USD	225,972	AUD	150,000	Goldman Sachs	20/3/2024	2,249
USD	134,090	CAD	100,000	Goldman Sachs	20/3/2024	913
USD	173,528	CHF	200,000	Goldman Sachs	20/3/2024	2,023
USD	800,000	MXN	46,334	JP Morgan	20/3/2024	(399)
USD	2,090,000	ZAR	110,424	Citigroup	14/3/2024	1,494
USD	289,118	GBP	365,061	HSBC Bank	20/3/2024	(1,255)
USD	2,455,024	NOK	237,658	BNP Paribas	20/3/2024	5,077
USD	1,452,641	EUR	1,571,625	BNP Paribas	20/3/2024	(4,998)
USD	171,041	CHF	200,000	BNP Paribas	20/3/2024	4,635
USD	1,464,731	GBP	1,853,942	JP Morgan	20/3/2024	(2,239)
USD	148,857,659	JPY	1,041,231	Deutsche Bank	21/3/2024	39,180
USD	2,080,886	NOK	200,000	Toronto-Dominion	20/3/2024	2,978
USD	315,326	GBP	400,000	Toronto-Dominion	20/3/2024	335
USD	213,346	CHF	250,000	Toronto-Dominion	20/3/2024	6,273
USD	2,610,112	EUR	2,831,541	Toronto-Dominion	20/3/2024	(1,947)
USD	112,721,525	JPY	780,870	Toronto-Dominion	21/3/2024	22,673
USD	700,000	ZAR	37,163	UBS	20/3/2024	683
USD	2,864,421	BRL	581,012	Citigroup	20/3/2024	5,535
USD	7,746,857	ZAR	410,000	BNP Paribas	20/3/2024	6,373
USD	1,360,147	EUR	1,482,716	JP Morgan	20/3/2024	5,601
USD	335,176	CAD	250,000	UBS	20/3/2024	2,316
USD	118,104	GBP	150,000	UBS	20/3/2024	293
USD	1,036,879	EUR	1,127,326	UBS	20/3/2024	1,515
USD	422,818,000	COP	107,478	BNP Paribas	14/3/2024	156
USD	3,035,469	MXN	176,839	Goldman Sachs	14/3/2024	(725)
USD	300,000,000	KRW	229,410	Morgan Stanley	20/6/2024	2,920
USD	1,900,000	ZAR	101,550	Barclays	20/3/2024	2,479
USD	350,000	AUD	234,829	Bank of America	20/3/2024	5,786
USD	229,026	BRL	46,500	Citigroup	14/3/2024	456
USD	4,516,416	THB	129,544	UBS	14/3/2024	3,235
USD	2,367,211	MXN	138,728	Morgan Stanley	14/3/2024	190
USD	32,327,981	HUF	92,645	Barclays	14/3/2024	3,207
USD	2,188,305,621	IDR	140,647	Barclays	14/3/2024	1,336
USD	1,748,591	ZAR	93,388	Toronto-Dominion	14/3/2024	2,173
USD	1,029,604	PLN	256,764	Morgan Stanley	14/3/2024	(1,825)
USD	218,525	MYR	47,264	Barclays	14/3/2024	1,109
USD	3,906,120	INR	46,896	Royal Bank of Canada	14/3/2024	(179)
USD	61,829,324	KRW	47,063	Bank of America	14/3/2024	582
USD	231,588	AUD	152,248	Citigroup	20/3/2024	943
USD	731,435	NZD	450,000	Deutsche Bank	20/3/2024	2,978
USD	7,551,952	SEK	728,000	JP Morgan	20/3/2024	(4,016)
USD	383,457	BRL	77,560	HSBC Bank	20/3/2024	539
USD	2,143,152	ZAR	114,310	HSBC Bank	20/3/2024	2,578
USD	80,123	NZD	50,000	Barclays	20/3/2024	976
USD	1,184,403	AUD	783,139	JP Morgan	20/3/2024	8,968
USD	1,509,080,371	COP	379,428	Citigroup	20/3/2024	(2,911)
USD	23,540,331,165	IDR	1,510,351	Bank of America	19/4/2024	13,473
USD	331,484,163	COP	83,477	BNY Mellon	14/3/2024	(600)
USD	2,069,738	SEK	200,000	Deutsche Bank	20/3/2024	(658)
USD	118,193	GBP	150,000	BNP Paribas	20/3/2024	187
USD	74,486	AUD	50,000	BNP Paribas	20/3/2024	1,254
USD	480,570	NZD	297,150	BNP Paribas	20/3/2024	3,329
USD	270,009	CAD	200,000	Deutsche Bank	20/3/2024	583
USD	19,041,126	PHP	339,868	Deutsche Bank	20/3/2024	805
USD	2,787,552	ZAR	146,978	Morgan Stanley	14/3/2024	1,715
USD	52,025,485	KRW	38,711	Citigroup	14/3/2024	(330)
USD	307,965,869	COP	75,532	Morgan Stanley	17/5/2024	(1,660)
USD	940,277	BRL	189,117	BNY Mellon	14/3/2024	224
USD	888,182	CZK	38,925	BNP Paribas	14/3/2024	805

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	36,262,554	CLP	38,918	Royal Bank of Canada	14/3/2024	1,393
USD	27,256,959	HUF	77,245	JP Morgan	14/3/2024	1,905
USD	178,738	RON	39,025	JP Morgan	14/3/2024	27
USD	366,591	MYR	77,640	Morgan Stanley	14/3/2024	341
USD	2,919,851,144	IDR	186,068	BNP Paribas	14/3/2024	310
USD	2,763,103	THB	77,742	Goldman Sachs	14/3/2024	586
USD	615,931,738	COP	148,881	BNP Paribas	15/8/2024	(3,255)
USD	1,259,519	BRL	254,230	JP Morgan	20/3/2024	1,285
USD	1,176,213	TRY	28,387	BNP Paribas	4/12/2024	257
USD	1,238,000	EUR	1,343,678	Citigroup	20/3/2024	(323)
USD	44,391	EUR	48,303	Nomura	14/3/2024	113
USD	79,189	GBP	100,000	Goldman Sachs	20/3/2024	(333)
USD	1,055,970	EUR	1,134,660	Goldman Sachs	20/3/2024	(10,822)
USD	163,109	NZD	100,000	Goldman Sachs	20/3/2024	342
USD	1,359,016	EUR	1,481,553	Deutsche Bank	22/4/2024	3,742
USD	1,046,139	SEK	100,000	Toronto-Dominion	20/3/2024	(1,336)
USD	152,348	AUD	100,000	Toronto-Dominion	20/3/2024	477
USD	1,394,565	SEK	134,000	Nomura	20/3/2024	(1,142)
USD	39,302	GBP	50,000	Royal Bank of Canada	20/3/2024	175
USD	134,661	CAD	100,000	Royal Bank of Canada	20/3/2024	525
USD	152,749	AUD	100,000	Royal Bank of Canada	20/3/2024	236
USD	45,830	EUR	50,000	Royal Bank of Canada	20/3/2024	225
USD	26,418,634	JPY	179,100	Citigroup	21/3/2024	1,709
USD	43,186	CHF	50,000	BNY Mellon	20/3/2024	712
USD	563,933	CHF	648,447	JP Morgan	20/3/2024	5,182
USD	3,335,332	CNH	476,000	Morgan Stanley	27/1/2025	2,157
USD	281,615,278	JPY	1,918,142	Bank of America	21/3/2024	26,501
USD	228,895	AUD	150,000	HSBC Bank	20/3/2024	492
USD	525,958	NOK	50,000	HSBC Bank	20/3/2024	245
USD	524,010	SEK	50,000	HSBC Bank	20/3/2024	(752)
USD	5,360,653,000	COP	1,337,322	BNP Paribas	20/3/2024	(20,019)
USD	680,000	GBP	860,141	Morgan Stanley	20/3/2024	(1,544)
USD	368,178	CHF	427,157	Barclays	20/3/2024	6,885
USD	32,416	CHF	37,843	HSBC Bank	20/3/2024	822
USD	33,918	EUR	36,838	Royal Bank of Canada	14/3/2024	23
USD	2,531,142	CNY	357,329	Citigroup	29/4/2024	687
USD	689,388	BRL	140,000	Morgan Stanley	4/3/2024	1,267
USD	246,241	NZD	150,000	UBS	20/3/2024	(374)
USD	85,922	CHF	100,000	UBS	20/3/2024	1,895
USD	75,729	AUD	50,000	UBS	20/3/2024	506
USD	36,384,000	CLP	38,872	Morgan Stanley	14/3/2024	1,234
USD	356,236	BRL	71,815	Toronto-Dominion	4/3/2024	167
USD	12,343,051	HUF	34,789	Morgan Stanley	14/3/2024	687
USD	46,028,429	KRW	34,678	Royal Bank of Canada	14/3/2024	104
USD	278,556	PLN	69,902	Goldman Sachs	14/3/2024	(93)
USD	2,877,880	INR	34,613	Deutsche Bank	14/3/2024	(75)
USD	1,003,094	BRL	201,307	Morgan Stanley	20/3/2024	(50)
USD	254,000	EUR	276,359	JP Morgan	14/3/2024	621
USD	5,335,000	TRY	129,531	Barclays	4/12/2024	1,870
USD	6,004,302	ZAR	320,615	Deutsche Bank	20/3/2024	7,554
USD	3,290,398	PEN	863,696	Citigroup	5/4/2024	(5,926)
USD	517,000	PEN	135,767	Citigroup	14/3/2024	(887)
USD	310,652	CAD	230,000	JP Morgan	20/3/2024	574
USD	45,200	EUR	49,290	Morgan Stanley	5/4/2024	171
USD	12,939,907	ZAR	692,279	Deutsche Bank	5/4/2024	18,346
USD	270,688	EUR	293,551	Deutsche Bank	5/4/2024	(474)
USD	23,772,975	EUR	25,872,000	Nomura	20/3/2024	58,039
USD	1,100,000	CNH	153,469	Deutsche Bank	20/3/2024	582
USD	158,000	AUD	104,495	Morgan Stanley	20/3/2024	1,218
USD	869,498	BRL	173,000	Goldman Sachs	4/3/2024	(1,699)
USD	12,452,000	HUF	34,463	UBS	14/3/2024	109

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	43,387	CHF	50,000	Deutsche Bank	20/3/2024	500
USD	800,000	MXN	46,463	Morgan Stanley	20/3/2024	(280)
USD	5,044,000	THB	140,525	Citigroup	14/3/2024	(211)
USD	1,468,168	CHF	1,692,638	Morgan Stanley	20/3/2024	17,583
USD	78,000,000	JPY	530,594	Barclays	21/3/2024	6,713
USD	134,578	CAD	100,000	Morgan Stanley	20/3/2024	581
USD	81,311	NZD	50,000	HSBC Bank	20/3/2024	308
USD	399,725	EUR	432,293	Morgan Stanley	22/4/2024	(2,095)
USD	4,978,564,110	IDR	318,975	HSBC Bank	19/4/2024	2,435
USD	1,807,558	ZAR	95,800	BNY Mellon	20/3/2024	1,612
USD	15,800,000	THB	438,280	Bank of America	20/3/2024	(2,621)
USD	833,934,131	COP	211,696	Barclays	21/3/2024	287
USD	8,527,699,826	COP	2,163,079	Citigroup	22/3/2024	1,725
USD	11,732,293	TWD	374,690	Citigroup	22/3/2024	3,066
USD	1,390,389	NOK	132,000	HSBC Bank	22/3/2024	477
USD	4,486,702	MXN	262,000	Goldman Sachs	22/3/2024	(186)
USD	451,420	EUR	486,753	Deutsche Bank	22/3/2024	(3,103)
USD	1,964,469	CNH	272,605	HSBC Bank	22/3/2024	(352)
USD	4,167,669	CZK	176,164	Bank of America	22/3/2024	(2,184)
USD	3,073,749	PLN	762,296	Deutsche Bank	22/3/2024	(9,273)
USD	73,489,775	MXN	4,266,485	Barclays	22/4/2024	(5,776)
USD	638,267	TWD	20,375	Royal Bank of Canada	22/3/2024	159
USD	10,600,000	THB	295,082	JP Morgan	20/6/2024	(2,930)
USD	523,229	NOK	50,000	UBS	20/3/2024	482
USD	516,918	SEK	50,000	UBS	20/3/2024	(119)
USD	2,067,384,000	IDR	132,000	Royal Bank of Canada	14/3/2024	455
USD	110,000	NZD	67,992	Morgan Stanley	20/3/2024	740
USD	2,426,370,000	COP	614,582	HSBC Bank	22/3/2024	(315)
USD	341,000	NZD	211,351	Citigroup	20/3/2024	2,823
USD	65,000	EUR	70,541	Citigroup	14/3/2024	(8)
USD	122,000	EUR	132,441	Citigroup	22/3/2024	(17)
USD	345,000	EUR	374,494	Bank of America	20/3/2024	(49)
USD	203,000	EUR	219,904	Morgan Stanley	22/3/2024	(461)
USD	193,367	CHF	220,000	Morgan Stanley	22/3/2024	(429)
USD	174,000	GBP	220,267	Morgan Stanley	22/3/2024	(239)
USD	32,998,251	JPY	220,000	BNP Paribas	22/3/2024	(1,310)
USD	59,646,736	JPY	397,000	Morgan Stanley	22/3/2024	(2,982)
USD	162,036	NZD	100,000	Toronto-Dominion	20/3/2024	946
USD	30,711,064	CZK	1,315,474	Citigroup	4/6/2024	(182)
USD	87,673	CHF	100,000	Royal Bank of Canada	20/3/2024	57
USD	43,835	CHF	50,000	Citigroup	20/3/2024	30
USD	76,873	AUD	50,000	Deutsche Bank	20/3/2024	(182)
ZAR	167,107	USD	3,219,291	Goldman Sachs	20/3/2024	367
ZAR	520,860	USD	10,004,887	Deutsche Bank	20/3/2024	(266)
ZAR	664,182	USD	12,469,068	BNP Paribas	20/3/2024	(14,181)
ZAR	47,760	USD	900,000	HSBC Bank	20/3/2024	(858)
ZAR	596,309	USD	11,300,780	JP Morgan	20/3/2024	(7,656)
ZAR	179,418	USD	3,365,931	Deutsche Bank	14/3/2024	(3,863)
ZAR	85,313	USD	1,644,273	Morgan Stanley	20/3/2024	222
ZAR	170,342	USD	3,269,919	Barclays	14/3/2024	(106)
ZAR	566,615	USD	10,687,068	Citigroup	20/3/2024	(9,717)
ZAR	103,022	USD	1,921,006	UBS	14/3/2024	(2,780)
ZAR	467,820	EUR	9,599,000	Deutsche Bank	20/3/2024	(7,769)
ZAR	6,304	USD	119,417	Nomura	22/3/2024	(84)
ZAR	169,735	EUR	3,466,568	BNP Paribas	22/3/2024	(3,635)
ZAR	220,000	USD	4,213,990	Goldman Sachs	22/3/2024	(716)
ZAR	133,000	USD	2,550,262	BNP Paribas	22/3/2024	(303)
ZAR	70,818	USD	1,357,000	BNP Paribas	14/3/2024	(161)
Net unrealised depreciation						(2,624,236)

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
<b>CHF Hedged Share Class</b>						
CHF	64,849	EUR	60,502	BNY Mellon	15/3/2024	(1,344)
EUR	488	CHF	524	BNY Mellon	15/3/2024	11
Net unrealised depreciation						(1,333)
<b>GBP Hedged Share Class</b>						
EUR	74,660	GBP	87,342	BNY Mellon	15/3/2024	168
GBP	17,186,754	EUR	14,717,956	BNY Mellon	15/3/2024	(2,031)
Net unrealised depreciation						(1,863)
<b>JPY Hedged Share Class</b>						
EUR	18,942,316	JPY	119,556	BNY Mellon	15/3/2024	2,583
JPY	12,182,523	EUR	1,936,635,835	BNY Mellon	15/3/2024	(223,426)
Net unrealised depreciation						(220,843)
<b>SEK Hedged Share Class</b>						
EUR	9,501,353	SEK	839,726	BNY Mellon	15/3/2024	(8,983)
SEK	144,501,875	EUR	1,641,937,064	BNY Mellon	15/3/2024	2,164,323
Net unrealised appreciation						2,155,340
<b>USD Hedged Share Class</b>						
EUR	74,762	USD	69,254	BNY Mellon	15/3/2024	376
USD	13,784,495	EUR	14,855,642	BNY Mellon	15/3/2024	(98,005)
Net unrealised depreciation						(97,629)
Total net unrealised depreciation						(790,564)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
118	EUR	Euro BOBL	March 2024	(191,122)
(57)	EUR	Euro Bund	March 2024	131,973
(32)	EUR	Euro BUXL	March 2024	1,520
(26)	EUR	Euro Schatz	March 2024	16,902
(18)	EUR	Euro-BTP	March 2024	4,430
(10)	EUR	Euro-OAT	March 2024	21,170
1	JPY	Nikkei 225 (Ose)	March 2024	38,173
(14)	JPY	Japanese 10 Year Bond (OSE)	March 2024	(10,021)
16	AUD	Australian 10 Year Bond	March 2024	6,996
(11)	EUR	EURO STOXX 50 Index	March 2024	(35,810)
(10)	EUR	EURO STOXX Banks Index	March 2024	(739)
4	USD	MSCI Emerging Markets Index	March 2024	6,271
(4)	USD	NASDAQ 100 E-Mini Index	March 2024	(49,696)
(8)	USD	Russell 2000 E-Mini Index	March 2024	(61,849)
(12)	USD	S&P 500 E-Mini Index	March 2024	(27,360)
31	USD	3 Month SOFR	March 2024	(42,065)
31	KRW	Korean 3 Year Bond	March 2024	332
13	USD	SGX FTSE China A50 Index	March 2024	(224)
2	EUR	Euro Bund	June 2024	250
(30)	USD	3 Month SOFR	June 2024	7,397
(52)	USD	US Long Bond (CBT)	June 2024	(60,535)
(445)	USD	US Treasury 10 Year Note (CBT)	June 2024	(165,035)
(239)	USD	US Ultra 10 Year Note	June 2024	(75,443)
(45)	USD	US Ultra Bond (CBT)	June 2024	(74,724)
(2)	CAD	Canadian 10 Year Bond	June 2024	(572)
(15)	GBP	Long Gilt	June 2024	(923)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) EUR
(204)	USD	US Treasury 2 Year Note (CBT)	June 2024	(28,378)
345	USD	US Treasury 5 Year Note (CBT)	June 2024	98,563
(9)	AUD	90 Bay Bank Bill	December 2024	489
(31)	USD	3 Month SOFR	March 2025	7,255
8	GBP	3 Month SONIA	March 2025	(2,745)
6	USD	3 Month SOFR	June 2025	800
14	AUD	90 Bay Bank Bill	December 2025	(243)
Total				(484,963)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) EUR	Market Value EUR
CDS	USD 30,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(617)	161
CDS	USD 55,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(770)	295
CDS	USD 25,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(595)	(2)
CDS	USD (25,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(2,870)	1,375
CDS	USD (35,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(3,642)	1,925
CDS	USD (11,666)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(1,177)	641
CDS	EUR (43,333)	Fund provides default protection on Altice France; and receives Fixed 5%	Barclays	20/12/2025	231	(702)
CDS	EUR (2,668)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	218	298
CDS	EUR (100,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	9,073	11,159
CDS	USD 22,482	Fund receives default protection on General Electric; and pays Fixed 1%	Barclays	20/6/2027	(779)	(456)
CDS	EUR (12,502)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	2,314	(878)
CDS	EUR (42,613)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	7,886	(2,992)
CDS	EUR (9,851)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	1,823	(692)
CDS	EUR (35,141)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	6,503	(2,468)
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	(621)	3,020
CDS	EUR (27,000)	Fund provides default protection on Forvia SE; and receives 5% Fixed	Barclays	20/12/2028	(53)	3,011
CDS	USD 369,800	Fund provides default protection on Toll Brothers; and receives 1% Fixed	Barclays	20/12/2028	(8,604)	(1,734)
CDS	USD 354,200	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(5,416)	(7,340)
CDS	USD 114,780	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(1,525)	(2,378)
CDS	USD 114,780	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(1,434)	(2,378)
CDS	USD 114,780	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(1,118)	(2,378)
CDS	USD 286,951	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(2,800)	(5,946)



# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 286,950	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(2,274)	(5,946)
CDS	USD 114,780	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(562)	(2,378)
CDS	USD 383,779	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/12/2028	(1,373)	(7,952)
CDS	EUR 310,000	Fund receives default protection on ENI SpA; and pays Fixed 1%	Barclays	20/12/2028	(2,423)	(6,539)
CDS	USD 173,723	Fund receives default protection on Exelon; and pays Fixed 1%	Barclays	20/12/2028	(1,039)	(4,497)
CDS	EUR 100,000	Fund receives default protection on Grifols; and pays 5% Fixed	Barclays	20/12/2028	(739)	(1,749)
CDS	USD 313,000	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(7,447)	(53,044)
CDS	USD 114,731	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(2,545)	(19,443)
CDS	USD 114,731	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(2,390)	(19,443)
CDS	USD 114,731	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(1,970)	(19,443)
CDS	USD 286,828	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(4,731)	(48,608)
CDS	USD 114,731	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(1,695)	(19,443)
CDS	USD 114,731	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(1,027)	(19,443)
CDS	USD 57,365	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(514)	(9,722)
CDS	USD 114,731	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(919)	(19,443)
CDS	USD 219,421	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/12/2028	(1,832)	(37,185)
CDS	USD 312,200	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(6,892)	(53,073)
CDS	USD 114,740	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(2,347)	(19,505)
CDS	USD 114,740	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(2,191)	(19,505)
CDS	USD 114,740	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(1,876)	(19,505)
CDS	USD 286,849	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(4,493)	(48,763)
CDS	USD 114,740	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(1,652)	(19,505)
CDS	USD 114,740	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(1,036)	(19,505)
CDS	USD 195,057	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(1,466)	(33,159)
CDS	USD 193,187	Fund receives default protection on Pultegroup,; and pays Fixed 5%	Barclays	20/12/2028	(1,523)	(32,841)
CDS	USD 138,229	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(2,919)	6,903
CDS	USD 277,926	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(5,966)	13,880
CDS	USD 114,751	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(2,456)	(538)
CDS	USD 114,751	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(2,281)	(538)
CDS	USD 114,750	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(1,748)	(538)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 286,877	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(4,145)	(1,345)
CDS	USD 286,876	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(3,869)	(1,345)
CDS	USD 389,069	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Barclays	20/12/2028	(5,238)	(1,825)
CDS	EUR 27,000	Fund receives default protection on Volvo Car; and pays 5% Fixed	Barclays	20/12/2028	(82)	(3,841)
CDS	USD 55,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(483)	(59)
CDS	USD (102,273)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(9,342)	5,931
CDS	USD 80,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(1,814)	(941)
CDS	EUR 90,000	Fund receives default protection on Intesa Sanpaolo SpA; and pays Fixed 1%	BNP Paribas	20/12/2027	(4,450)	776
CDS	EUR 100,000	Fund receives default protection on UBS; and pays Fixed 1%	BNP Paribas	20/6/2028	(5,333)	(1,786)
CDS	USD 183,302	Fund provides default protection on Metlife; and receives 1% Fixed	BNP Paribas	20/12/2028	(1,643)	(2,274)
CDS	EUR (10,644)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	137	862
CDS	EUR (4,979)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	64	403
CDS	USD 740,000	Fund receives default protection on At&T; and pays Fixed 1%	BNP Paribas	20/12/2028	(11,247)	(8,304)
CDS	EUR 102,069	Fund receives default protection on Deutsche Bank; and pays 1% Fixed	BNP Paribas	20/12/2028	(530)	1,076
CDS	EUR 97,931	Fund receives default protection on Deutsche Bank; and pays 1% Fixed	BNP Paribas	20/12/2028	(466)	1,033
CDS	EUR 150,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	BNP Paribas	20/12/2028	(182)	1,582
CDS	EUR 300,000	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,883)	(5,404)
CDS	EUR 410,000	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2028	(4,360)	(7,386)
CDS	USD 310,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(4,307)	(1,668)
CDS	USD 320,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(4,757)	(1,722)
CDS	USD 305,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(4,475)	(1,641)
CDS	USD 770,000	Fund receives default protection on Prudential Financial; and pays Fixed 1%	BNP Paribas	20/12/2028	(7,342)	(9,451)
CDS	EUR 163,000	Fund receives default protection on Solvay; and pays Fixed 1%	BNP Paribas	20/12/2028	(53)	(1,426)
CDS	EUR 163,000	Fund receives default protection on Syensqo; and pays 1% Fixed	BNP Paribas	20/12/2028	(3,215)	(3,215)
CDS	EUR (25,222)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	4,611	(1,771)
CDS	USD 1,082,508	Fund receives default protection on CDX.NA.IG.39.V1; and pays Fixed 1%	Bank of America	20/12/2027	(13,972)	(20,019)
CDS	USD 40,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	(1,549)	6,040
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/6/2028	(2,264)	3,434
CDS	USD (2,159,585)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	50,147	128,097
CDS	USD (114,994)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/12/2028	4,625	15,504

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD (459,977)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/12/2028	18,728	62,017
CDS	USD (155,610)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/12/2028	6,452	20,980
CDS	USD 1,290,000	Fund provides default protection on Lincoln National; and receives 1% Fixed	Bank of America	20/12/2028	(43,781)	18,332
CDS	EUR (16,000)	Fund provides default protection on UPC; and receives Fixed 5%	Bank of America	20/12/2028	746	2,278
CDS	EUR (7,169)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	77	581
CDS	EUR (15,328)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	165	1,242
CDS	USD 12,742,030	Fund receives default protection on CDX.NA.IG.41.V1; and pays Fixed 1%	Bank of America	20/12/2028	(11,871)	(242,317)
CDS	USD 303,000	Fund receives default protection on Conagra Brands; and pays Fixed 1%	Bank of America	20/12/2028	(1,637)	(5,748)
CDS	EUR 27,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	Bank of America	20/12/2028	(189)	1,279
CDS	USD 303,000	Fund receives default protection on Goldman Sachs; and pays Fixed 1%	Bank of America	20/12/2028	(1,609)	(5,002)
CDS	EUR 3,885,976	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(81,513)	(306,367)
CDS	USD 231,333	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/12/2028	(9,803)	3,287
CDS	USD 229,128	Fund receives default protection on Metlife; and pays 1% Fixed	Bank of America	20/12/2028	(2,065)	(2,843)
CDS	USD 228,800	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Bank of America	20/12/2028	(2,031)	(2,808)
CDS	USD 210,000	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Bank of America	20/12/2028	(2,603)	(2,578)
CDS	USD 121,200	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Bank of America	20/12/2028	(748)	(2,001)
CDS	USD 84,840	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Bank of America	20/12/2028	(576)	(1,401)
CDS	USD 96,960	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Bank of America	20/12/2028	(625)	(1,601)
CDS	USD 740,000	Fund receives default protection on CVS Health; and pays Fixed 1%	Citibank	20/12/2028	(7,286)	(17,446)
CDS	USD 155,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2028	(3,061)	(1,954)
CDS	EUR 182,000	Fund receives default protection on Edf; and pays Fixed 1%	Citibank	20/6/2025	(1,143)	(1,589)
CDS	USD 25,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(1,975)	613
CDS	EUR (12,365)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	2,381	(868)
CDS	EUR (10,197)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	1,963	(716)
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(403)	1,510
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(929)	3,020
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(2,096)	3,020
CDS	USD 20,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(762)	876
CDS	EUR (30,000)	Fund provides default protection on Air France-Klm; and receives Fixed 5%	Citibank	20/12/2028	358	3,742
CDS	USD 770,000	Fund provides default protection on Metlife; and receives 1% Fixed	Citibank	20/12/2028	(4,563)	(9,553)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 140,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	Citibank	20/12/2028	(4,045)	4,980
CDS	USD 840,000	Fund receives default protection on Lincoln National; and pays Fixed 1%	Citibank	20/12/2028	(31,228)	11,937
CDS	USD 91,651	Fund receives default protection on Metlife; and pays 1% Fixed	Citibank	20/12/2028	(779)	(1,137)
CDS	USD 91,651	Fund receives default protection on Metlife; and pays 1% Fixed	Citibank	20/12/2028	(779)	(1,137)
CDS	USD 91,520	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Citibank	20/12/2028	(802)	(1,123)
CDS	USD 91,521	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Citibank	20/12/2028	(873)	(1,123)
CDS	USD 314,820	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	868	15,723
CDS	USD 279,180	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	424	13,943
CDS	USD (1,161,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Deutsche Bank	20/12/2024	1,267	6,392
CDS	USD (1,161,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Deutsche Bank	20/12/2024	(343)	6,100
CDS	USD (1,161,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Deutsche Bank	20/12/2024	(699)	6,141
CDS	USD (1,568,073)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2024	3,134	7,473
CDS	USD 700,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Deutsche Bank	20/6/2027	(5,410)	(15,709)
CDS	USD (229,988)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Deutsche Bank	20/12/2028	8,938	31,008
CDS	USD 606,000	Fund receives default protection on Autozone; and pays Fixed 1%	Deutsche Bank	20/12/2028	(2,302)	(17,318)
CDS	EUR 87,000	Fund receives default protection on Euro Garages; and pays Fixed 5%	Deutsche Bank	20/12/2028	(2,485)	779
CDS	USD 231,630	Fund receives default protection on Exelon; and pays Fixed 1%	Deutsche Bank	20/12/2028	(1,640)	(5,996)
CDS	USD 578,647	Fund receives default protection on Exelon; and pays Fixed 1%	Deutsche Bank	20/12/2028	(4,190)	(14,979)
CDS	EUR 30,000	Fund receives default protection on Grifols; and pays 5% Fixed	Deutsche Bank	20/12/2028	(820)	(525)
CDS	USD 606,000	Fund receives default protection on Lowe'S Companies; and pays Fixed 1%	Deutsche Bank	20/12/2028	(2,604)	(16,037)
CDS	EUR 34,000	Fund receives default protection on Picard; and pays Fixed 5%	Deutsche Bank	20/12/2028	(1,696)	(2,067)
CDS	EUR 30,000	Fund receives default protection on Stena; and pays Fixed 5%	Deutsche Bank	20/12/2028	(508)	(3,537)
CDS	USD 30,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	(442)	(3)
CDS	USD 50,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(6,123)	1,226
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(2,165)	(807)
CDS	EUR 43,000	Fund receives default protection on Boparan Finance; and pays Fixed 5%	Goldman Sachs	20/12/2025	(1,337)	146
CDS	EUR (10,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	93	867
CDS	EUR (71,428)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	10,478	7,971
CDS	USD 175,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(4,799)	(2,607)
CDS	EUR 90,000	Fund receives default protection on Unicredit; and pays Fixed 1%	Goldman Sachs	20/12/2027	(4,334)	820

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 30,000	Fund receives default protection on Novafives; and pays Fixed 5%	Goldman Sachs	20/6/2028	(2,916)	(2,094)
CDS	EUR (54,000)	Fund provides default protection on Boparan Finance; and receives Fixed 5%	Goldman Sachs	20/12/2028	2,308	(1,623)
CDS	USD 117,000	Fund provides default protection on Lincoln National; and receives 1% Fixed	Goldman Sachs	20/12/2028	(4,992)	1,663
CDS	USD 740,000	Fund receives default protection on Comcast; and pays Fixed 1%	Goldman Sachs	20/12/2028	(4,169)	(17,331)
CDS	USD 606,000	Fund receives default protection on CVS Health; and pays Fixed 1%	Goldman Sachs	20/12/2028	(3,360)	(14,287)
CDS	USD 328,000	Fund receives default protection on Exelon; and pays Fixed 1%	Goldman Sachs	20/12/2028	(2,341)	(8,491)
CDS	USD 1,087,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Goldman Sachs	20/12/2028	(28,909)	11,275
CDS	USD 115,667	Fund receives default protection on Lincoln National; and pays Fixed 1%	Goldman Sachs	20/12/2028	(4,703)	1,644
CDS	USD 20,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2028	438	1,298
CDS	EUR 187,000	Fund receives default protection on Solvay; and pays Fixed 1%	Goldman Sachs	20/12/2028	212	(1,636)
CDS	EUR 187,000	Fund receives default protection on Syensqo; and pays 1% Fixed	Goldman Sachs	20/12/2028	(3,688)	(3,688)
CDS	EUR 25,000	Fund receives default protection on Verisure Midholding; and pays Fixed 5%	Goldman Sachs	20/12/2028	(1,373)	(1,546)
CDS	EUR 30,000	Fund receives default protection on Volvo Car; and pays 5% Fixed	Goldman Sachs	20/12/2028	(993)	(4,268)
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(4,315)	(6,023)
CDS	USD (102,375)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(4,076)	(5,692)
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.A.9; and receives Fixed 2%	Goldman Sachs	17/9/2058	(4,498)	(6,023)
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	(316)	1,510
CDS	EUR (16,000)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2024	1,348	(583)
CDS	USD 15,000	Fund receives default protection on American Airlines; and pays Fixed 5%	JP Morgan	20/12/2024	(331)	(460)
CDS	EUR (90,000)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/6/2025	5,746	(604)
CDS	EUR (80,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(5,951)	4,159
CDS	EUR (86,667)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/12/2025	595	(1,403)
CDS	USD (50,000)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(4,985)	2,900
CDS	USD (61,363)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(5,770)	3,559
CDS	EUR (14,786)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,145	1,650
CDS	EUR (13,899)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,076	1,551
CDS	EUR (3,932)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	306	439
CDS	EUR (25,877)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	4,667	(1,817)
CDS	EUR (21,339)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	3,848	(1,498)
CDS	USD 45,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	JP Morgan	20/12/2027	(4,241)	6,794

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 80,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(2,183)	(1,192)
CDS	EUR 79,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2027	(3,336)	720
CDS	USD 40,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(1,542)	1,752
CDS	EUR 150,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(8,987)	985
CDS	EUR 175,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(6,299)	1,149
CDS	EUR 59,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(2,123)	387
CDS	EUR 66,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(2,548)	433
CDS	USD 85,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	1,287	4,290
CDS	USD 115,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	1,740	5,804
CDS	EUR 63,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(3,796)	(1,125)
CDS	EUR 300,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(13,856)	(5,357)
CDS	EUR (27,000)	Fund provides default protection on UPC; and receives Fixed 5%	JP Morgan	20/12/2028	1,232	3,845
CDS	EUR 140,000	Fund receives default protection on Aegon; and pays 1% Fixed	JP Morgan	20/12/2028	(1,378)	(2,563)
CDS	USD 634,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2028	(12,141)	15,529
CDS	EUR 150,000	Fund receives default protection on Llyods Banking; and pays Fixed 1%	JP Morgan	20/12/2028	(2,384)	(2,269)
CDS	USD 250,900	Fund receives default protection on Mexican; and pays Fixed 1%	JP Morgan	20/12/2028	(3,632)	(1,350)
CDS	EUR 42,000	Fund receives default protection on Stena; and pays Fixed 5%	JP Morgan	20/12/2028	(860)	(4,952)
CDS	EUR 90,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2028	(2,325)	2,087
CDS	USD 10,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2028	(394)	717
CDS	EUR (30,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(1,141)	2,070
CDS	EUR 35,000	Fund receives default protection on Grifols; and pays Fixed 5%	Morgan Stanley	20/12/2025	(1,035)	(1,170)
CDS	EUR (20,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2026	(793)	1,734
CDS	EUR (80,000)	Fund provides default protection on Intrum Justitia; and receives Fixed 5%	Morgan Stanley	20/12/2026	(32,123)	(20,159)
CDS	EUR (193,287)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(11,743)	21,570
CDS	EUR (69,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(4,192)	7,700
CDS	USD 22,482	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(779)	(456)
CDS	USD 30,036	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(1,013)	(609)
CDS	EUR (18,762)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	3,383	(1,318)
CDS	EUR (15,472)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	2,790	(1,087)
CDS	EUR 20,000	Fund receives default protection on Novafives; and pays Fixed 5%	Morgan Stanley	20/6/2028	(1,634)	(1,396)



# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD (172,491)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Morgan Stanley	20/12/2028	5,976	23,256
CDS	USD 606,000	Fund receives default protection on DOW Chemical; and pays Fixed 1%	Morgan Stanley	20/12/2028	(690)	(8,573)
CDS	EUR 30,000	Fund receives default protection on Grifols; and pays Fixed 5%	Morgan Stanley	20/12/2028	(1,845)	(525)
CDS	EUR 26,000	Fund receives default protection on Stena; and pays Fixed 5%	Morgan Stanley	20/12/2028	(755)	(3,066)
CDS	USD 172,126	Fund receives default protection on Toll Brothers; and pays 1% Fixed	Morgan Stanley	20/12/2028	(2,786)	(807)
CDS	USD 10,000	Fund receives default protection on Xerox; and pays Fixed 1%	Morgan Stanley	20/12/2028	(394)	717
CDS	USD (61,364)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(5,612)	3,559
CDS	USD 485,000	Fund receives default protection on CDX.NA.HY.35; and pays Fixed 5%	Bank of America	20/12/2025	(15,579)	(26,455)
CDS	EUR 10,076,483	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(21,841)	(200,016)
CDS	EUR (142,905)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Barclays	20/12/2027	9,595	14,117
CDS	USD 364,308	Fund receives default protection on CDX.NA.HY.39.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(18,999)	(22,417)
CDS	EUR 859,000	Fund receives default protection on ITRAXX.FINSR.40.V1; and pays Fixed 1%	Goldman Sachs	20/12/2028	(8,107)	(13,512)
CDS	EUR 596,057	Fund receives default protection on iTraxx Europe Sub Financials Series 40 Version 1; and pays Fixed 1%	Morgan Stanley	20/12/2028	(11,288)	4,892
IFS	EUR 415,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	BNP Paribas	15/2/2034	2,441	3,164
IFS	USD 275,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.466%	Bank of America	6/12/2033	365	365
IFS	USD 810,000	Fund provides default protection US CPIU + 0bps; and receives Fixed 2.46%	Bank of America	8/2/2034	(3,125)	(3,125)
IFS	USD 810,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.465%	Bank of America	8/2/2044	3,103	3,103
IFS	EUR 270,033	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	15/8/2032	3,076	3,076
IFS	EUR 550,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.2119%	Morgan Stanley	15/2/2034	615	615
IFS	EUR 550,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3672%	Morgan Stanley	15/2/2044	(3,220)	(3,220)
IRS	BRL 810,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(101)	(101)
IRS	BRL 390,042	Fund receives Fixed 11.59825%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	1,730	1,730
IRS	BRL 465,621	Fund receives Fixed 11.856321%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	2,657	2,657
IRS	BRL 5,474,600	Fund receives Fixed 10.354906%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	2,024	2,024
IRS	USD 2,988,456	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	BNP Paribas	17/2/2025	79,572	79,572
IRS	EUR 1,305,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.97302%	BNP Paribas	12/12/2025	7,748	7,408
IRS	USD 3,210,000	Fund receives Fixed 3.84031%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	14/1/2027	(1,378)	(1,378)
IRS	USD 9,979,000	Fund receives Fixed 3.44%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	21/1/2027	(69,996)	(69,996)
IRS	USD 3,760,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	(11,682)	(11,682)
IRS	JPY 4,000,000	Fund receives Fixed 1.325%; and pays Floating JPY TONAR 1 Day	BNP Paribas	21/9/2033	144	144

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	JPY 144,000,000	Fund receives Fixed 1.335%; and pays Floating JPY TONAR 1 Day	BNP Paribas	28/9/2033	5,489	5,489
IRS	USD 952,000	Fund receives Fixed 3.77%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	14/2/2035	4,175	4,175
IRS	EUR 260,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	12/2/2044	1,182	281
IRS	EUR 310,000	Fund receives Fixed 2.45466%; and pays Floating EUR ESTR 1 Day	BNP Paribas	24/1/2054	1,487	850
IRS	EUR 310,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46833%	BNP Paribas	24/1/2054	(1,926)	(967)
IRS	MXN 19,491,652	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(193)	(193)
IRS	USD 3,333,392	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(2,456)	(2,456)
IRS	USD 40,577,070	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(34,286)	(34,286)
IRS	USD 2,267,378	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	8/3/2024	784	857
IRS	USD 17,387,562	Fund receives Fixed 4.505%; and pays Floating USD SOFR 1 Day	Bank of America	9/3/2024	(5,075)	(5,075)
IRS	USD 33,837,275	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2024	(66,369)	(66,369)
IRS	USD 1,226,851	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	19/3/2024	1,097	1,120
IRS	USD 29,168,141	Fund receives Floating USD-Federal Funds-OIS Compound 1 Day; and pays Fixed 5.3505%	Bank of America	20/3/2024	47	47
IRS	GBP 24,230,668	Fund receives Fixed 3.22%; and pays Floating GBP SONIA 1 Day	Bank of America	3/4/2024	(55,854)	(55,854)
IRS	GBP 12,115,013	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 2.47%	Bank of America	3/4/2024	37,300	37,300
IRS	EUR 25,672,121	Fund receives Fixed 1.75%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/5/2024	(110,391)	(110,391)
IRS	EUR 12,836,382	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1%	Bank of America	4/5/2024	72,419	72,419
IRS	USD 5,144,196	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	28/6/2024	28,842	29,228
IRS	KRW 2,547,620,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	3/7/2024	838	838
IRS	USD 18,490,839	Fund receives Fixed 4.4605%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(62,117)	(62,117)
IRS	USD 9,101,370	Fund receives Fixed 5.3715%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(3,677)	(3,677)
IRS	USD 9,101,370	Fund receives Fixed 5.3745%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(3,588)	(3,588)
IRS	USD 4,711,178	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.55%	Bank of America	13/7/2024	29,962	30,378
IRS	USD 10,072,878	Fund receives Fixed 3.123%; and pays Floating USD SOFR 1 Day	Bank of America	16/7/2024	(79,705)	(79,705)
IRS	USD 7,086,505	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.57%	Bank of America	16/7/2024	45,574	45,481
IRS	USD 7,049,986	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	20/7/2024	47,089	47,291
IRS	USD 9,265,543	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	23/7/2024	62,241	62,487
IRS	USD 6,789,147	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	12/8/2024	51,874	51,259
IRS	USD 4,407,069	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	13/8/2024	33,895	33,452
IRS	USD 12,561,362	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53%	Bank of America	27/8/2024	102,451	103,668

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	GBP 4,836,329	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(29,136)	(29,136)
IRS	MXN 69,198,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 11.245%	Bank of America	7/11/2024	(6,226)	(6,226)
IRS	KRW 1,223,260,000	Fund receives Fixed 3.925%; and pays Floating KRW KORIBOR 3 Month	Bank of America	9/11/2024	1,679	1,679
IRS	KRW 1,655,140,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	16/11/2024	1,850	1,850
IRS	MXN 83,268,144	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	Bank of America	3/12/2024	(1,351)	(1,351)
IRS	USD 18,969,448	Fund receives Fixed 4.592%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2024	(83,288)	(83,303)
IRS	BRL 294,494	Fund receives Fixed 13.154251%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	1,666	1,666
IRS	BRL 6,132,722	Fund receives Fixed 13.17931%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	35,252	35,252
IRS	BRL 6,119,398	Fund receives Fixed 13.349711%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	38,956	38,956
IRS	MXN 34,343,605	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	Bank of America	23/1/2025	435	435
IRS	MXN 9,650,660	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(4,479)	(4,479)
IRS	MXN 36,258,175	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(15,070)	(15,070)
IRS	MXN 17,470,397	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(7,092)	(7,092)
IRS	USD 10,623,109	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(227,676)	(227,676)
IRS	USD 10,623,109	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(218,494)	(218,494)
IRS	USD 17,573,847	Fund receives Fixed 4.031%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2025	(162,457)	(162,457)
IRS	PLN 9,412,000	Fund receives Fixed 5.713%; and pays Floating PLN-WIBOR 3 Month	Bank of America	20/3/2025	(931)	(931)
IRS	CZK 49,287,460	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(5,379)	(5,379)
IRS	KRW 8,177,250,000	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 3.35%	Bank of America	19/6/2025	6,782	6,782
IRS	USD 9,903,382	Fund receives Fixed 4.104%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2025	(89,316)	(89,316)
IRS	MXN 6,424,837	Fund receives Fixed 10.835%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	25/9/2025	4,206	4,206
IRS	USD 14,180,314	Fund receives Fixed 4.2505%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/10/2025	(93,812)	(93,812)
IRS	JPY 356,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.325%	Bank of America	6/11/2025	(3,550)	(3,550)
IRS	JPY 199,080,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.311%	Bank of America	16/11/2025	(1,652)	(1,652)
IRS	JPY 858,500,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2475%	Bank of America	22/11/2025	(1,156)	(1,156)
IRS	USD 18,506,270	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	214,024	214,024
IRS	JPY 348,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2335%	Bank of America	14/12/2025	282	282
IRS	JPY 920,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.232%	Bank of America	15/12/2025	898	898
IRS	USD 2,449,586	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(31,371)	(31,371)
IRS	PLN 3,838,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	4,154	4,154

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	CZK 26,033,669	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	Bank of America	20/3/2026	(6,969)	(6,969)
IRS	USD 4,755,476	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	27/5/2026	116,077	119,844
IRS	JPY 50,130,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	566	566
IRS	JPY 101,330,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	979	979
IRS	JPY 101,310,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	805	805
IRS	JPY 101,330,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	784	784
IRS	JPY 303,930,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	2,239	2,239
IRS	JPY 155,024,700	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	1,133	1,133
IRS	JPY 148,945,300	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	787	787
IRS	INR 81,065,000	Fund receives Fixed 6.0825%; and pays Floating INR MIBOR 1 Day	Bank of America	18/9/2026	(3,229)	(3,229)
IRS	KRW 400,462,941	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(1,448)	(1,448)
IRS	KRW 769,383,054	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(930)	(930)
IRS	KRW 343,678,785	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(148)	(148)
IRS	KRW 769,498,473	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(248)	(248)
IRS	JPY 185,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(1,580)	(1,580)
IRS	JPY 185,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	Bank of America	8/10/2026	(1,767)	(1,767)
IRS	USD 3,887,898	Fund receives Fixed 4.1685%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2026	15,713	15,713
IRS	USD 7,797,657	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	27/10/2026	34,563	34,563
IRS	BRL 3,086,712	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(5,723)	(5,723)
IRS	BRL 2,933,038	Fund receives Fixed 10.136747%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(4,169)	(4,169)
IRS	BRL 3,478,361	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(4,514)	(4,514)
IRS	USD 889,707	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(61,825)	(61,825)
IRS	USD 1,908,877	Fund receives Fixed 3.468%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2027	(10,607)	(10,607)
IRS	KRW 2,808,680,000	Fund receives Fixed 3.15623%; and pays Floating KRW KORIBOR 3 Month	Bank of America	19/6/2027	(9,682)	(9,682)
IRS	MXN 17,359,272	Fund receives Fixed 5.335%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	21/9/2027	(104,286)	(104,286)
IRS	JPY 17,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	Bank of America	22/9/2027	(251)	(251)
IRS	JPY 341,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(6,309)	(6,309)
IRS	USD 5,064,251	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(190,400)	(190,400)
IRS	GBP 430,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	13/10/2027	1,926	1,880
IRS	GBP 440,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	3,177	3,176

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	GBP 5,460,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	39,848	39,855
IRS	USD 2,023,320	Fund receives Fixed 4.1985%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2027	18,608	18,608
IRS	MXN 5,311,937	Fund receives Fixed 5.275%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	2/11/2027	(33,068)	(33,068)
IRS	USD 3,943,994	Fund receives Fixed 4.0745%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	28,340	28,340
IRS	USD 4,017,385	Fund receives Fixed 3.8723%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	10/11/2027	15,683	15,683
IRS	USD 4,068,756	Fund receives Fixed 3.907%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	10/11/2027	18,194	18,194
IRS	GBP 1,730,000	Fund receives Fixed 3.724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	17/11/2027	(1,164)	(1,164)
IRS	GBP 6,880,000	Fund receives Fixed 3.75261%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	23/11/2027	12,187	6,701
IRS	GBP 7,820,000	Fund receives Fixed 3.858%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	27/11/2027	15,320	16,101
IRS	GBP 2,110,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	852	1,072
IRS	USD 5,172,345	Fund receives Fixed 3.485%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/1/2028	(10,711)	(10,711)
IRS	GBP 650,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(2,905)	(2,745)
IRS	USD 4,834,731	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	26/1/2028	30,519	30,519
IRS	USD 4,834,731	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.45%	Bank of America	26/1/2028	12,673	12,673
IRS	GBP 2,920,000	Fund receives Fixed 3.33%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	2/2/2028	(8,131)	(8,444)
IRS	EUR 640,000	Fund receives Fixed 1.93909%; and pays Floating EUR ESTR 1 Day	Bank of America	4/2/2028	(2,570)	(4,208)
IRS	GBP 1,410,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(2,249)	(4,215)
IRS	USD 4,932,605	Fund receives Fixed 3.8761%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/2/2028	21,469	21,469
IRS	USD 4,932,605	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.2761%	Bank of America	5/2/2028	26,676	26,676
IRS	GBP 6,655,159	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(28,899)	(28,899)
IRS	GBP 760,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.638%	Bank of America	26/5/2028	(16,911)	(16,911)
IRS	EUR 598,480	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	7,003	7,003
IRS	MXN 19,707,917	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	15/8/2028	12,996	12,996
IRS	MXN 11,419,390	Fund receives Fixed 9.685%; and pays Floating MXN-TIIE 1 Month	Bank of America	25/10/2028	21,426	21,426
IRS	USD 2,536,022	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	31/10/2028	37,548	37,548
IRS	GBP 1,120,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	(353)	(619)
IRS	EUR 2,930,000	Fund receives Fixed 2.23152%; and pays Floating EUR ESTR 1 Day	Bank of America	10/12/2028	(2,485)	(2,485)
IRS	GBP 1,268,230	Fund receives Fixed 3.68%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	14/12/2028	(24,328)	(24,383)
IRS	USD 4,387,411	Fund receives Fixed 3.249%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	15/12/2028	(22,708)	(22,708)
IRS	MXN 15,013,471	Fund receives Fixed 8.67%; and pays Floating MXN-TIIE 1 Month	Bank of America	18/1/2029	(2,396)	(2,396)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 1,740,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(9,572)	(9,572)
IRS	USD 1,490,000	Fund receives Fixed 3.356%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(5,085)	(5,085)
IRS	USD 380,000	Fund receives Fixed 3.4205%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(912)	(912)
IRS	GBP 730,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	(513)	(1,384)
IRS	CNY 7,250,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.125%	Bank of America	20/3/2029	(1,405)	(1,405)
IRS	USD 54,880	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.73%	Bank of America	15/6/2029	322	322
IRS	USD 169,765	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.9572%	Bank of America	17/6/2029	(582)	(582)
IRS	KRW 779,190,000	Fund receives Fixed 3.292%; and pays Floating KRW KORIBOR 3 Month	Bank of America	19/9/2029	(304)	(304)
IRS	USD 4,346,633	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(239,283)	(270,848)
IRS	USD 4,950,993	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(276,285)	(308,159)
IRS	USD 8,483,219	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(480,126)	(541,675)
IRS	USD 679,829	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	65,632	65,632
IRS	USD 4,608,220	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	382,229	383,044
IRS	USD 2,631,911	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(146,252)	(146,252)
IRS	USD 2,184,359	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(146,772)	(146,772)
IRS	USD 2,205,097	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(142,285)	(142,285)
IRS	USD 3,617,527	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(238,245)	(238,245)
IRS	USD 2,386,309	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(109,090)	(109,090)
IRS	USD 2,402,188	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Bank of America	9/8/2033	(18,076)	(18,076)
IRS	USD 1,175,225	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	53,497	53,497
IRS	USD 2,099,663	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.402%	Bank of America	1/11/2033	(83,968)	(83,968)
IRS	USD 1,907,270	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	12/1/2034	21,951	21,951
IRS	EUR 165,000	Fund receives Fixed 2.55188%; and pays Floating EUR ESTR 1 Day	Bank of America	16/1/2034	(184)	114
IRS	USD 550,915	Fund receives Fixed 4.0085%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/1/2034	6,297	6,297
IRS	EUR 330,000	Fund receives Fixed 2.611%; and pays Floating EUR ESTR 1 Day	Bank of America	7/2/2034	961	961
IRS	EUR 790,000	Fund receives Fixed 2.527%; and pays Floating EUR ESTR 1 Day	Bank of America	19/2/2034	(649)	(550)
IRS	EUR 800,000	Fund receives Fixed 2.6013%; and pays Floating EUR ESTR 1 Day	Bank of America	20/2/2034	1,899	1,899
IRS	EUR 200,000	Fund receives Fixed 2.59099%; and pays Floating EUR ESTR 1 Day	Bank of America	1/3/2034	491	371
IRS	USD 1,002,767	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4507%	Bank of America	15/12/2036	17,327	17,327
IRS	USD 383,189	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	41,578	40,846

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 946,081	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	143,000	128,638
IRS	USD 1,323,419	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	199,544	181,992
IRS	USD 748,956	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	112,967	102,987
IRS	USD 768,244	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	115,876	105,639
IRS	USD 1,167,379	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	223,981	160,603
IRS	USD 194,103	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	37,242	26,704
IRS	USD 367,695	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	7/6/2051	70,586	50,589
IRS	USD 1,779,325	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	346,067	247,520
IRS	USD 1,000,236	Fund receives Fixed 4.0075%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2053	60,534	60,534
IRS	USD 1,000,236	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Bank of America	3/11/2053	(3,172)	(3,172)
IRS	EUR 420,000	Fund receives Floating EUR ESTR 1 Day; and pays Fixed 2.40155%	Bank of America	12/12/2053	(2,432)	(2,432)
IRS	USD 20,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.5752%	Bank of America	19/1/2054	(226)	(226)
IRS	USD 280,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	3,515	3,515
IRS	USD 240,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3777%	Bank of America	6/2/2054	1,492	1,492
IRS	USD 630,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	3,353	3,353
IRS	USD 130,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4032%	Bank of America	6/2/2054	511	511
IRS	EUR 116,490	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(908)	(908)
IRS	EUR 116,490	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(1,299)	(1,299)
IRS	EUR 155,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	Bank of America	12/2/2064	(2,430)	(1,643)
IRS	COP 889,694,365	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	470	470
IRS	COP 3,085,010,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	1,629	1,629
IRS	COP 625,686,039	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(101)	(101)
IRS	BRL 5,309,392	Fund receives Fixed 10.615873%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	10,884	10,884
IRS	BRL 5,011,000	Fund receives Fixed 11.781027%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	26,584	26,584
IRS	BRL 161,906	Fund receives Fixed 11.796128%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	873	873
IRS	BRL 6,657,000	Fund receives Fixed 9.65%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	(4,803)	(4,803)
IRS	BRL 3,004,687	Fund receives Fixed 9.986859%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(5,842)	(5,842)
IRS	BRL 1,683,338	Fund receives Fixed 13.249413%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	10,104	10,104
IRS	COP 3,908,046,698	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(633)	(633)
IRS	PLN 3,003,000	Fund receives Fixed 5.676%; and pays Floating PLN-WIBOR 3 Month	Goldman Sachs	20/3/2025	(539)	(539)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 7,502,121	Fund receives Fixed 4.051%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	18/10/2025	(70,865)	(70,865)
IRS	USD 6,546,036	Fund receives Fixed 4.2505%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	19/10/2025	(43,121)	(43,121)
IRS	USD 2,286,280	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Goldman Sachs	15/12/2025	(31,140)	(31,140)
IRS	USD 1,357,256	Fund receives Fixed 3.3%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/10/2027	(7,561)	(7,561)
IRS	USD 960,144	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	4,529	4,529
IRS	USD 960,144	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	5,001	5,001
IRS	USD 1,920,289	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	10,977	10,977
IRS	CLP 175,249,089	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	1,195	1,195
IRS	CLP 803,874,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	5,481	5,481
IRS	GBP 1,276,228	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	20/6/2028	42,047	42,047
IRS	GBP 1,224,055	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	17/11/2028	2,831	2,831
IRS	GBP 1,222,221	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/11/2028	3,219	3,219
IRS	EUR 1,960,586	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Goldman Sachs	26/8/2031	358,469	358,469
IRS	USD 827,689	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Goldman Sachs	26/5/2032	68,581	68,581
IRS	USD 2,245,402	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Goldman Sachs	4/10/2032	(60,295)	(60,295)
IRS	USD 1,037,198	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Goldman Sachs	5/10/2032	(31,424)	(31,424)
IRS	EUR 1,447,892	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/1/2033	(6,662)	(6,662)
IRS	USD 2,753,461	Fund receives Fixed 3.136%; and pays Floating USD SOFR 1 Day	Goldman Sachs	12/5/2033	(51,034)	(51,034)
IRS	ZAR 5,592,265	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	7,498	7,498
IRS	ZAR 2,796,133	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	3,758	3,758
IRS	ZAR 2,796,133	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	3,943	3,943
IRS	USD 2,415,197	Fund receives Fixed 3.931%; and pays Floating USD SOFR 1 Day	Goldman Sachs	4/10/2033	12,590	12,590
IRS	BRL 6,103,000	Fund receives Fixed 10.015351%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(7,181)	(7,181)
IRS	COP 6,801,362,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(16,620)	(16,620)
IRS	BRL 3,199,922	Fund receives Fixed 13.209319%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	18,741	18,741
IRS	BRL 169,758	Fund receives Fixed 11.811176%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	929	929
IRS	BRL 2,997,769	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(4,474)	(4,474)
IRS	GBP 2,250,000	Fund receives Fixed 4.18552%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	28/2/2026	680	404
IRS	GBP 3,220,000	Fund receives Fixed 3.57%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	16/2/2028	(1,395)	(1,395)
IRS	GBP 370,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 4.04061%	Morgan Stanley	28/2/2044	(1,830)	(1,798)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	BRL 10,764,735	Fund receives Fixed 12.811125%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	47,669	47,669
IRS	BRL 297,743	Fund receives Fixed 11.866354%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	1,715	1,715
IRS	BRL 3,000,994	Fund receives Fixed 10.027014%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(5,112)	(5,112)
IRS	BRL 471,281	Fund receives Fixed 11.305635%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	1,505	1,505
IRS	BRL 2,757,171	Fund receives Fixed 10.069033%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(4,999)	(4,999)
IRS	BRL 24,915	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(32)	(32)
IRS	BRL 3,337,317	Fund receives Fixed 10.159333%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(4,279)	(4,279)
IRS	BRL 5,423,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(5,823)	(5,823)
IRS	USD 3,272,380	Fund receives Fixed 3.5%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	17/10/2033	(86,286)	(86,286)
TRS	USD 977,737	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Bank of America	20/3/2024	1,658	(922)
TRS	USD (550)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	232	(66,111)
TRS	USD (1,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	174	(51,026)
TRS	JPY (700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	(627)	(29,790)
TRS	JPY (2,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	2,284	(36,131)
TRS	GBP 4,521	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	(80)	7,842
TRS	USD (5,022)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	(1,805)	(43,187)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	HKD (134,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	(4,593)	(45,771)
TRS	USD (8,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	(3,210)	(28,370)
TRS	JPY (400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	86	(10,681)
TRS	JPY (4,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	461	(55,652)
TRS	JPY (2,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	(3,214)	(40,877)
TRS	EUR (2,833)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 15-150 basis points>	HSBC Bank	10/2/2028	1,071	(26,721)
TRS	USD 2,100	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1D Overnight + 75bps	JP Morgan	20/3/2024	(17,161)	(17,161)
TRS	USD 1,026,142	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	19,886	17,709
TRS	USD 960,783	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	1,873	(637)
TRS	USD 310,217	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2024	343	(467)
TRS	USD 443,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2024	9,087	10,393
TRS	USD 60	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 47bps	BNP Paribas	15/3/2024	23,361	23,361
TRS	USD 20	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 52bps	BNP Paribas	15/3/2024	7,032	7,032
TRS	USD 20	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 58bps	BNP Paribas	15/3/2024	5,308	5,308
TRS	USD 112,883	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	2,086	1,846

# Sustainable Fixed Income Global Opportunities Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	USD 1,764,777	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	4,432	(177)
TRS	USD 503,181	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	(1,523)	(2,402)
Total					(959,917)	(2,341,082)

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

EUR - 1D Euro Short Term Rate (ESTR)

GBP - 1D Sterling Overnight Index Average (SONIA)

HKD - Overnight Index Average (HONIA)

JPY - Provisional 1D Overnight Tokyo Average Rate (TONA)

USD - 1D Overnight Bank Funding Rate (OBFR01)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
1,073,491	Put	OTC USD/KRW	Bank of America	USD 1,250	14/3/2024	(1,960)	-
76,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(4,829)	2,771
15,984	Call	OTC USD/JPY	Bank of America	USD 154.5	5/4/2024	(423)	810
488,000	Put	OTC USD/BRL	Bank of America	USD 4.85	3/6/2024	(589)	421
20,000	Put	OTC EUR/USD	Bank of America	EUR 1.04	1/8/2024	(1,567)	2,097
247,000	Put	OTC EUR/PLN	Bank of America	EUR 4.31	13/8/2024	(423)	234
10,000	Put	OTC EUR/PLN	Bank of America	EUR 4.2	16/8/2024	172	1,439
93,500	Put	OTC USD/TRY	Bank of America	USD 29.25	17/12/2024	(5,633)	788
41,000	Call	OTC EUR/USD	Barclays	EUR 1.105	24/4/2024	558	9,619
73,000	Call	OTC USD/CNH	Barclays	USD 7.5	23/10/2024	(883)	5,674
245,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.08	11/3/2024	34	550
6,570,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.06	11/4/2024	(22,406)	7,665
613,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.11	29/5/2024	(93)	2,598
861,000	Put	OTC USD/JPY	Citibank	USD 143	21/3/2024	(5,151)	270
488,000	Call	OTC USD/CNH	Citibank	USD 7.2	5/4/2024	(885)	1,305
1,323,017	Put	OTC USD/BRL	Citibank	USD 4.5	13/5/2024	(2,881)	55
798,699	Put	OTC USD/JPY	Credit Agricole	USD 145	9/5/2024	(298)	740
776,527	Put	OTC EUR/MXN	Deutsche Bank	EUR 18.3	9/5/2024	(1,525)	3,480
882,509	Put	OTC EUR/BRL	Goldman Sachs	EUR 5.3	12/3/2024	(3,167)	436
113,490	Put	OTC EUR/USD	Goldman Sachs	EUR 1.02	13/3/2024	(10,532)	-
440,000	Call	OTC USD/ZAR	Goldman Sachs	USD 20.8	15/8/2024	17	6,890
706,168	Put	OTC USD/ZAR	HSBC Bank	USD 18.5	5/3/2024	(2,330)	13
935,314	Put	OTC USD/KRW	HSBC Bank	USD 1,300	6/3/2024	(1,777)	-
1,561,804	Call	OTC USD/JPY	HSBC Bank	USD 148	12/3/2024	11,955	13,796
784,631	Call	OTC EUR/USD	HSBC Bank	EUR 1.09	4/4/2024	1,151	2,638
40,000	Put	OTC USD/MXN	HSBC Bank	USD 16.5	17/4/2024	(2,077)	2,219
1,765,017	Call	OTC EUR/CNH	HSBC Bank	EUR 8.2	29/4/2024	(1,041)	433
1,220,000	Put	OTC USD/MXN	HSBC Bank	USD 17.25	24/5/2024	(470)	3,309
15,354,129	Call	OTC USD/CNH	HSBC Bank	USD 8.5	21/8/2024	(20,773)	-

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
24,025	Call	OTC USD/CNH	HSBC Bank	USD 7.35	18/11/2024	(538)	3,810
1,630,000	Put	OTC EUR/USD	JP Morgan	EUR 1.08	5/3/2024	(286)	1,899
1,640,000	Put	OTC EUR/USD	JP Morgan	EUR 1.065	11/3/2024	(3,747)	320
14,970,000	Call	OTC NOK/SEK	JP Morgan	NOK 0.99	13/3/2024	(4,720)	637
4,816,309	Put	OTC EUR/USD	JP Morgan	EUR 1.07	18/3/2024	(11,713)	4,970
1,113,693	Call	OTC USD/CHF	JP Morgan	USD 0.92	6/5/2024	(453)	422
200,903	Call	OTC USD/THB	JP Morgan	USD 36.75	24/5/2024	(209)	890
351,000	Put	OTC INR/CNH	JP Morgan	CNH 11.5	23/1/2025	350	8,471
40,000	Put	OTC USD/TRY	JP Morgan	USD 30.6	5/2/2025	(602)	475
408,000	Put	OTC EUR/USD	Morgan Stanley	EUR 1.08	4/3/2024	(24)	382
7,285,994	Call	OTC USD/CNH	Morgan Stanley	USD 7.7	7/3/2024	(11,715)	-
2,519,785	Call	OTC USD/CHF	Morgan Stanley	USD 0.9	20/3/2024	(1,401)	897
794,653	Call	OTC AUD/USD	Morgan Stanley	AUD 0.68	13/5/2024	(99)	1,323
402,000	Call	OTC EUR/USD	UBS	EUR 1.08	5/3/2024	72	2,255
500,000	Call	TOPIX Banks Index	BNP Paribas	JPY 291.99	10/5/2024	24,172	51,286
3,640	Call	Sumitomo Mitsui Financial Group	Citibank	JPY 7,498.51	8/3/2024	13,886	19,005
29	Call	FTSE China A50 Index	Citibank	USD 11,499.14	29/4/2024	(4,264)	2,433
21,600	Call	Toyo Logistics	Goldman Sachs	JPY 1,301.777	8/3/2024	25,578	32,003
7,840	Call	Mizuho Financial Group	Morgan Stanley	JPY 2,556.359	8/3/2024	8,291	11,869
192	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	1/3/2024	101,413	152,017
144	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 512	1/3/2024	(22,010)	5,774
144	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 514	1/3/2024	(21,231)	2,190
95	Put	US Treasury 10 Year Note	Exchange Traded	USD 110.25	1/3/2024	(38,376)	6,157
42	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	8/3/2024	(8,334)	9,376
20	Call	Applied Materials	Exchange Traded	USD 210	15/3/2024	(6,337)	3,097
5	Call	Chubb	Exchange Traded	USD 250	15/3/2024	18	1,982
35	Put	Ford Motor	Exchange Traded	USD 7.82	15/3/2024	(503)	32
25	Put	Ford Motor	Exchange Traded	USD 8.82	15/3/2024	(681)	46
2	Call	Lam Research	Exchange Traded	USD 800	15/3/2024	17,724	24,601
9	Call	Meta Platforms	Exchange Traded	USD 500	15/3/2024	1,255	6,180
15	Call	Paramount Global	Exchange Traded	USD 22.5	15/3/2024	(517)	35
32	Call	SOFR 3 Month Index	Exchange Traded	USD 95	15/3/2024	(1,570)	184
28	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 470	15/3/2024	(5,126)	658
5	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	15/3/2024	(820)	141
28	Put	Tesla	Exchange Traded	USD 180	15/3/2024	(21,469)	2,052
61	Call	Wells Fargo	Exchange Traded	USD 52.5	15/3/2024	9,985	17,711
20	Call	CBOE SPX Volatility Index	Exchange Traded	USD 20	20/3/2024	(660)	461
20	Call	S&P 500 Index	Exchange Traded	USD 18	20/3/2024	(397)	608
3	Put	US Treasury 10 Year Note	Exchange Traded	USD 105.25	22/3/2024	(322)	162
11	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	22/3/2024	(1,048)	2,297
13	Call	Amazon.com	Exchange Traded	USD 185	19/4/2024	(129)	3,744
14	Call	Bayerische Motoren Werke	Exchange Traded	EUR 110	19/4/2024	854	5,411
1	Call	Deckers Outdoor	Exchange Traded	USD 860	19/4/2024	2,616	5,189
34	Call	Delta Air Lines	Exchange Traded	USD 45	19/4/2024	(222)	3,369
32	Call	JPMorgan Chase	Exchange Traded	USD 190	19/4/2024	(234)	9,660
24	Call	Mercedes-Benz	Exchange Traded	EUR 75	19/4/2024	1,052	4,584
13	Call	Merck	Exchange Traded	USD 125	19/4/2024	2,884	5,722
20	Call	Merck	Exchange Traded	USD 130	19/4/2024	(1,781)	3,945
4	Call	Norfolk Southern	Exchange Traded	USD 270	19/4/2024	(928)	1,152

# Sustainable Fixed Income Global Opportunities Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
11	Call	PNC Financial Services	Exchange Traded	USD 160	19/4/2024	(1,192)	1,977
174	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 485	19/4/2024	(6,517)	35,765
6	Put	Tesla	Exchange Traded	USD 170	19/4/2024	(4,720)	1,479
51	Call	Uber Technologies	Exchange Traded	USD 80	19/4/2024	126	16,923
4	Call	Walt Disney	Exchange Traded	USD 110	19/4/2024	833	2,009
30	Call	Walt Disney	Exchange Traded	USD 115	19/4/2024	941	8,019
10	Call	US Treasury 10 Year Note	Exchange Traded	USD 114	26/4/2024	(6,168)	1,800
358	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	10/5/2024	7,632	32,998
4	Call	DR Horton	Exchange Traded	USD 155	17/5/2024	735	2,249
7	Call	DR Horton	Exchange Traded	USD 165	17/5/2024	(2,585)	2,000
1	Put	S&P 500 Index	Exchange Traded	USD 4,800	17/5/2024	(3,305)	2,682
3	Call	Shell	Exchange Traded	GBP 2,625	17/5/2024	(696)	1,121
4	Put	Tesla	Exchange Traded	USD 190	17/5/2024	(508)	3,926
29	Call	UBS	Exchange Traded	USD 32.5	17/5/2024	(1,910)	641
47	Call	SOFR 3 Month Index	Exchange Traded	USD 95.5	14/6/2024	(14,072)	3,384
30	Put	SOFR 3 Month Index	Exchange Traded	USD 95.188	14/6/2024	11,905	23,331
35	Call	Sabre	Exchange Traded	USD 4.5	19/7/2024	(187)	452
Total						(59,830)	632,890

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(1,561,804)	Call	OTC USD/JPY	Bank of America	USD 148	12/3/2024	(9,181)	(13,796)
(203,000)	Call	OTC EUR/AUD	Barclays	EUR 1.655	24/4/2024	(614)	(2,391)
(203,000)	Put	OTC EUR/AUD	Barclays	EUR 1.655	24/4/2024	771	(1,359)
(368,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.07	11/3/2024	(27)	(191)
(6,570,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	11/4/2024	13,833	(2,848)
(944,919)	Call	OTC USD/CHF	Citibank	USD 0.9	20/3/2024	1,401	(336)
(732,000)	Call	OTC USD/CNH	Citibank	USD 7.26	5/4/2024	1,208	(536)
(220,627)	Call	OTC EUR/BRL	Goldman Sachs	EUR 5.5	12/3/2024	1,422	(330)
(1,412,014)	Put	OTC EUR/BRL	Goldman Sachs	EUR 5.2	12/3/2024	1,486	(15)
(440,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 18.2	15/8/2024	362	(5,063)
(1,569,263)	Put	OTC USD/ZAR	HSBC Bank	USD 18.1	5/3/2024	1,411	-
(24,025)	Call	OTC USD/CNH	HSBC Bank	USD 7.58	18/11/2024	321	(1,571)
(1,574,866)	Call	OTC USD/CHF	JP Morgan	USD 0.9	20/3/2024	2,796	(561)
(200,903)	Call	OTC USD/THB	JP Morgan	USD 37.75	24/5/2024	117	(299)
(175,000)	Call	OTC INR/CNH	JP Morgan	CNH 12.5	23/1/2025	1,149	(3,732)
(402,000)	Put	OTC EUR/USD	UBS	EUR 1.06	27/3/2024	1,486	(214)
(500,000)	Call	TOPIX Banks Index	BNP Paribas	JPY 319.8	10/5/2024	(8,632)	(18,531)
(7,280)	Call	Sumitomo Mitsui Financial Group	Citibank	JPY 8,212.66	8/3/2024	(6,341)	(9,416)
(29)	Call	FTSE China A50 Index	Citibank	USD 12,594.29	29/4/2024	852	(581)
(43,200)	Call	Toyo Logistics	Goldman Sachs	JPY 1,425.756	8/3/2024	(26,816)	(31,253)
(15,680)	Call	Mizuho Financial Group	Morgan Stanley	JPY 2,799.822	8/3/2024	(2,378)	(4,419)
(192)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 508	1/3/2024	(20,705)	(34,244)
(95)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 109	1/3/2024	12,327	-
(42)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 108.5	8/3/2024	4,522	(907)
(3)	Call	Advanced Micro Devices	Exchange Traded	USD 180	15/3/2024	(730)	(2,302)
(20)	Call	Applied Materials	Exchange Traded	USD 230	15/3/2024	2,268	(313)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(1)	Call	ASML	Exchange Traded	EUR 820	15/3/2024	(4,904)	(5,715)
(9)	Call	Meta Platforms	Exchange Traded	USD 540	15/3/2024	418	(813)
(5)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	15/3/2024	251	(72)
(28)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	15/3/2024	3,195	(503)
(28)	Put	Tesla	Exchange Traded	USD 160	15/3/2024	8,240	(271)
(40)	Call	S&P 500 Index	Exchange Traded	USD 35	20/3/2024	226	(277)
(11)	Put	US Treasury 10 Year Note	Exchange Traded	USD 106	22/3/2024	107	(194)
(19)	Put	SOFR 3 Month Index	Exchange Traded	USD 95	12/4/2024	(1,968)	(6,567)
(13)	Put	Amazon.com	Exchange Traded	USD 155	19/4/2024	451	(1,108)
(14)	Put	Bayerische Motoren Werke	Exchange Traded	EUR 100	19/4/2024	456	(1,099)
(1)	Put	Deckers Outdoor	Exchange Traded	USD 770	19/4/2024	702	(484)
(34)	Put	Delta Air Lines	Exchange Traded	USD 37	19/4/2024	358	(1,081)
(1)	Call	Eli Lilly	Exchange Traded	USD 700	19/4/2024	(4,154)	(5,911)
(6)	Put	Mercedes-Benz	Exchange Traded	EUR 65	19/4/2024	42	(147)
(20)	Call	Merck	Exchange Traded	USD 135	19/4/2024	813	(1,456)
(4)	Put	Norfolk Southern	Exchange Traded	USD 240	19/4/2024	45	(876)
(11)	Put	PNC Financial Services	Exchange Traded	USD 130	19/4/2024	364	(1,141)
(174)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	19/4/2024	3,350	(23,736)
(6)	Put	Tesla	Exchange Traded	USD 145	19/4/2024	1,727	(337)
(77)	Call	Uber Technologies	Exchange Traded	USD 95	19/4/2024	(486)	(2,874)
(4)	Put	Walt Disney	Exchange Traded	USD 100	19/4/2024	199	(184)
(4)	Put	DR Horton	Exchange Traded	USD 125	17/5/2024	339	(636)
(7)	Put	DR Horton	Exchange Traded	USD 135	17/5/2024	(575)	(2,258)
(1)	Put	S&P 500 Index	Exchange Traded	USD 4,500	17/5/2024	1,416	(1,185)
(3)	Put	Shell	Exchange Traded	GBP 2,250	17/5/2024	184	(692)
(4)	Call	Tesla	Exchange Traded	USD 240	17/5/2024	(208)	(2,350)
(29)	Put	UBS	Exchange Traded	USD 25	17/5/2024	720	(735)
(15)	Put	US Treasury 2 Year Note	Exchange Traded	USD 102.5	24/5/2024	(7,407)	(13,718)
(47)	Call	SOFR 3 Month Index	Exchange Traded	USD 96	14/6/2024	7,270	(1,895)
(65)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	14/6/2024	759	(8,612)
(30)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.813	14/6/2024	(2,159)	(5,876)
Total						(17,921)	(228,011)

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR 3,103,731	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 5/9/2024; and pays Floating EUR EURIBOR semi-annually from 5/3/2025	JP Morgan	1/3/2024	(16,802)	26,545
EUR 2,529,256	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed annually from 20/9/2024; and pays Floating EUR EURIBOR semi-annually from 20/3/2025	JP Morgan	18/3/2024	13,632	44,388
USD 992,791	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed semi-annually from 20/3/2025; and pays Floating USD SOFR annually from 20/3/2025	Nomura	18/3/2024	(11,221)	1,734
USD 14,904,883	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 1/4/2025; and pays Floating USD SOFR annually from 1/4/2025	JP Morgan	28/3/2024	(42,055)	14,609
USD 7,858,446	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	(5,448)	54,825

# Sustainable Fixed Income Global Opportunities Fund continued

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
JPY 1,566,357,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 20/11/2025; and pays 1% Fixed annually from 20/11/2025	Deutsche Bank	18/11/2024	(13,005)	5,958
USD 2,560,925	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 30/5/2025; and pays Floating USD SOFR annually from 30/5/2025	Citibank	28/5/2024	(26,352)	26,334
USD 300,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Barclays	20/3/2024	(598)	38
USD 28,430,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3.96% Fixed annually from 21/1/2026	Bank of America	16/1/2025	73,543	207,279
USD 500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Goldman Sachs	20/3/2024	(1,281)	63
USD 4,780,928	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(10,210)	50,703
EUR 1,663,557	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	20/3/2024	(2,183)	345
EUR 1,440,118	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	20/3/2024	(1,837)	496
USD 200,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	20/3/2024	(649)	65
EUR 300,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(685)	78
EUR 375,931	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	Deutsche Bank	19/6/2024	(1,964)	1,635
EUR 1,127,792	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Deutsche Bank	19/6/2024	(1,356)	1,577
EUR 200,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	20/3/2024	(570)	68
AUD 1,450,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(720)	4,729
EUR 5,240,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed annually from 14/8/2025; and pays Floating EUR EURIBOR semi-annually from 14/2/2025	Morgan Stanley	12/8/2024	(8,538)	26,308
USD 3,894,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/2/2028; and pays 3.79% Fixed annually from 18/2/2028	Goldman Sachs	16/2/2027	(15,361)	175,649
USD 3,894,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed annually from 18/2/2028; and pays Floating USD SOFR annually from 18/2/2028	Goldman Sachs	16/2/2027	6,471	197,481
USD 3,080,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2026; and pays 4.27% Fixed annually from 14/2/2026	JP Morgan	12/2/2025	(8,135)	49,481
USD 1,795,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(5,651)	1,264
USD 250,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	Goldman Sachs	20/3/2024	(427)	235

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Fixed Income Global Opportunities Fund continued

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 300,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	JP Morgan	20/3/2024	(596)	282
GBP 2,590,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 23/8/2025; and pays Floating GBP SONIA annually from 23/8/2025	Barclays	23/8/2024	(845)	14,640
USD 5,708,441	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed annually from 30/5/2026; and pays Floating USD SOFR annually from 30/5/2026	Goldman Sachs	28/5/2024	3,050	22,442
USD 300,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.41.V2 quarterly from 20/12/2028; and pays 5% Fixed	BNP Paribas	20/3/2024	(170)	282
USD 5,708,441	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed annually from 30/5/2026; and pays Floating USD SOFR annually from 30/5/2026	Goldman Sachs	29/5/2024	952	20,574
EUR 4,604,266	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 30/5/2025; and pays Floating EUR EURIBOR semi-annually from 30/11/2024	JP Morgan	28/5/2024	(1,179)	9,488
USD 2,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG.41.V1 quarterly from 20/12/2028; and pays 1% Fixed	Exchange Traded	20/3/2024	(172)	798
Total				(80,362)	960,393

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (3,103,731)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 5/3/2025; and pays 2.5% Fixed annually from 5/9/2024	JP Morgan	1/3/2024	17,056	-
EUR (2,529,256)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.58% Fixed annually from 20/3/2025; and pays Floating EUR EURIBOR semi-annually from 20/9/2024	JP Morgan	18/3/2024	14,664	(5)
EUR (2,529,256)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 20/9/2024; and pays 2.68% Fixed annually from 20/3/2025	JP Morgan	18/3/2024	6,682	(4,194)
USD (992,791)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/3/2025; and pays 3.15% Fixed semi-annually from 20/3/2025	Nomura	18/3/2024	4,277	(8)
EUR (3,545,687)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 20/3/2025; and pays Floating EUR EURIBOR semi-annually from 20/9/2024	BNP Paribas	18/3/2024	6,116	(1)
EUR (1,663,557)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	737	(112)
EUR (1,440,118)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Deutsche Bank	20/3/2024	572	(105)
USD (200,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	107	(22)
EUR (200,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.40.V1 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	160	(44)
USD (250,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	Goldman Sachs	20/3/2024	24	(29)



# Sustainable Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (300,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	JP Morgan	20/3/2024	26	(34)
USD (300,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.41.V2 quarterly from 20/12/2023	BNP Paribas	20/3/2024	32	(50)
USD (2,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG.41.V1 quarterly from 20/12/2023	Exchange Traded	20/3/2024	179	(5)
USD (7,036,837)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 29/3/2025; and pays Floating USD SOFR annually from 29/3/2025	JP Morgan	27/3/2024	(4,436)	(71,714)
USD (14,904,883)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/4/2025; and pays 3.8% Fixed semi-annually from 1/4/2025	JP Morgan	28/3/2024	30,272	(3,032)
USD (443,192)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed annually from 3/4/2025; and pays Floating USD SOFR annually from 3/4/2025	RBC	1/4/2024	(1,949)	(3,183)
USD (2,432,227)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 4/4/2025; and pays Floating USD SOFR annually from 4/4/2025	Goldman Sachs	2/4/2024	(3,073)	(8,396)
USD (786,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 4/4/2025; and pays Floating USD SOFR annually from 4/4/2025	Morgan Stanley	2/4/2024	(2,244)	(4,027)
USD (786,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 4/4/2025; and pays Floating USD SOFR annually from 4/4/2025	Morgan Stanley	2/4/2024	(1,345)	(3,327)
USD (3,095,533)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(4,671)	(16,129)
USD (6,191,065)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(10,612)	(18,905)
USD (996,357)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(1,821)	(5,192)
USD (2,264,448)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(4,156)	(6,915)
USD (3,095,532)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed annually from 9/4/2025; and pays Floating USD SOFR annually from 9/4/2025	Goldman Sachs	5/4/2024	(4,345)	(7,990)
USD (3,095,533)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 9/4/2025; and pays Floating USD SOFR annually from 9/4/2025	Goldman Sachs	5/4/2024	(2,917)	(13,584)
USD (4,827,870)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Deutsche Bank	16/4/2024	(13,125)	(28,445)
USD (4,827,870)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Deutsche Bank	16/4/2024	(25,015)	(35,528)
USD (2,386,577)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Deutsche Bank	22/4/2024	(5,376)	(14,807)
USD (5,727,784)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Deutsche Bank	22/4/2024	(15,356)	(24,376)
USD (885,785)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed annually from 26/4/2025; and pays Floating USD SOFR annually from 26/4/2025	Barclays	24/4/2024	(413)	(2,911)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (178,218)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed annually from 26/4/2025; and pays Floating EUR EURIBOR semi-annually from 26/4/2025	BNP Paribas	24/4/2024	250	(453)
EUR (3,340,785)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed annually from 30/4/2025; and pays Floating EUR EURIBOR semi-annually from 31/10/2024	JP Morgan	26/4/2024	(4,682)	(13,439)
EUR (830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	JP Morgan	29/4/2024	(1,840)	(4,173)
EUR (830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	Goldman Sachs	29/4/2024	(1,351)	(4,173)
USD (4,738,800)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 6/5/2025; and pays Floating USD SOFR annually from 6/5/2025	Deutsche Bank	2/5/2024	(13,484)	(31,159)
USD (5,062,478)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed annually from 8/5/2025; and pays Floating USD SOFR annually from 8/5/2025	Goldman Sachs	6/5/2024	1,484	(12,432)
USD (1,603,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 21/5/2025; and pays Floating USD SOFR annually from 21/5/2025	Deutsche Bank	17/5/2024	(2,525)	(8,731)
USD (9,754,981)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed annually from 24/5/2025; and pays Floating USD SOFR annually from 24/5/2025	Deutsche Bank	22/5/2024	5,225	(11,010)
USD (2,560,925)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.42% Fixed semi-annually from 30/5/2025; and pays Floating USD SOFR annually from 30/5/2025	Citibank	28/5/2024	27,168	(7,956)
EUR (401,805)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed annually from 30/5/2025; and pays Floating EUR EURIBOR semi-annually from 30/11/2024	Barclays	28/5/2024	97	(1,233)
USD (5,708,441)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.15% Fixed annually from 30/5/2026; and pays Floating USD SOFR annually from 30/5/2026	Goldman Sachs	28/5/2024	2,001	(9,447)
USD (5,708,441)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/5/2026; and pays 3.4% Fixed annually from 30/5/2026	Goldman Sachs	28/5/2024	(2,378)	(13,986)
EUR (4,604,266)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 30/5/2025; and pays Floating EUR EURIBOR semi-annually from 30/11/2024	JP Morgan	28/5/2024	(381)	(4,105)
EUR (4,604,266)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 30/5/2025; and pays 2.3% Fixed annually from 30/11/2024	JP Morgan	28/5/2024	49	(2,176)
USD (5,708,441)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/5/2026; and pays 3.25% Fixed annually from 30/5/2026	Goldman Sachs	29/5/2024	(963)	(10,484)
USD (5,708,441)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 30/5/2026; and pays Floating USD SOFR annually from 30/5/2026	Goldman Sachs	29/5/2024	714	(10,808)
EUR (5,077,195)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed annually from 3/6/2025; and pays Floating EUR EURIBOR semi-annually from 3/12/2024	JP Morgan	30/5/2024	15,326	(4,475)
USD (1,687,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/6/2025; and pays 3.75% Fixed annually from 14/6/2025	Citibank	12/6/2024	11,393	(13,503)
USD (1,687,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 14/6/2025; and pays Floating USD SOFR annually from 14/6/2025	Citibank	12/6/2024	1,819	(22,225)
USD (3,353,075)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.17% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Citibank	18/7/2024	(5,794)	(21,262)

# Sustainable Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (9,406,143)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.37% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Deutsche Bank	18/7/2024	(19,891)	(35,048)
EUR (5,240,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 14/8/2025; and pays 2% Fixed annually from 14/2/2025	Morgan Stanley	12/8/2024	4,064	(13,228)
GBP (2,590,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 23/8/2025; and pays 3.5% Fixed annually from 23/8/2025	Barclays	23/8/2024	(339)	(7,535)
USD (7,858,446)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.3% Fixed semi-annually from 28/10/2025	JP Morgan	24/10/2024	9,922	(23,931)
USD (940,554)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9025% Fixed semi-annually from 18/11/2025; and pays Floating USD SOFR annually from 18/11/2025	Deutsche Bank	14/11/2024	6,865	(12,409)
USD (940,554)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/11/2025; and pays 3.9025% Fixed semi-annually from 18/11/2025	Deutsche Bank	14/11/2024	1,498	(17,776)
JPY (1,566,357,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.5% Fixed annually from 20/11/2025; and pays Floating JPY TONAR annually from 20/11/2025	Deutsche Bank	18/11/2024	7,310	(2,267)
USD (10,074,108)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 25/11/2025; and pays Floating USD SOFR annually from 25/11/2025	JP Morgan	21/11/2024	6,990	(16,997)
USD (4,780,928)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/1/2026; and pays 2.25% Fixed annually from 27/1/2026	Goldman Sachs	23/1/2025	3,929	(13,954)
EUR (495,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(992)	(5,323)
AUD (2,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/8/2025; and pays 2.5% Fixed semi-annually from 11/5/2025	JP Morgan	10/2/2025	948	(2,567)
USD (865,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.59% Fixed annually from 14/2/2026; and pays Floating USD SOFR annually from 14/2/2026	Citibank	12/2/2025	(1,800)	(17,567)
USD (865,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2026; and pays 3.59% Fixed annually from 14/2/2026	Citibank	12/2/2025	2,020	(14,193)
USD (1,011,592)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.481% Fixed semi-annually from 22/10/2026; and pays Floating USD SOFR annually from 22/10/2026	JP Morgan	20/10/2025	29,339	(19,678)
USD (1,011,592)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/10/2026; and pays 4.481% Fixed semi-annually from 22/10/2026	JP Morgan	20/10/2025	(26,440)	(75,457)
USD (1,182,200)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/11/2026; and pays 4% Fixed semi-annually from 19/11/2026	Bank of America	17/11/2025	(9,904)	(60,843)
USD (1,182,200)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 19/11/2026; and pays Floating USD SOFR annually from 19/11/2026	Bank of America	17/11/2025	14,868	(36,071)
USD (279,074)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.956% Fixed semi-annually from 19/11/2026; and pays Floating USD SOFR annually from 19/11/2026	Deutsche Bank	17/11/2025	3,059	(8,841)
USD (279,074)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/11/2026; and pays 3.956% Fixed semi-annually from 19/11/2026	Deutsche Bank	17/11/2025	(1,920)	(13,819)
USD (931,702)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/12/2026; and pays 3.95625% Fixed semi-annually from 2/12/2026	Citibank	28/11/2025	(7,240)	(46,368)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Fixed Income Global Opportunities Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (931,702)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.95625% Fixed semi-annually from 2/12/2026; and pays Floating USD SOFR annually from 2/12/2026	Citibank	28/11/2025	9,360	(29,768)
USD (1,516,276)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/12/2026; and pays 3.84% Fixed semi-annually from 2/12/2026	Bank of America	28/11/2025	(5,236)	(68,061)
USD (1,516,276)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.84% Fixed semi-annually from 2/12/2026; and pays Floating USD SOFR annually from 2/12/2026	Bank of America	28/11/2025	9,321	(53,504)
EUR (13,088,891)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 28/1/2028; and pays Floating EUR EURIBOR semi-annually from 28/07/2028	Goldman Sachs	26/7/2027	27,551	(184,489)
EUR (7,715,232)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.08% Fixed annually from 27/3/2028; and pays Floating EUR EURIBOR semi-annually from 27/9/2028	Citibank	23/9/2027	103,497	(73,181)
Total				178,957	(1,333,175)

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value EUR	% of Net Assets
TBA			
<b>United States</b>			
USD 39,349,056	Fannie Mae or Freddie Mac 3.5% TBA	32,330,318	9.81
USD 17,651,910	Fannie Mae or Freddie Mac 4.5% TBA	15,414,659	4.68
USD 4,932,689	Fannie Mae or Freddie Mac 5.5% TBA	4,501,094	1.37
USD (2,250,276)	Fannie Mae or Freddie Mac 2.5% TBA	(1,706,781)	(0.52)
USD (4,441,088)	Fannie Mae or Freddie Mac 3% TBA	(3,509,342)	(1.07)
USD 6,000,000	Fannie Mae or Freddie Mac 3.5% TBA	4,933,229	1.50
USD (898,300)	Fannie Mae or Freddie Mac 4% TBA	(763,356)	(0.23)
USD (7,283,534)	Fannie Mae or Freddie Mac 5% TBA	(6,518,536)	(1.98)
USD 1,918,000	Fannie Mae or Freddie Mac 6% TBA	1,776,227	0.54
USD (27,697,000)	Fannie Mae or Freddie Mac 6.5% TBA	(25,971,397)	(7.88)
USD 25,773,200	Fannie Mae or Freddie Mac 7% TBA	24,373,729	7.39
USD 5,200,000	Fannie Mae or Freddie Mac 7% TBA	4,912,962	1.49
USD (3,080,000)	Ginnie Mae 5.5% TBA	(2,821,311)	(0.86)
Total TBA		46,951,495	14.24

# Sustainable Global Allocation Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				239	Pembina Pipeline	8,357	0.00
				1,448	Power of Canada	41,815	0.02
				68	Royal Bank of Canada	6,599	0.00
				449	Shopify	34,457	0.02
				22	Thomson Reuters	3,461	0.00
				137	Toronto-Dominion Bank/The	8,229	0.00
						1,939,089	0.96
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>Cayman Islands</b>			
<b>Australia</b>				2,500	AAC Technologies	6,215	0.00
428	ALS	3,332	0.00	850	Baidu	10,810	0.01
7,015	AMP	5,105	0.00	4,500	Kuaishou Technology	25,582	0.01
298	Ansell	4,635	0.00	2,400	Li Auto	54,361	0.03
433	Boral	1,693	0.00	200	NetEase	4,502	0.00
2,798	Brambles	27,519	0.01	5,000	Sunny Optical Technology	32,449	0.02
86	Cochlear	19,654	0.01	1,000	Tencent	35,413	0.02
499	Coles	5,504	0.00	1,000	Wharf Real Estate Investment	3,341	0.00
2,047	CSR	11,797	0.01			172,673	0.09
50	Macquarie	6,357	0.00	<b>China</b>			
789	Magellan Financial	4,176	0.00	52,381	BYD	1,293,522	0.64
404	Orica	4,511	0.00	2,400	China International Capital	3,014	0.00
2,366	QBE Insurance	26,699	0.02	1,000	China Merchants Bank	3,903	0.00
631	Sims	5,041	0.00	14,000	China Minsheng Banking	4,936	0.00
5,560	Transurban	49,133	0.03	28,500	China Minsheng Banking	15,981	0.01
		175,156	0.08	13,500	Contemporary Amperex Technology	306,365	0.15
<b>Belgium</b>				1,000	Huadong Medicine	4,674	0.00
424	Ageas	17,973	0.01	4,800	Nongfu Spring	27,227	0.02
98	Elia	10,919	0.01	3,500	Ping An Insurance of China	15,694	0.01
276	KBC	19,619	0.01	11,300	Shanghai Pharmaceuticals	18,189	0.01
119	Warehouses De Pauw CVA	3,207	0.00	3,400	Shanghai Pharmaceuticals	8,555	0.00
		51,718	0.03	3,400	WuXi AppTec	25,709	0.01
<b>Bermuda</b>				3,900	WuXi AppTec	24,264	0.01
26,000	Cafe de Coral	27,569	0.02			1,752,033	0.86
2,867	Invesco	44,754	0.02	<b>Curacao</b>			
1,500	Johnson Electric	2,046	0.00	11,719	Schlumberger	570,247	0.28
		74,369	0.04	<b>Denmark</b>			
<b>Brazil</b>				17	Genmab	4,769	0.00
17,132	B3 - Brasil Bolsa Balcao	43,889	0.02	3,878	Novo Nordisk	463,979	0.23
1,638	CCR	4,483	0.00	1,405	Vestas Wind Systems	39,440	0.02
1,363	Cosan	4,711	0.00			508,188	0.25
7,417	Lojas Renner	23,580	0.01	<b>Finland</b>			
1,199	M Dias Branco	9,977	0.01	1,062	Elisa	48,127	0.02
1,720	Metalurgica Gerdau	3,483	0.00	21,458	Neste	593,184	0.30
310	Raia Drogasil	1,661	0.00	191	UPM-Kymmene	6,434	0.00
739	Rumo	3,364	0.00			647,745	0.32
4,439	Telefonica Brasil	49,362	0.03	<b>France</b>			
6,826	TIM	25,489	0.01	8,189	Accor	353,869	0.17
950	Vibra Energia	4,898	0.01	888	AXA	31,870	0.02
		174,897	0.09	9,151	BNP Paribas	551,013	0.27
<b>Canada</b>				14,012	Cie de Saint-Gobain	1,082,383	0.54
393	Bank of Nova Scotia/The	18,941	0.01	212	Cie Generale des Etablissements Michelin	7,910	0.00
26,727	Cameco	1,097,143	0.55	154	Dassault Systemes	7,265	0.01
177	Canadian National Railway	23,029	0.01				
16,595	Enbridge	572,945	0.29				
346	George Weston	45,637	0.02				
938	National Bank of Canada	73,044	0.04				
104	Nutrien	5,432	0.00				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
5,784	EssilorLuxottica	1,232,956	0.61		<b>Japan</b>		
24	Eurazeo	2,014	0.00	2,700	Alfresa	40,401	0.02
1,667	LVMH Moet Hennessy Louis Vuitton	1,524,990	0.76	600	Amvis	10,024	0.01
5,149	Sanofi	494,052	0.25	500	Azbil	14,689	0.01
4,403	Schneider Electric	1,004,590	0.50	500	BIPROGY	15,502	0.01
1,311	Valeo	15,361	0.01	1,500	Bridgestone	64,691	0.03
		6,308,273	3.14	1,500	Brother Industries	25,185	0.01
				100	Chugai Pharmaceutical	4,014	0.00
	<b>Germany</b>			600	Credit Saison	11,690	0.01
2,038	adidas	415,904	0.21	1,600	Daiichi Sankyo	53,246	0.03
526	Bayerische Motoren Werke	62,523	0.03	2,900	Daikin Industries	410,849	0.20
1,572	Deutsche Lufthansa	12,293	0.01	700	Daiwa	5,161	0.00
34	Fraport Frankfurt Airport Services Worldwide	1,905	0.00	600	Dowa	20,991	0.01
47	Henkel	3,532	0.00	200	Ebara	16,880	0.01
88	KION	4,390	0.00	500	Eisai	20,921	0.01
216	Knorr-Bremse	15,129	0.01	38,200	FANUC	1,117,388	0.56
10,059	Mercedes-Benz	807,911	0.40	300	FUJIFILM	19,114	0.01
59	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	27,697	0.01	200	Hitachi	16,947	0.01
5,065	Siemens	1,004,076	0.50	85,800	Honda Motor	1,022,952	0.51
409	Zalando	8,733	0.00	4,400	Hoya	573,606	0.28
		2,364,093	1.17	4,100	Inpex	55,164	0.03
				300	Ito En	8,380	0.00
	<b>Hong Kong</b>			38,400	Japan Airlines	718,338	0.36
107,400	AIA	872,629	0.44	1,300	Kansai Paint	18,874	0.01
3,400	Swire Properties	7,019	0.00	2,300	Keyence	1,077,791	0.54
8,000	Vitasoy International	7,297	0.00	27,700	Komatsu	805,434	0.40
		886,945	0.44	400	Kurita Water Industries	16,295	0.01
				5,600	LY	15,470	0.01
	<b>India</b>			1,700	Mazda Motor	19,995	0.01
1,403	Asian Paints	47,749	0.02	300	MEIJI	6,778	0.00
2,260	HCL Technologies	45,351	0.02	1,100	Mitsubishi Chemical	6,318	0.00
22,507	HDFC Bank	380,943	0.19	3,700	Mitsubishi Electric	58,954	0.03
291	Kotak Mahindra Bank	5,929	0.01	67,600	Mitsubishi UFJ Financial	697,415	0.35
306	Macrotech Developers	4,300	0.00	700	Mitsui Mining & Smelting	20,663	0.01
7,704	Power Grid of India	26,280	0.01	700	Miura	14,940	0.01
		510,552	0.25	1,000	Mizuho Financial	18,740	0.01
				500	Money Forward	22,112	0.01
	<b>Ireland</b>			500	Morinaga Milk Industry	10,397	0.01
14,490	CRH	1,213,024	0.60	900	NET One Systems	15,656	0.01
11	DCC	786	0.00	800	NIDEC CORP	30,407	0.01
850	James Hardie Industries	33,701	0.02	5,400	Nippon Paint	40,121	0.02
132	Pentair	10,263	0.01	200	Nippon Shinyaku	6,383	0.00
161	Seagate Technology	14,928	0.01	2,500	Nomura Research Institute	70,317	0.03
3,668	Trane Technologies	1,036,833	0.52	1,700	Ono Pharmaceutical	28,298	0.01
		2,309,535	1.16	300	Otsuka	13,207	0.01
				5,300	Panasonic	50,371	0.03
	<b>Israel</b>			22,800	Persol	32,995	0.02
4,681	Nice	1,145,605	0.57	1,700	Rakus	26,814	0.01
				1,700	Resorttrust	29,350	0.01
	<b>Italy</b>			1,300	Santen Pharmaceutical	12,929	0.01
274	Assicurazioni Generali	6,522	0.01	500	Sekisui Chemical	7,055	0.00
360,846	Intesa Sanpaolo	1,153,335	0.57	2,300	Sekisui House	51,397	0.03
2,668	Mediobanca Banca di Credito Finanziario	36,400	0.02	700	Shiseido	18,954	0.01
28,063	UniCredit	948,251	0.47				
		2,144,508	1.07				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
100	SoftBank	5,881	0.00	<b>South Korea</b>			
400	Sompo	23,503	0.01	238	AMOREPACIFIC	4,763	0.00
2,800	Sumitomo Rubber Industries	32,671	0.02	193	Doosan Bobcat	6,805	0.00
1,000	Suzuken	29,827	0.01	1,262	KakaoBank	26,963	0.01
8,200	Systemex	461,941	0.23	301	KB Financial	14,353	0.01
800	Takeda Pharmaceutical	23,481	0.01	52	NAVER	7,615	0.01
100	TDK	5,209	0.00	15	Samsung SDI	4,247	0.00
1,200	TechnoPro	24,058	0.01	6,704	SK Hynix	786,396	0.39
300	Teijin	2,549	0.00			851,142	0.42
200	TIS	4,516	0.00	<b>Spain</b>			
600	Tokio Marine	17,567	0.01	57	Acciona	6,419	0.00
43,500	Toyota Motor	1,053,849	0.52	545	Amadeus IT	32,355	0.02
100	Zensho	4,384	0.00	2,744	Banco Bilbao Vizcaya Argentaria	27,317	0.02
		9,179,999	4.56	1,711	Banco de Sabadell	2,249	0.00
<b>Jersey</b>				10,884	Banco Santander	45,533	0.02
92	Aptiv	7,351	0.00	27,143	Cellnex Telecom	984,453	0.49
<b>Mexico</b>				25	Industria de Diseno Textil	1,115	0.00
225	Arca Continental	2,439	0.00	1,533	Mapfre	3,262	0.00
11,571	Cemex	9,109	0.01			1,102,703	0.55
		11,548	0.01	<b>Sweden</b>			
<b>Netherlands</b>				292	Assa Abloy	8,410	0.01
6,740	Akzo Nobel	493,003	0.25	3,156	Kinnevik	33,521	0.02
3,336	ASML	3,155,685	1.57	932	SSAB	7,287	0.00
384	CNH Industrial	4,597	0.00	1,408	SSAB	11,022	0.01
248	ING Groep	3,417	0.00	27,416	Telia	65,758	0.03
691	Koninklijke Ahold Delhaize	20,654	0.01	189	Volvo	5,226	0.00
14,734	Koninklijke KPN	54,158	0.03			131,224	0.07
1,216	Koninklijke Vopak	45,422	0.02	<b>Switzerland</b>			
123	LyondellBasell Industries	12,177	0.01	1,219	ABB	56,357	0.03
2,406	Prosus	70,740	0.03	11,113	Alcon	948,642	0.47
104	STMicroelectronics	4,751	0.00	11,733	Bunge Global	1,102,902	0.55
		3,864,604	1.92	254	Clariant	3,194	0.00
<b>New Zealand</b>				145	Kuehne + Nagel International	48,854	0.02
324	Xero	26,921	0.01	6	Lonza	3,166	0.00
<b>Norway</b>				9,584	Nestle	1,011,256	0.50
837	DNB Bank	16,788	0.01	448	Novartis	45,701	0.03
361	Norsk Hydro	1,868	0.00	333	SGS	32,162	0.02
4,920	Orkla	35,436	0.02	893	TE Connectivity	128,735	0.06
		54,092	0.03	33	Temenos	2,513	0.00
<b>Singapore</b>				47,199	UBS	1,364,145	0.68
12,700	City Developments	53,609	0.03			4,747,627	2.36
3,500	Wilmar International	8,651	0.00	<b>Taiwan</b>			
		62,260	0.03	16,000	Acer	22,854	0.01
<b>South Africa</b>				4,000	Advantech	49,352	0.03
8,009	FirstRand	27,020	0.02	1,000	ASE Technology	4,397	0.00
264	Gold Fields	3,437	0.00	1,000	Asustek Computer	14,394	0.01
192	Mr Price	1,701	0.00	30,000	Compal Electronics	34,642	0.02
2,172	Nedbank	24,775	0.01	3,000	Evergreen Marine Taiwan	15,707	0.01
302	Santam	4,752	0.00	4,000	Lite-On Technology	13,857	0.01
1,782	Standard Bank	18,676	0.01	1,000	Quanta Computer	7,340	0.00
3,076	Woolworths	10,318	0.00				
		90,679	0.04				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
4,000	Taiwan Semiconductor Manufacturing	87,316	0.04	124	Builders FirstSource	24,190	0.01
11,377	Taiwan Semiconductor Manufacturing	1,450,681	0.72	2,180	Cadence Design Systems	659,886	0.33
		1,700,540	0.85	316	Cardinal Health	35,117	0.02
	<b>United Kingdom</b>			16,834	Carrier Global	933,782	0.47
9,470	AstraZeneca	1,214,727	0.60	89	Caterpillar	29,509	0.02
784	Barclays	1,643	0.00	88	CBRE	8,114	0.00
454	Berkeley	26,655	0.02	589	Centene	45,854	0.02
1,306	British Land	5,796	0.00	4,890	CF Industries	388,755	0.19
1,460	Burberry	23,821	0.01	38	Cigna	12,675	0.01
12,321	Compass	339,600	0.17	503	Citigroup	27,876	0.01
143	GSK	3,044	0.00	205	Clorox	31,394	0.02
93	Hargreaves Lansdown	860	0.00	1,254	Coca-Cola	75,591	0.04
1,241	Informa	12,811	0.01	16,474	Comcast	702,781	0.35
3,496	ITV	2,479	0.00	21,809	Confluent	728,530	0.36
17,294	J Sainsbury	55,403	0.03	1,989	Costco Wholesale	1,489,284	0.74
2,124	JD Sports Fashion	3,199	0.00	270	Cummins	73,048	0.04
2,143	Kingfisher	6,407	0.00	129	Dell Technologies	11,980	0.01
1,263	Land	9,977	0.01	25,489	Delta Air Lines	1,082,518	0.54
854	M&G	2,442	0.00	3,790	Dexcom	433,387	0.22
491	Pearson	5,933	0.00	116	Dow	6,432	0.00
24,416	RELX	1,072,112	0.53	2,574	Dynatrace	126,872	0.06
1,554	Rightmove	11,249	0.01	123	Ecolab	27,617	0.01
508	Sage	8,066	0.00	241	Electronic Arts	33,620	0.02
214	Standard Chartered	1,806	0.00	5,066	Eli Lilly	3,786,886	1.88
22,736	Unilever	1,117,625	0.56	13	Equinix	11,630	0.01
75	Weir	1,736	0.00	374	Expeditors International of Washington	44,510	0.02
		3,927,391	1.95	290	Federal Realty Investment Trust	28,881	0.01
	<b>United States</b>			442	Ford Motor	5,474	0.00
525	3M	48,295	0.02	12,064	Fortive	1,033,764	0.51
10,482	Abbott Laboratories	1,250,712	0.62	2,568	Franklin Resources	70,646	0.04
2,923	AbbVie	516,465	0.26	5,570	Freeport-McMoRan	212,774	0.11
170	Adobe	94,632	0.05	489	General Mills	31,452	0.02
7,803	Advanced Micro Devices	1,427,637	0.71	748	Gilead Sciences	54,200	0.03
17,104	Alphabet	2,389,258	1.19	190	Hartford Financial Services	18,189	0.01
14,255	Amazon.com	2,493,770	1.24	18	HCA Healthcare	5,610	0.00
6,184	American Tower	1,212,806	0.60	3,333	Healthpeak Properties	56,228	0.03
602	American Water Works	71,463	0.04	3,992	Hewlett Packard Enterprise	60,439	0.03
173	Amgen	47,878	0.02	4,010	Hilton Worldwide	816,717	0.41
11,357	Apple	2,061,295	1.02	99	Home Depot	37,701	0.02
9,351	Applied Materials	1,858,885	0.92	599	HP	16,862	0.01
639	AT&T	10,882	0.00	1,975	Humana	690,973	0.34
57	Atlassian	11,817	0.01	1,855	Huntington Bancshares	24,263	0.01
3,695	Autodesk	948,433	0.47	30	IDEXX Laboratories	17,207	0.01
112	Automatic Data Processing	28,181	0.01	69	Illinois Tool Works	18,124	0.01
681	Baker Hughes	20,253	0.01	30	Incyte	1,777	0.00
196	Bank of New York Mellon	10,982	0.01	13,744	Ingersoll Rand	1,239,434	0.62
15	Booking	52,500	0.03	166	Insulet	26,862	0.01
23,757	Boston Scientific	1,574,852	0.78	4,020	Intel	172,096	0.09
598	Bristol-Myers Squibb	30,316	0.01	970	Intuit	646,476	0.32
13	Broadcom	16,937	0.01	4,609	Intuitive Surgical	1,782,992	0.89
148	Broadridge Financial Solutions	29,933	0.01	99	Johnson & Johnson	15,975	0.01
				9,764	JPMorgan Chase	1,808,488	0.90

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,200	Kellanova	66,702	0.03	2,701	Thermo Fisher Scientific	1,540,731	0.77
291	Keysight Technologies	44,974	0.02	114	TJX	11,309	0.00
613	Kimberly-Clark	73,995	0.04	1,557	Tractor Supply	393,703	0.19
55	KLA	37,508	0.02	139	Travelers	30,573	0.02
152	Kraft Heinz	5,394	0.00	2,358	Uber Technologies	185,692	0.09
73	Lam Research	68,068	0.03	4,049	United Parcel Service	603,139	0.30
29,887	LKQ	1,582,517	0.79	3,839	UnitedHealth	1,913,050	0.95
4,361	LPL Financial	1,164,779	0.58	12,131	Veralto	1,056,731	0.53
44	Lululemon Athletica	20,623	0.01	621	Verizon Communications	24,815	0.01
131	MarketAxess	27,903	0.01	454	Vertex Pharmaceuticals	192,396	0.10
9,158	Marsh & McLennan	1,850,374	0.92	3,984	Visa	1,131,217	0.56
307	Masco	23,427	0.01	817	Vulcan Materials	215,811	0.11
6,998	Mastercard	3,320,831	1.65	21,417	Walmart	1,261,675	0.63
54	McCormick	3,682	0.00	14,698	Walt Disney	1,646,176	0.82
673	McDonald's	197,048	0.10	271	Whirlpool	29,108	0.01
65	McKesson	33,831	0.02	47	Workday	13,736	0.01
3	MercadoLibre	4,837	0.00	33	Zimmer Biomet	4,087	0.00
17,955	Merck	2,291,058	1.14	2,407	Zoetis	481,400	0.24
15	Mettler-Toledo International	18,671	0.01			77,773,658	38.65
10,242	Micron Technology	914,406	0.45	Total Common / Preferred Stocks (Shares)		125,267,365	62.25
15,572	Microsoft	6,381,561	3.17	<b>BONDS</b>			
735	Molson Coors Beverage	46,092	0.02	<b>Canada</b>			
35	Motorola Solutions	11,626	0.00	USD 95,000	Rogers Communications 3.8% 15/3/2032	84,727	0.04
811	Nasdaq	45,708	0.02	<b>Germany</b>			
294	Newmont	9,149	0.00	EUR 1,564,201	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033	1,685,353	0.84
15,996	NextEra Energy	885,539	0.44	USD 179,000	Deutsche Bank 2.129% 24/11/2026	167,842	0.08
348	Nucor	66,886	0.03			1,853,195	0.92
5,568	NVIDIA	4,425,446	2.20	<b>Italy</b>			
14	Old Dominion Freight Line	6,186	0.00	EUR 1,325,000	Italy Buoni Poliennali Del Tesoro 4.4% 1/5/2033	1,513,914	0.75
141	Omnicom	12,474	0.01	<b>Japan</b>			
10,871	Oracle	1,213,204	0.60	EUR 288,000	Takeda Pharmaceutical 2.25% 21/11/2026	301,476	0.15
2,103	Palo Alto Networks	662,676	0.33	<b>Luxembourg</b>			
130	Paychex	15,959	0.01	EUR 200,000	Becton Dickinson Euro Finance 3.553% 13/9/2029	216,504	0.11
183	PepsiCo	30,332	0.01	<b>Netherlands</b>			
78	PNC Financial Services	11,555	0.01	USD 295,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	277,270	0.14
230	PPG Industries	32,524	0.02	<b>Singapore</b>			
74	Principal Financial	5,991	0.00	USD 244,000	Pfizer Investment Enterprises 5.3% 19/5/2053	239,499	0.12
5,506	Progressive	1,053,188	0.52	<b>Switzerland</b>			
17	Prologis	2,301	0.00	USD 320,000	UBS 6.246% 22/9/2029	329,632	0.16
152	Public Service Enterprise	9,577	0.00	<b>United Kingdom</b>			
67	QUALCOMM	10,549	0.01	GBP 1,509,132	United Kingdom Gilt 3.25% 31/1/2033	1,795,243	0.89
9	Regeneron Pharmaceuticals	8,802	0.00	GBP 192,581	United Kingdom Gilt 3.75% 22/10/2053	211,258	0.11
123	ResMed	21,470	0.01			2,006,501	1.00
9,031	Salesforce	2,719,415	1.35				
13,952	Sempra	988,639	0.49				
42	ServiceNow	32,436	0.02				
83	Snowflake	15,404	0.01				
200	State Street	14,824	0.01				
86	Steel Dynamics	11,416	0.01				
1,324	Synchrony Financial	54,443	0.03				
309	Tapestry	14,629	0.01				
2,495	Tesla	505,113	0.25				
175	Texas Instruments	28,943	0.01				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	<b>United States</b>			USD 80,000	HCA 3.5% 15/7/2051	54,265	0.03
USD 449,000	American Express 5.282% 27/7/2029	451,909	0.22	USD 215,000	HCA 5.625% 1/9/2028	216,761	0.11
EUR 200,000	American Tower 0.45% 15/1/2027	197,487	0.10	USD 155,000	Healthpeak 3% 15/1/2030	136,237	0.07
USD 34,000	American Tower 5.25% 15/7/2028	33,938	0.02	USD 86,000	Home Depot 2.75% 15/9/2051	55,162	0.03
USD 347,000	Amgen 2.77% 1/9/2053	212,492	0.11	USD 353,000	JPMorgan Chase 0.768% 9/8/2025	345,068	0.17
USD 254,000	Amgen 5.15% 2/3/2028	254,836	0.13	USD 58,000	JPMorgan Chase 5.336% 23/1/2035	57,829	0.03
USD 4,000	Anheuser-Busch InBev Worldwide 4.6% 15/4/2048	3,613	0.00	USD 440,000	JPMorgan Chase 6.087% 23/10/2029	455,683	0.23
USD 342,000	Bank of America 2.456% 22/10/2025	335,020	0.17	USD 60,000	Keurig Dr Pepper 4.5% 15/4/2052	51,065	0.03
USD 289,000	Bank of America 3.97% 5/3/2029	275,247	0.14	USD 87,000	Kraft Heinz Foods 3.75% 1/4/2030	81,337	0.04
USD 166,000	Bank of America 5.202% 25/4/2029	165,363	0.08	USD 180,000	Kraft Heinz Foods 4.25% 1/3/2031	171,336	0.08
USD 79,000	Bank of America 5.468% 23/1/2035	78,847	0.04	USD 53,000	Lowe's 5.75% 1/7/2053	53,596	0.02
USD 178,000	Bank of America 5.819% 15/9/2029	181,622	0.09	EUR 200,000	Merck 2.5% 15/10/2034	205,205	0.10
USD 230,000	Bank of New York Mellon 5.802% 25/10/2028	235,839	0.12	USD 63,000	Merck 5% 17/5/2053	61,147	0.03
USD 158,000	Bank of New York Mellon 6.317% 25/10/2029	165,787	0.08	EUR 200,000	Morgan Stanley 0.495% 26/10/2029	185,946	0.09
USD 253,000	Becton Dickinson 4.693% 13/2/2028	249,536	0.12	USD 289,000	Morgan Stanley 3.772% 24/1/2029	273,948	0.14
USD 166,000	Berry Global 5.5% 15/4/2028	165,116	0.08	USD 92,000	Morgan Stanley 4.21% 20/4/2028	89,108	0.04
USD 77,000	Bristol-Myers Squibb 4.25% 26/10/2049	64,491	0.03	USD 334,000	Morgan Stanley 5.449% 20/7/2029	336,079	0.17
USD 43,000	Broadcom 2.6% 15/2/2033	34,527	0.02	USD 44,000	Morgan Stanley 5.466% 18/1/2035	44,021	0.02
USD 123,000	Broadcom 3.419% 15/4/2033	105,144	0.05	USD 166,000	Nasdaq 5.35% 28/6/2028	167,794	0.08
USD 327,000	CenterPoint Energy Houston Electric 5.2% 1/10/2028	330,368	0.16	USD 80,000	Nasdaq 5.95% 15/8/2053	82,893	0.04
USD 36,000	Charles Schwab 6.136% 24/8/2034	37,402	0.02	USD 279,000	Oracle 2.3% 25/3/2028	250,501	0.12
USD 49,000	Comcast 4.8% 15/5/2033	47,956	0.02	USD 518,000	Oracle 2.95% 1/4/2030	457,656	0.23
USD 71,000	CSX 4.5% 1/8/2054	61,910	0.03	USD 118,000	Pfizer 4% 15/3/2049	97,516	0.05
USD 185,000	CVS Health 3.25% 15/8/2029	168,742	0.08	USD 168,000	PNC Financial Services 4.758% 26/1/2027	166,171	0.08
USD 14,000	Dell International / EMC 4% 15/7/2024	13,886	0.01	EUR 463,000	Procter & Gamble 4.875% 11/5/2027	528,340	0.26
USD 177,000	Dell International / EMC 5.3% 1/10/2029	178,511	0.09	USD 107,000	Prologis 4.625% 15/1/2033	103,240	0.05
USD 44,000	Ecolab 2.7% 15/12/2051	27,986	0.01	USD 279,000	Public Service Electric and Gas 4.65% 15/3/2033	270,470	0.13
USD 58,000	Elevance Health 4.55% 15/5/2052	50,724	0.03	USD 113,000	Public Service Electric and Gas 5.125% 15/3/2053	109,546	0.06
USD 88,000	Elevance Health 4.9% 8/2/2026	87,428	0.04	USD 130,000	Republic Services 1.75% 15/2/2032	102,193	0.05
EUR 257,000	Eli Lilly 1.7% 1/11/2049	198,581	0.10	USD 81,000	Republic Services 3.05% 1/3/2050	56,281	0.03
USD 91,000	Equinix 1% 15/9/2025	85,153	0.04	USD 260,000	Republic Services 3.95% 15/5/2028	250,622	0.12
USD 212,000	Equinix 1.55% 15/3/2028	184,685	0.09	USD 281,000	Sherwin-Williams 2.95% 15/8/2029	253,082	0.13
USD 63,000	Equinix 2.5% 15/5/2031	52,711	0.03	USD 137,000	Southern California Edison 3.65% 1/6/2051	100,633	0.05
EUR 200,000	General Mills 0.125% 15/11/2025	204,260	0.10	USD 364,000	Thermo Fisher Scientific 5.2% 31/1/2034	369,134	0.18
USD 72,000	General Mills 2.25% 14/10/2031	59,185	0.03	USD 24,000	Truist Financial 5.435% 24/1/2030	23,779	0.01
USD 85,000	General Mills 4.2% 17/4/2028	82,612	0.04	USD 79,000	Uber Technologies 0.875% 1/12/2028	98,825	0.05
USD 122,000	Gilead Sciences 4.15% 1/3/2047	101,327	0.05	USD 1,000,000	United States Treasury Bill 0% 5/3/2024	999,415	0.50
USD 152,000	Gilead Sciences 5.25% 15/10/2033	154,066	0.08	USD 1,150,000	United States Treasury Bill 0% 7/3/2024	1,148,993	0.57
USD 91,000	Goldman Sachs 1.093% 9/12/2026	84,383	0.04	USD 1,000,000	United States Treasury Bill 0% 12/3/2024	998,389	0.50
EUR 191,000	Goldman Sachs 2% 1/11/2028	192,728	0.10				
USD 226,000	HCA 2.375% 15/7/2031	184,416	0.09				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Allocation Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	38,948	USD	35,687	JP Morgan	20/3/2024	(205)
EUR	62,640	CHF	66,413	Goldman Sachs	20/3/2024	698
EUR	592,539	USD	549,288	Bank of America	20/3/2024	3,792
EUR	591,843	USD	546,856	Morgan Stanley	20/3/2024	1,848
GBP	526,604	USD	412,626	UBS	20/3/2024	(3,650)
GBP	404,775	USD	318,867	HSBC Bank	20/3/2024	(649)
GBP	580,986	USD	459,787	Bank of America	20/3/2024	1,739
GBP	393,814	USD	308,428	JP Morgan	20/3/2024	(2,919)
HUF	189,529	USD	66,087,527	Barclays	20/3/2024	(7,352)
HUF	146,940	USD	51,861,818	Bank of America	20/3/2024	(3,977)
HUF	29,913	USD	10,586,161	Goldman Sachs	20/3/2024	(731)
IDR	342,822	USD	5,306,779,538	BNP Paribas	20/3/2024	(5,333)
IDR	261,814	USD	4,088,415,113	State Street	20/3/2024	(1,808)
IDR	564,721	USD	8,847,377,386	Royal Bank of Canada	20/3/2024	(2,064)
IDR	188,815	USD	2,954,010,675	Morgan Stanley	20/3/2024	(952)
INR	924,677	USD	77,252,271	Citigroup	20/3/2024	6,422
INR	869,785	USD	72,422,916	Royal Bank of Canada	20/3/2024	3,107
INR	188,815	USD	15,682,974	Morgan Stanley	20/3/2024	207
JPY	6,107,441	USD	859,322,609	Morgan Stanley	21/3/2024	(342,206)
JPY	3,522,005	USD	517,295,233	BNP Paribas	21/3/2024	(51,447)
JPY	197,910	USD	29,102,860	HSBC Bank	21/3/2024	(2,658)
KRW	875,669	USD	1,126,066,550	BNP Paribas	20/3/2024	(30,053)
KRW	790,429	USD	1,052,451,680	Royal Bank of Canada	20/3/2024	(93)
KRW	295,160	USD	391,376,980	Bank of America	20/3/2024	(1,257)
MXN	459,578	USD	8,030,946	Citigroup	20/3/2024	9,903
MXN	360,535	USD	6,227,124	JP Morgan	20/3/2024	3,496
MXN	74,642	USD	1,292,105	Goldman Sachs	20/3/2024	894
MXN	283,222	USD	4,855,311	Morgan Stanley	20/3/2024	615
PLN	289,970	USD	1,139,199	BNP Paribas	20/3/2024	(3,707)
PLN	223,119	USD	892,816	HSBC Bank	20/3/2024	1,232
PLN	45,162	USD	181,003	Goldman Sachs	20/3/2024	321
SAR	94,736	USD	355,490	BNP Paribas	20/3/2024	37
SAR	73,500	USD	275,808	UBS	20/3/2024	29
SEK	533,153	USD	5,439,010	Barclays	20/3/2024	(5,698)
SEK	402,560	USD	4,207,795	State Street	20/3/2024	5,496
SEK	87,321	USD	910,135	BNP Paribas	20/3/2024	940
THB	88,362	EUR	3,336,328	Citigroup	20/3/2024	(2,782)
THB	192,364	USD	6,664,614	Citigroup	20/3/2024	(6,292)
THB	65,072	EUR	2,513,829	Barclays	20/3/2024	(461)
THB	146,300	USD	5,179,307	Goldman Sachs	20/3/2024	(1,697)
THB	19,150	EUR	742,126	UBS	20/3/2024	(70)
THB	31,254	USD	1,109,766	UBS	20/3/2024	(270)
USD	250,000	EUR	275,826	State Street	20/3/2024	4,415
USD	466,204	EUR	503,228	UBS	20/3/2024	(2,904)
USD	100,000	GBP	127,631	Morgan Stanley	20/3/2024	893
USD	6,969,829	CNH	982,295	HSBC Bank	20/3/2024	13,886
USD	1,757,665	CNH	247,297	Citigroup	20/3/2024	3,082
USD	91,712,063	JPY	620,000	HSBC Bank	21/3/2024	4,700
USD	43,355,696	JPY	295,020	UBS	21/3/2024	4,145
USD	7,916,937,890	IDR	503,676	Royal Bank of Canada	20/3/2024	192
USD	140,872,385	JPY	959,512	Bank of America	21/3/2024	14,393
USD	57,528,086	JPY	395,327	Morgan Stanley	21/3/2024	9,369
USD	932,033	BRL	187,513	Morgan Stanley	20/3/2024	417
USD	3,249,731	MXN	187,513	Bank of America	20/3/2024	(2,463)
USD	262,058,392	KRW	197,916	Royal Bank of Canada	20/3/2024	1,124
USD	818,875	CHF	944,074	Morgan Stanley	20/3/2024	10,647
USD	468,766	GBP	591,796	Bank of America	20/3/2024	(2,309)
USD	346,411	CHF	394,112	Barclays	20/3/2024	(759)
ZAR	472,359	USD	8,726,828	Citigroup	20/3/2024	(18,288)

# Sustainable Global Allocation Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR	351,934	USD	6,732,520	Barclays	20/3/2024	(1,630)
ZAR	76,069	USD	1,466,337	State Street	20/3/2024	227
Net unrealised depreciation						(609,681)
<b>EUR Hedged Share Class</b>						
EUR	50,795,026	USD	47,153,539	BNY Mellon	15/3/2024	386,206
USD	1,560,901	EUR	1,684,258	BNY Mellon	15/3/2024	(9,972)
Net unrealised appreciation						376,234
<b>SEK Hedged Share Class</b>						
SEK	5,749	USD	60,616	BNY Mellon	15/3/2024	128
USD	1,319	SEK	126	BNY Mellon	15/3/2024	(2)
Net unrealised appreciation						126
Total net unrealised depreciation						(233,321)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
103	EUR	Euro BOBL	March 2024	(177,052)
30	EUR	Euro Bund	March 2024	(73,896)
20	EUR	Euro Schatz	March 2024	(1,410)
9	JPY	Nikkei 225 (Ose)	March 2024	179,234
(4)	JPY	Japanese 10 Year Bond (OSE)	March 2024	14,117
(7)	EUR	EURO STOXX 50 Index	March 2024	(16,003)
1	USD	NASDAQ 100 E-Mini Index	March 2024	32,094
(13)	USD	S&P 500 E-Mini Index	March 2024	(21,998)
3	JPY	Nikkei 225 (Yen)	March 2024	28,552
(14)	USD	US Long Bond (CBT)	June 2024	(21,656)
(58)	USD	US Treasury 10 Year Note (CBT)	June 2024	(14,749)
(21)	USD	US Ultra 10 Year Note	June 2024	(7,107)
(7)	USD	US Ultra Bond (CBT)	June 2024	(10,098)
21	GBP	Long Gilt	June 2024	(2,851)
(52)	USD	US Treasury 2 Year Note (CBT)	June 2024	(8,596)
197	USD	US Treasury 5 Year Note (CBT)	June 2024	61,271
Total				(40,148)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (177,111)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	5,925	11,398
CDS	EUR 737,481	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(5,090)	(63,080)
CDS	EUR 18,614	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(26)	(401)
IRS	BRL 1,202,000	Fund receives Fixed 10.354906%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	482	482
IRS	USD 1,008,300	Fund receives Fixed 4.1685%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2026	4,421	4,421
IRS	BRL 603,226	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(1,213)	(1,213)
IRS	BRL 704,787	Fund receives Fixed 10.136747%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(1,087)	(1,087)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 939,129	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(1,322)	(1,322)
IRS	BRL 3,000,000	Fund receives Fixed 12.469643%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	42,437	42,437
IRS	USD 525,000	Fund receives Fixed 4.1985%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2027	5,238	5,238
IRS	USD 1,050,700	Fund receives Fixed 3.8723%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	10/11/2027	4,450	4,450
IRS	BRL 587,198	Fund receives Fixed 9.986859%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(1,239)	(1,239)
IRS	BRL 1,149,233	Fund receives Fixed 13.249413%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	7,484	7,484
IRS	USD 687,412	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	31/10/2028	11,042	11,042
IRS	GBP 320,708	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	17/11/2028	805	805
IRS	GBP 321,000	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/11/2028	917	917
IRS	USD 271,854	Fund receives Fixed 4.0075%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2053	17,850	17,850
IRS	USD 271,854	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Goldman Sachs	3/11/2053	(935)	(935)
IRS	BRL 2,185,722	Fund receives Fixed 13.179249%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	13,629	13,629
IRS	BRL 2,184,621	Fund receives Fixed 13.209319%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	13,881	13,881
IRS	BRL 585,845	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(949)	(949)
IRS	BRL 586,475	Fund receives Fixed 10.027014%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(1,084)	(1,084)
IRS	BRL 662,528	Fund receives Fixed 10.069033%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(1,303)	(1,303)
IRS	BRL 5,030	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(7)	(7)
IRS	BRL 901,048	Fund receives Fixed 10.159333%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(1,253)	(1,253)
IRS	MXN 14,426,515	Fund receives Fixed 9.775%; and pays Floating MXN MXIBTIE 1 Month	Barclays	4/2/2025	(7,453)	(7,453)
IRS	MXN 7,213,257	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIE 1 Month	Barclays	4/2/2025	(3,689)	(3,689)
IRS	MXN 7,213,257	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIE 1 Month	Barclays	4/2/2025	(3,632)	(3,632)
IRS	USD 1,014,209	Fund receives Fixed 4.0745%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	3/11/2027	7,907	7,907
IRS	MXN 9,000,000	Fund receives Fixed 8.2%; and pays Floating MXN MXIBTIE 1 Month	Barclays	5/1/2028	(12,251)	(12,251)
IRS	USD 1,460,010	Fund receives Fixed 3.485%; and pays Floating USD SOFR 1 Day	Barclays	23/1/2028	(3,280)	(3,280)
IRS	USD 1,268,400	Fund receives Fixed 3.874%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	5/2/2028	5,942	5,942
IRS	MXN 4,328,000	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIE 1 Month	Barclays	15/8/2028	3,096	3,096
IRS	USD 146,250	Fund receives Fixed 4.0085%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	17/1/2034	1,814	1,814
IRS	USD 1,268,400	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.274%	HSBC Bank	5/2/2028	7,489	7,489
TRS	USD 209,855	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Barclays	20/3/2024	73	(534)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (27)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	(4)	(2,005)
TRS	USD (300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	90	(5,799)
TRS	USD (400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	122	(6,564)
TRS	USD (500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(70)	(4,657)
TRS	USD (800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(63)	(2,468)
TRS	USD (300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(101)	(12,533)
TRS	USD (800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(73)	(8,119)
TRS	USD (48)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(300)	(6,170)
TRS	USD (216)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	285	(2,611)
TRS	USD (35)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(54)	(4,925)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (2,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	1/5/2024	769	(31,337)
TRS	USD (1,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	1/5/2024	(1,641)	(30,780)
TRS	USD (43)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/5/2024	157	(12,614)
TRS	USD (95)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	(9)	(10,260)
TRS	USD (292)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	(597)	(18,464)
TRS	USD (121)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	96	(3,627)
TRS	USD (1,340)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	(825)	(24,810)
TRS	USD (161)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	203	(1,715)
TRS	USD (1)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	215	(9,406)
TRS	USD (87)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	188	(9,325)

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (2,674)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	(1,379)	(28,829)
TRS	USD (141)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	(505)	(39,176)
TRS	USD (28,249)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	98	(8,597)
TRS	USD (585)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	357	(13,512)
TRS	USD (137)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	19	(886)
TRS	USD (62)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	133	(45,291)
TRS	USD (761)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	110	(11,996)
TRS	USD (31)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	346	(12,233)
TRS	USD (163)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	(153)	(16,637)
TRS	USD (61)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	1	(803)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (563)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	440	(13,108)
TRS	USD (219)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	70	(2,941)
TRS	USD (109)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	106	(834)
TRS	USD (64)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	11/9/2024	433	(9,467)
TRS	USD (34)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	10/2/2025	(135)	(2,722)
TRS	USD (45)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2025	(70)	(8,690)
TRS	USD (45)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2025	(84)	(6,421)
TRS	USD (1,503)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2025	401	(11,042)
TRS	USD (667)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2025	366	(17,685)
TRS	USD (1,124)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2025	(603)	(17,493)

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	(120)	(4,012)
TRS	USD (6,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	472	(16,826)
TRS	USD (12,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	403	(27,341)
TRS	USD (1,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	19	(778)
TRS	USD (7,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	211	(13,221)
TRS	USD (11,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	(158)	(7,544)
TRS	USD (15,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	324	(9,347)
TRS	USD (12,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	(164)	(10,478)
TRS	USD (1,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	(25)	(955)
TRS	USD (12,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	296	(6,439)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (3,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	26/2/2025	946	(17,036)
TRS	USD (2,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	552	(31,371)
TRS	USD (2,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(830)	(11,505)
TRS	USD (500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(208)	(13,446)
TRS	USD (400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(239)	(16,112)
TRS	USD (2,500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(459)	(20,344)
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	73	(19,516)
TRS	USD (400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	14	(8,400)
TRS	USD (800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(270)	(10,690)
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(38)	(5,537)



# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(73)	(4,063)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	84	(2,185)
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(209)	(13,663)
TRS	USD (400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	10	(5,449)
TRS	USD (300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	71	(2,789)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(2)	(714)
TRS	USD (1,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	654	(15,191)
TRS	USD (6,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(298)	(32,642)
TRS	USD (4,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(424)	(30,406)
TRS	USD (800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	99	(19,573)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	40	(3,337)
TRS	USD (2,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	686	(25,809)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	9	(679)
TRS	USD (8,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(1,540)	(27,949)
TRS	USD (2,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(339)	(23,988)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	35	(2,331)
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	316	(11,035)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(184)	(2,692)
TRS	USD (1,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(426)	(21,420)
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(61)	(4,554)

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	43	(22,028)
TRS	USD (18)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(52)	(15,814)
TRS	USD (1,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(269)	(13,564)
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	177	(7,675)
TRS	USD (600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	27/2/2025	(250)	(6,404)
TRS	USD (110)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	10	(12,256)
TRS	USD (30)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(18)	(3,837)
TRS	USD (150)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	6	(9,808)
TRS	USD (786)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	430	(12,414)
TRS	USD (1,174)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	446	(37,932)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (37)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	93	(2,760)
TRS	USD (195)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	1,164	(28,562)
TRS	USD (61)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(161)	(14,175)
TRS	USD (31)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(81)	(4,894)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(489)	(10,926)
TRS	USD (122)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(435)	(17,674)
TRS	USD (69)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(631)	(17,708)
TRS	USD (36,006)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(787)	(26,861)
TRS	USD (528)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	597	(23,561)
TRS	USD (1,870)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	(101)	(7,893)

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (772)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 10-250 basis points>	Citibank	24/2/2028	9	(5,258)
TRS	USD (2,760)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(423)	(423)
TRS	USD (96)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(969)	(7,685)
TRS	USD (21,664)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	472	(13,116)
TRS	USD (1,800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(381)	(5,989)
TRS	USD (17,805)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(2,540)	(14,316)
TRS	USD (4,138)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	364	(15,733)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	141	(5,517)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	244	(1,364)
TRS	USD (555)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(3,407)	(24,097)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (353)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	316	(23,860)
TRS	USD (80,689)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(1,512)	(24,555)
TRS	USD (500)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	49	(12,233)
TRS	USD (9,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	796	(18,896)
TRS	USD (900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(114)	(2,237)
TRS	USD (2,775)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	1,510	(21,124)
TRS	USD (2,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(862)	(7,397)
TRS	USD (4,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	3,416	(25,255)
TRS	USD (300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	791	(2,731)
TRS	USD (1,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	1,449	(22,202)

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (2,400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	571	(12,435)
TRS	USD (1,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	252	(8,009)
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(219)	(4,662)
TRS	USD (1,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(152)	(8,158)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	51	(2,355)
TRS	USD (700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(906)	(3,835)
TRS	USD (600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	302	(8,547)
TRS	USD (4,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(423)	(11,217)
TRS	USD (794)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(41)	(11,211)
TRS	USD (46)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(776)	(17,731)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(836)	(18,824)
TRS	USD (99)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	23	(1,054)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	39	(3,838)
TRS	USD (4,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(420)	(8,749)
TRS	USD (4,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	69	(2,146)
TRS	USD (2,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(32)	(1,267)
TRS	USD (1,700)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	472	(11,540)
TRS	USD (7,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(6,148)	(71,451)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(47)	(1,015)
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(255)	(5,190)



# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (25,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(94)	(1,757)
TRS	USD (4,136)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	98	(3,771)
TRS	USD (5,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(297)	(3,642)
TRS	USD (400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	69	(3,998)
TRS	USD (53)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(390)	(6,208)
TRS	USD (400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	683	(5,162)
TRS	USD (6,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	167	(6,746)
TRS	USD (7,200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(422)	(9,622)
TRS	USD (1,100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(22)	(10,877)
TRS	USD (12,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(84)	(7,236)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (889)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(45)	(4,362)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	246	(1,186)
TRS	USD (1,600)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(987)	(5,315)
TRS	USD (300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(2,018)	(9,234)
TRS	USD (5,300)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(1,804)	(24,309)
TRS	USD (5,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	18/2/2025	180	(7,862)
TRS	USD (1,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	18/2/2025	(13)	(1,357)
TRS	USD (15,038)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	173	(30,269)
TRS	USD (12,458)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(2,798)	(37,978)
TRS	USD (1,246)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	883	(19,678)

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (2,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	28	(2,502)
TRS	USD (800)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(24)	(4,549)
TRS	USD (100)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(157)	(4,434)
TRS	USD (5,900)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	92	(42,099)
TRS	USD (400)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	703	(10,511)
TRS	USD (96)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(33)	(1,639)
TRS	USD (383)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(767)	(11,233)
TRS	USD (200)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(36)	(2,688)
TRS	USD (1,313)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	10/2/2025	(2,869)	(31,423)
TRS	USD (20,000)	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread in a range of 25-175 basis points>	JP Morgan	18/2/2025	(369)	(17,463)
TRS	USD 219,453	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	4,606	4,109
TRS	USD 204,230	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	443	(147)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 27	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 47bps	BNP Paribas	15/3/2024	11,405	11,405
TRS	USD 17	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 52bps	BNP Paribas	15/3/2024	6,617	6,617
TRS	USD 24,142	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	483	429
TRS	USD 253,875	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	706	(28)
TRS	USD 256,430	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	(837)	(1,328)
Total					110,736	(1,994,370)

> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

AUD - 1D Overnight Reserve Bank of Australia Rate (AONIA)

CAD - 1D Overnight Bank of Canada Repo Rate (CORRA)

CHF - Swiss Average Rate O/N (SSARON)

EUR - 1D Euro Short Term Rate (ESTR)

GBP - 1D Sterling Overnight Index Average (SONIA)

HKD - Overnight Index Average (HONIA)

JPY - Provisional 1D Overnight Tokyo Average Rate (TONA)

PLN - 1D Poland Warsaw Interbank Offer Rate (WIBOR)

NOK - Norwegian Overnight Weighted Average (NOWA)

SEK - TN Stockholm Interbank Offer Rate (STIBOR)

SGD - Overnight Rate Average (SORA)

USD - 1D Overnight Bank Funding Rate (OBFR01)

ZAR - 1D Rand Overnight Interest Rate Fixing (RAONON)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
19,227	Put	OTC EUR/USD	Goldman Sachs	EUR 1.02	13/3/2024	(1,905)	-
679,842	Put	OTC USD/JPY	HSBC Bank	USD 143	14/3/2024	(7,749)	41
437,849	Put	OTC EUR/MXN	HSBC Bank	EUR 18.3	9/5/2024	(675)	2,129
2,626,553	Call	OTC USD/CNH	HSBC Bank	USD 8.5	21/8/2024	(3,869)	-
2,705,277	Put	OTC EUR/USD	JP Morgan	EUR 1.07	18/3/2024	(7,048)	3,029
1,224,913	Call	OTC USD/CNH	Morgan Stanley	USD 7.7	7/3/2024	(2,113)	-
174	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	1/3/2024	100,312	149,466
90	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 512	1/3/2024	(14,866)	3,915
90	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 514	1/3/2024	(14,360)	1,485
32	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 505	1/3/2024	3,278	12,976
53	Put	US Treasury 10 Year Note	Exchange Traded	USD 110.25	1/3/2024	(22,902)	3,727
11	Call	Advanced Micro Devices	Exchange Traded	USD 185	15/3/2024	1,767	6,518
21	Call	Advanced Micro Devices	Exchange Traded	USD 190	15/3/2024	(10,680)	8,557
32	Call	Alphabet	Exchange Traded	USD 160	15/3/2024	(12,919)	112
43	Call	Amazon.com	Exchange Traded	USD 175	15/3/2024	(2,551)	15,587
21	Call	Amazon.com	Exchange Traded	USD 180	15/3/2024	(2,315)	3,486
31	Call	Applied Materials	Exchange Traded	USD 210	15/3/2024	(10,516)	5,208
9	Call	Autodesk	Exchange Traded	USD 280	15/3/2024	(3,215)	2,565
8	Call	Chubb	Exchange Traded	USD 250	15/3/2024	21	3,440

# Sustainable Global Allocation Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
6	Call	Costco Wholesale	Exchange Traded	USD 730	15/3/2024	7,802	17,355
3	Call	Lam Research	Exchange Traded	USD 800	15/3/2024	27,601	40,035
9	Call	Mastercard	Exchange Traded	USD 475	15/3/2024	296	5,760
21	Put	Merck	Exchange Traded	USD 125	15/3/2024	425	1,932
5	Call	Microsoft	Exchange Traded	USD 410	15/3/2024	1,048	3,375
14	Call	Microsoft	Exchange Traded	USD 420	15/3/2024	(5,123)	3,941
32	Call	Microsoft	Exchange Traded	USD 430	15/3/2024	(12,903)	3,200
8	Call	Nice	Exchange Traded	USD 250	15/3/2024	(3,378)	3,120
11	Call	Novo Nordisk	Exchange Traded	USD 125	15/3/2024	(652)	1,370
5	Call	NVIDIA	Exchange Traded	USD 730	15/3/2024	17,676	35,337
11	Call	NVIDIA	Exchange Traded	USD 725	15/3/2024	39,933	82,472
19	Call	Oracle	Exchange Traded	USD 120	15/3/2024	(3,196)	2,926
4	Call	Salesforce	Exchange Traded	USD 290	15/3/2024	2,810	5,710
38	Put	Tesla	Exchange Traded	USD 180	15/3/2024	(31,548)	3,021
6	Call	UnitedHealth	Exchange Traded	USD 520	15/3/2024	(4,088)	1,059
21	Call	Walt Disney	Exchange Traded	USD 115	15/3/2024	(2,105)	1,995
78	Call	Wells Fargo	Exchange Traded	USD 52.5	15/3/2024	13,924	24,570
25	Call	Amazon.com	Exchange Traded	USD 185	19/4/2024	(243)	7,813
32	Call	Amazon.com	Exchange Traded	USD 180	19/4/2024	(951)	15,280
32	Call	AstraZeneca	Exchange Traded	USD 67.5	19/4/2024	(1,866)	3,424
29	Call	Bayerische Motoren Werke	Exchange Traded	EUR 110	19/4/2024	1,928	12,160
1	Call	Costco Wholesale	Exchange Traded	USD 735	19/4/2024	2,685	3,498
3	Call	Deckers Outdoor	Exchange Traded	USD 860	19/4/2024	8,575	16,890
1	Call	Deckers Outdoor	Exchange Traded	USD 900	19/4/2024	(502)	3,465
66	Call	Delta Air Lines	Exchange Traded	USD 45	19/4/2024	(444)	7,095
41	Call	JPMorgan Chase	Exchange Traded	USD 190	19/4/2024	(294)	13,427
32	Call	Mercedes-Benz	Exchange Traded	EUR 75	19/4/2024	1,533	6,631
18	Call	Merck	Exchange Traded	USD 125	19/4/2024	4,499	8,595
28	Call	Merck	Exchange Traded	USD 130	19/4/2024	(2,610)	5,992
10	Call	Micron Technology	Exchange Traded	USD 95	19/4/2024	(1,207)	3,400
5	Call	Microsoft	Exchange Traded	USD 425	19/4/2024	855	3,300
10	Call	Microsoft	Exchange Traded	USD 440	19/4/2024	(3,715)	2,890
9	Call	Norfolk Southern	Exchange Traded	USD 270	19/4/2024	(2,248)	2,813
10	Call	NVIDIA	Exchange Traded	USD 685	19/4/2024	87,109	123,925
9	Call	NVIDIA	Exchange Traded	USD 820	19/4/2024	(14,578)	35,482
9	Call	NVIDIA	Exchange Traded	USD 840	19/4/2024	(6,320)	28,890
23	Call	PNC Financial Services	Exchange Traded	USD 160	19/4/2024	(2,656)	4,485
157	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 485	19/4/2024	(6,346)	35,011
11	Put	Tesla	Exchange Traded	USD 170	19/4/2024	(9,253)	2,943
67	Call	Uber Technologies	Exchange Traded	USD 80	19/4/2024	186	24,120
8	Call	Walt Disney	Exchange Traded	USD 110	19/4/2024	1,815	4,360
59	Call	Walt Disney	Exchange Traded	USD 115	19/4/2024	2,034	17,110
31	Call	Amazon.com	Exchange Traded	USD 190	17/5/2024	1,481	15,345
22	Put	Dax Index	Exchange Traded	EUR 17,300	17/5/2024	(3,536)	20,258
11	Call	Dexcom	Exchange Traded	USD 120	17/5/2024	(1,720)	7,095
8	Call	DR Horton	Exchange Traded	USD 155	17/5/2024	1,591	4,880
12	Call	DR Horton	Exchange Traded	USD 165	17/5/2024	(4,840)	3,720
3	Call	Eli Lilly	Exchange Traded	USD 760	17/5/2024	76	11,797
6	Call	Shell	Exchange Traded	GBP 2,625	17/5/2024	(1,463)	2,433
9	Put	Tesla	Exchange Traded	USD 190	17/5/2024	(1,221)	9,585

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
41	Call	UBS	Exchange Traded	USD 32.5	17/5/2024	(2,511)	984
22	Call	Novo Nordisk	Exchange Traded	USD 130	21/6/2024	(438)	9,350
53	Call	Apple	Exchange Traded	USD 220	16/8/2024	(3,185)	7,023
Total						78,437	944,888

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(679,842)	Put	OTC USD/JPY	HSBC Bank	USD 137	14/3/2024	1,706	-
(174)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 508	1/3/2024	(20,519)	(33,669)
(53)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 109	1/3/2024	7,324	-
(1)	Call	Advanced Micro Devices	Exchange Traded	USD 180	15/3/2024	(263)	(833)
(20)	Call	Applied Materials	Exchange Traded	USD 230	15/3/2024	2,435	(340)
(9)	Put	Autodesk	Exchange Traded	USD 230	15/3/2024	273	(1,508)
(6)	Call	Costco Wholesale	Exchange Traded	USD 780	15/3/2024	(1,903)	(3,870)
(8)	Call	Nice	Exchange Traded	USD 270	15/3/2024	522	(580)
(3)	Call	NVIDIA	Exchange Traded	USD 750	15/3/2024	(13,814)	(16,267)
(38)	Put	Tesla	Exchange Traded	USD 160	15/3/2024	12,092	(399)
(25)	Put	Amazon.com	Exchange Traded	USD 155	19/4/2024	932	(2,313)
(32)	Put	AstraZeneca	Exchange Traded	USD 60	19/4/2024	(326)	(1,264)
(29)	Put	Bayerische Motoren Werke	Exchange Traded	EUR 100	19/4/2024	1,023	(2,470)
(3)	Put	Deckers Outdoor	Exchange Traded	USD 770	19/4/2024	2,258	(1,575)
(1)	Put	Deckers Outdoor	Exchange Traded	USD 800	19/4/2024	(35)	(740)
(66)	Put	Delta Air Lines	Exchange Traded	USD 37	19/4/2024	744	(2,277)
(11)	Put	Dexcom	Exchange Traded	USD 105	19/4/2024	(542)	(2,503)
(1)	Call	Eli Lilly	Exchange Traded	USD 700	19/4/2024	(4,490)	(6,412)
(8)	Put	Mercedes-Benz	Exchange Traded	EUR 65	19/4/2024	60	(213)
(28)	Call	Merck	Exchange Traded	USD 135	19/4/2024	1,198	(2,212)
(21)	Call	Micron Technology	Exchange Traded	USD 105	19/4/2024	1,119	(2,803)
(9)	Put	Norfolk Southern	Exchange Traded	USD 240	19/4/2024	102	(2,138)
(13)	Call	NVIDIA	Exchange Traded	USD 980	19/4/2024	4,618	(9,262)
(10)	Call	NVIDIA	Exchange Traded	USD 800	19/4/2024	(37,572)	(48,100)
(8)	Call	NVIDIA	Exchange Traded	USD 850	19/4/2024	(3,297)	(23,120)
(13)	Call	NVIDIA	Exchange Traded	USD 920	19/4/2024	12,938	(17,582)
(23)	Put	PNC Financial Services	Exchange Traded	USD 130	19/4/2024	804	(2,587)
(157)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	19/4/2024	3,258	(23,236)
(11)	Put	Tesla	Exchange Traded	USD 145	19/4/2024	3,391	(671)
(101)	Call	Uber Technologies	Exchange Traded	USD 95	19/4/2024	(693)	(4,090)
(8)	Put	Walt Disney	Exchange Traded	USD 100	19/4/2024	429	(400)
(25)	Put	Amazon.com	Exchange Traded	USD 150	17/5/2024	1,294	(4,475)
(22)	Put	Dax Index	Exchange Traded	EUR 16,300	17/5/2024	653	(7,608)
(11)	Call	Dexcom	Exchange Traded	USD 135	17/5/2024	639	(2,640)
(8)	Put	DR Horton	Exchange Traded	USD 125	17/5/2024	739	(1,380)
(12)	Put	DR Horton	Exchange Traded	USD 135	17/5/2024	(1,059)	(4,200)
(3)	Call	Eli Lilly	Exchange Traded	USD 840	17/5/2024	128	(4,335)
(2)	Put	Eli Lilly	Exchange Traded	USD 650	17/5/2024	555	(1,650)
(6)	Put	Shell	Exchange Traded	GBP 2,250	17/5/2024	377	(1,502)
(9)	Call	Tesla	Exchange Traded	USD 240	17/5/2024	(517)	(5,737)



# Sustainable Global Allocation Fund continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(41)	Put	UBS	Exchange Traded	USD 25	17/5/2024	1,133	(1,128)
(22)	Put	Novo Nordisk	Exchange Traded	USD 100	21/6/2024	(59)	(2,882)
Total						(22,345)	(250,971)

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 808,475	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 5/9/2024; and pays Floating EUR EURIBOR semi-annually from 5/3/2025	JP Morgan	1/3/2024	(4,731)	7,502
EUR 664,692	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed annually from 20/9/2024; and pays Floating EUR EURIBOR semi-annually from 20/3/2025	JP Morgan	18/3/2024	4,039	12,656
USD 260,907	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed semi-annually from 20/3/2025; and pays Floating USD SOFR annually from 20/3/2025	Citibank	18/3/2024	(3,166)	494
USD 3,876,642	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 1/4/2025; and pays Floating USD SOFR annually from 1/4/2025	JP Morgan	28/3/2024	(11,427)	4,122
USD 2,036,367	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	(1,162)	15,413
USD 671,481	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 30/5/2025; and pays Floating USD SOFR annually from 30/5/2025	Citibank	28/5/2024	(7,675)	7,491
USD 2,687,149	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(6,244)	30,918
EUR 935,010	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	20/3/2024	(1,319)	211
EUR 813,998	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	20/3/2024	(1,054)	304
EUR 209,560	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.40.V1 quarterly from 20/12/2028; and pays 5% Fixed	Morgan Stanley	19/6/2024	(1,166)	989
EUR 628,680	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2028; and pays 1% Fixed	Morgan Stanley	19/6/2024	(802)	954
Total				(34,707)	81,054

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (808,475)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 5/3/2025; and pays 2.5% Fixed annually from 5/9/2024	JP Morgan	1/3/2024	4,813	-
EUR (664,692)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.58% Fixed annually from 20/3/2025; and pays Floating EUR EURIBOR semi-annually from 20/9/2024	JP Morgan	18/3/2024	4,109	(1)
EUR (664,692)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 20/9/2024; and pays 2.68% Fixed annually from 20/3/2025	JP Morgan	18/3/2024	1,851	(1,196)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Allocation Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (931,812)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 20/3/2025; and pays Floating EUR EURIBOR semi-annually from 20/9/2024	BNP Paribas	18/3/2024	1,713	-
USD (260,907)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/3/2025; and pays 3.15% Fixed semi-annually from 20/3/2025	Citibank	18/3/2024	1,193	(2)
EUR (935,010)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	439	(68)
EUR (813,998)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.40.V1 quarterly from 20/12/2023	Morgan Stanley	20/3/2024	314	(64)
USD (3,876,642)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/4/2025; and pays 3.8% Fixed semi-annually from 1/4/2025	JP Morgan	28/3/2024	8,283	(856)
USD (677,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 4/4/2025; and pays Floating USD SOFR annually from 4/4/2025	Goldman Sachs	2/4/2024	(911)	(2,536)
USD (861,105)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(1,378)	(4,868)
USD (1,722,211)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(3,180)	(5,706)
USD (277,163)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(540)	(1,567)
USD (629,917)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(1,247)	(2,087)
USD (861,105)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed annually from 9/4/2025; and pays Floating USD SOFR annually from 9/4/2025	Goldman Sachs	5/4/2024	(1,299)	(2,411)
USD (861,105)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 9/4/2025; and pays Floating USD SOFR annually from 9/4/2025	Goldman Sachs	5/4/2024	(843)	(4,100)
USD (1,357,190)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Morgan Stanley	16/4/2024	(4,124)	(8,675)
USD (1,357,190)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Morgan Stanley	16/4/2024	(7,695)	(10,836)
USD (2,940,713)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Barclays	22/4/2024	(8,467)	(13,578)
USD (1,225,297)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Barclays	22/4/2024	(2,889)	(8,248)
EUR (1,880,391)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed annually from 30/4/2025; and pays Floating EUR EURIBOR semi-annually from 31/10/2024	JP Morgan	26/4/2024	(2,848)	(8,207)
USD (2,694,400)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 6/5/2025; and pays Floating USD SOFR annually from 6/5/2025	Citibank	2/5/2024	(8,383)	(19,161)
USD (1,328,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed annually from 8/5/2025; and pays Floating USD SOFR annually from 8/5/2025	Goldman Sachs	6/5/2024	419	(3,538)
USD (5,518,498)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed annually from 24/5/2025; and pays Floating USD SOFR annually from 24/5/2025	Goldman Sachs	22/5/2024	3,204	(6,757)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Allocation Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
USD (671,481)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.42% Fixed semi-annually from 30/5/2025; and pays Floating USD SOFR annually from 30/5/2025	Citibank	28/5/2024	7,847	(2,263)
EUR (1,323,808)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed annually from 3/6/2025; and pays Floating EUR EURIBOR semi-annually from 3/12/2024	JP Morgan	30/5/2024	4,366	(1,266)
USD (943,400)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.17% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Citibank	18/7/2024	(1,764)	(6,490)
USD (2,646,400)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.37% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Morgan Stanley	18/7/2024	(6,133)	(10,698)
USD (2,036,367)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.3% Fixed semi-annually from 28/10/2025	JP Morgan	24/10/2024	2,582	(6,728)
USD (2,646,526)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 25/11/2025; and pays Floating USD SOFR annually from 25/11/2025	JP Morgan	21/11/2024	2,059	(4,844)
USD (2,687,149)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/1/2026; and pays 2.25% Fixed annually from 27/1/2026	Goldman Sachs	23/1/2025	2,401	(8,509)
Total				(6,108)	(145,260)

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 4,912,798	Fannie Mae or Freddie Mac 3.5% TBA	4,379,308	2.18
USD 3,489,464	Fannie Mae or Freddie Mac 4.5% TBA	3,305,992	1.64
USD 6,920,086	Fannie Mae or Freddie Mac 5% TBA	6,719,242	3.34
USD 700,000	Fannie Mae or Freddie Mac 3.5% TBA	624,423	0.31
Total TBA		15,028,965	7.47

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
	<b>Ireland</b>						
1,250	iShares JP Morgan EM Local Government Bond UCITS ETF <sup>~</sup>	55,100	0.03	USD 9,000	FMG Resources August 2006 4.375% 1/4/2031	8,082	0.01
Total Funds		55,100	0.03	USD 5,000	FMG Resources August 2006 4.5% 15/9/2027	4,793	0.00
<b>COMMON STOCKS (SHARES)</b>				USD 187,000	FMG Resources August 2006 6.125% 15/4/2032	185,063	0.12
<b>Canada</b>				USD 6,000	Mineral Resources 8% 1/11/2027	6,096	0.00
575	Enbridge	19,849	0.01	USD 141,000	Mineral Resources 9.25% 1/10/2028	148,133	0.09
<b>Curacao</b>							
13	Schlumberger	632	0.00				
<b>Germany</b>							
13	Bayerische Motoren Werke	1,545	0.00				
<b>Netherlands</b>							
3	ASML	2,837	0.00				
5	NXP Semiconductors	1,240	0.00				
		4,077	0.00				
<b>Taiwan</b>							
15	Taiwan Semiconductor Manufacturing	1,913	0.00				
<b>United Kingdom</b>							
1,149	BP	6,738	0.00				
599	Rio Tinto	38,835	0.03				
		45,573	0.03				
<b>United States</b>							
14	Advanced Micro Devices	2,561	0.00				
53	Amazon.com	9,272	0.01				
16	Applied Materials	3,181	0.00				
277	Astra Space	399	0.00				
4	Broadcom	5,211	0.00				
118	Delta Air Lines	5,012	0.00				
100	Dynatrace	4,929	0.00				
2	Eli Lilly	1,495	0.00				
362	Ford Motor	4,483	0.00				
130	General Motors	5,316	0.01				
112	Hilton Worldwide	22,811	0.02				
126	Intel	5,394	0.00				
18	JPMorgan Chase	3,334	0.00				
34	M/I Homes	4,264	0.00				
4	McDonald's	1,171	0.00				
13	Microchip Technology	1,089	0.00				
89	Micron Technology	7,946	0.01				
20	NVIDIA	15,896	0.02				
25	Salesforce	7,528	0.01				
357	Walmart	21,031	0.01				
		132,323	0.09				
Total Common Stocks (Shares)		205,912	0.13				
<b>BONDS</b>							
<b>Argentina</b>							
USD 114,000	YPF 9.5% 17/1/2031	114,903	0.07				
				<b>Australia</b>			
				USD 9,000	FMG Resources August 2006 4.375% 1/4/2031	8,082	0.01
				USD 5,000	FMG Resources August 2006 4.5% 15/9/2027	4,793	0.00
				USD 187,000	FMG Resources August 2006 6.125% 15/4/2032	185,063	0.12
				USD 6,000	Mineral Resources 8% 1/11/2027	6,096	0.00
				USD 141,000	Mineral Resources 9.25% 1/10/2028	148,133	0.09
						352,167	0.22
				<b>Austria</b>			
				EUR 100,000	ams-OSRAM 10.5% 30/3/2029 <sup>*</sup>	110,631	0.07
				USD 81,000	Suzano Austria 3.125% 15/1/2032 <sup>*</sup>	66,639	0.04
						177,270	0.11
				<b>Bahrain</b>			
				USD 210,000	Bahrain Government International Bond 6.75% 20/9/2029	210,000	0.13
				USD 200,000	Bahrain Government International Bond 7.5% 20/9/2047	188,053	0.12
						398,053	0.25
				<b>Belgium</b>			
				EUR 600,000	KBC 4.5% 6/6/2026	654,655	0.42
				<b>Bermuda</b>			
				USD 39,000	NCL 8.125% 15/1/2029	41,099	0.03
				<b>Brazil</b>			
				BRL 9,600	Brazil Letras do Tesouro Nacional 0% 1/4/2024	191,447	0.12
				BRL 3,840	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	77,159	0.05
				BRL 191,990	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	197,825	0.12
				USD 200,000	Brazilian Government International Bond 7.125% 13/5/2054	199,800	0.13
				USD 93,000	Samarco Mineracao 9.5% 30/6/2031	85,614	0.06
						751,845	0.48
				<b>Canada</b>			
				USD 13,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	11,730	0.01
				USD 13,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	12,106	0.01
				USD 11,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	9,675	0.01
				USD 18,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	16,895	0.01
				USD 200,000	Bausch + Lomb 8.375% 1/10/2028	209,104	0.13
				USD 11,000	Bombardier 7.125% 15/6/2026	11,085	0.01
				USD 48,000	Bombardier 7.5% 1/2/2029	48,730	0.03
				USD 12,000	Bombardier 8.75% 15/11/2030	12,584	0.01
				USD 30,000	GFL Environmental 4% 1/8/2028	27,478	0.02
				USD 8,000	GFL Environmental 4.25% 1/6/2025	7,868	0.00
				USD 7,000	GFL Environmental 6.75% 15/1/2031	7,152	0.00
				USD 13,000	Masonite International 5.375% 1/2/2028	12,965	0.01
				USD 75,000	Mattamy 5.25% 15/12/2027	72,287	0.04
				USD 109,000	Methanex 5.125% 15/10/2027	104,521	0.07

<sup>~</sup>Investment in connected party fund, see further information in Note 10.

<sup>\*</sup>All or a portion of this security represents a security on loan.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 103,000	Methanex 5.25% 15/12/2029	98,118	0.06	USD 250,000	Rockford Tower CLO 2018-1 8.581% 20/5/2031	249,611	0.16
USD 100,000	Nutrien 4.9% 27/3/2028*	99,321	0.06	USD 500,000	RR 19 12.076% 15/10/2035	506,147	0.32
USD 7,000	Open Text 3.875% 15/2/2028	6,440	0.01	USD 182,436	RR 3 6.666% 15/1/2030	182,782	0.12
USD 3,000	Parkland 4.5% 1/10/2029	2,741	0.00	USD 3,000	Seagate HDD Cayman 4.875% 1/6/2027	2,914	0.00
USD 7,000	Parkland 4.625% 1/5/2030	6,374	0.00	USD 31,000	Seagate HDD Cayman 9.625% 1/12/2032	35,119	0.02
USD 250,000	Rogers Communications 3.8% 15/3/2032	222,966	0.14	EUR 100,000	UPCB Finance VII 3.625% 15/6/2029	104,329	0.07
USD 3,000	Videotron 3.625% 15/6/2029	2,701	0.00	USD 44,199	Venture XXVI CLO 6.679% 20/1/2029	44,257	0.03
USD 5,000	Videotron 5.125% 15/4/2027	4,879	0.01			9,116,552	5.79
		1,007,720	0.64				
	<b>Cayman Islands</b>				<b>Chile</b>		
USD 250,000	AGL CLO 11 11.936% 15/4/2034	247,441	0.16	USD 200,000	Banco del Estado de Chile 2.704% 9/1/2025	195,261	0.13
USD 250,000	AGL CLO 3 8.876% 15/1/2033	249,306	0.16	USD 200,000	Cencosud 4.375% 17/7/2027	192,753	0.12
USD 250,000	AGL CLO 7 8.676% 15/7/2034	248,130	0.16	USD 200,000	Chile Government International Bond 3.1% 7/5/2041	146,365	0.09
USD 275,000	AGL CLO 9 9.279% 20/1/2034	272,281	0.17	USD 200,000	Chile Government International Bond 4.34% 7/3/2042	172,815	0.11
USD 250,000	AIMCO CLO Series 2017-A 8.729% 20/4/2034	249,340	0.16	USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	190,691	0.12
USD 350,000	Apidos CLO XXXII 9.079% 20/1/2033	349,748	0.22			897,885	0.57
USD 500,000	Bain Capital Credit CLO 2021-3 8.68% 24/7/2034	482,443	0.31		<b>China</b>		
USD 250,000	Bardot CLO 8.579% 22/10/2032	245,490	0.15	CNY 990,000	China Government Bond 2.29% 25/12/2024	138,239	0.09
USD 250,000	CarVal CLO I 8.466% 16/7/2031	248,666	0.16		<b>Colombia</b>		
USD 700,000	CIFC Funding 2014-II-R 8.38% 24/4/2030	699,229	0.44	USD 261,000	Colombia Government International Bond 3.125% 15/4/2031	206,270	0.13
USD 190,436	CIFC Funding 2017-IV 6.53% 24/10/2030	190,871	0.12	USD 250,000	Colombia Government International Bond 3.875% 25/4/2027	235,471	0.15
USD 300,000	CIFC Funding 2017-V 8.428% 16/11/2030	299,566	0.19	USD 300,000	Colombia Government International Bond 4.5% 28/1/2026	292,501	0.19
USD 451,173	CIFC Funding 2018-I 6.56% 18/4/2031	451,911	0.29	USD 200,000	Colombia Government International Bond 8% 20/4/2033	209,118	0.13
USD 250,000	CIFC Funding 2018-V 8.576% 15/1/2032	249,315	0.16	COP 116,000,000	Colombian TES 5.75% 3/11/2027	26,528	0.02
USD 250,000	Gilbert Park CLO 8.526% 15/10/2030	252,445	0.16	COP 304,000,000	Colombian TES 6% 28/4/2028	69,237	0.05
USD 250,000	Goldentree Loan Management US CLO 5 7.129% 20/10/2032	250,665	0.16	COP 379,600,000	Colombian TES 7% 26/3/2031	84,144	0.05
USD 500,000	GoldenTree Loan Opportunities IX 11.241% 29/10/2029	501,063	0.32	COP 331,900,000	Colombian TES 13.25% 9/2/2033	100,031	0.06
USD 250,000	Goldentree Loan Management US CLO 1 10.929% 20/10/2034	239,799	0.15	USD 51,000	Ecopetrol 5.375% 26/6/2026	50,259	0.03
USD 200,000	Grupo Aval 4.375% 4/2/2030	165,711	0.10	USD 87,000	Ecopetrol 8.375% 19/1/2036	87,036	0.06
USD 200,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	208,051	0.13	USD 172,000	Ecopetrol 8.875% 13/1/2033*	180,317	0.11
USD 500,000	Madison Park Funding XIII 7.071% 19/4/2030	501,174	0.32			1,540,912	0.98
USD 250,000	Madison Park Funding XXX 10.526% 15/4/2029	247,084	0.16	USD 200,000	Costa Rica Government International Bond 7.3% 13/11/2054	210,417	0.13
USD 200,000	MAF Global 6.375% 20/3/2026	198,977	0.13		<b>Cote d'Ivoire (Ivory Coast)</b>		
USD 250,000	Marble Point CLO XVII 9.329% 20/4/2033	245,297	0.15	USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	194,000	0.12
USD 250,000	Palmer Square CLO 2020-3 7.607% 15/11/2036	250,817	0.16		<b>Czech Republic</b>		
USD 242,097	Pikes Peak CLO 1 6.76% 24/7/2031	242,318	0.15	CZK 1,910,000	Czech Republic Government Bond 2.75% 23/7/2029	78,468	0.05
USD 204,258	Rockford Tower CLO 2018-1 6.681% 20/5/2031	204,255	0.13	CZK 1,560,000	Czech Republic Government Bond 5% 30/9/2030	72,024	0.05
						150,492	0.10

\*All or a portion of this security represents a security on loan.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Denmark</b>				EUR 400,000	Veolia Environnement 2.5% 20/1/2029	388,187	0.25
GBP 200,000	Danske Bank 4.625% 13/4/2027	249,712	0.16	EUR 200	Worldline 0% 30/7/2025	23,912	0.02
USD 500,000	Danske Bank 6.466% 9/1/2026	502,018	0.32	EUR 296	Worldline 0% 30/7/2026	28,886	0.02
		751,730	0.48			8,313,882	5.28
<b>Dominican Republic</b>				<b>Germany</b>			
USD 200,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	202,063	0.13	USD 200,000	Allianz 3.2% 30/10/2027	159,026	0.10
USD 200,000	Dominican Republic International Bond 4.5% 30/1/2030	181,491	0.12	EUR 100,000	Bayer 4.5% 25/3/2082*	101,609	0.07
USD 162,000	Dominican Republic International Bond 6.875% 29/1/2026*	164,162	0.10	EUR 500,000	Bayer 5.375% 25/3/2082	502,810	0.32
USD 150,000	Dominican Republic International Bond 7.05% 3/2/2031	154,870	0.10	EUR 100,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	114,879	0.07
		702,586	0.45	EUR 100,000	Commerzbank 4.625% 17/1/2031	109,170	0.07
<b>Egypt</b>				EUR 100,000	Commerzbank 6.75% 5/10/2033	114,295	0.07
USD 200,000	Egypt Government International Bond 8.5% 31/1/2047	155,446	0.10	GBP 200,000	Deutsche Bank 2.625% 16/12/2024	247,346	0.16
<b>Finland</b>				USD 450,000	Deutsche Bank 6.119% 14/7/2026	451,258	0.29
EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	101,795	0.07	EUR 100,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	109,573	0.07
<b>France</b>				EUR 100,000	HT Troplast 9.375% 15/7/2028	112,415	0.07
EUR 100,000	Accor 7.25% 11/1/2029	118,361	0.07	EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	117,943	0.07
USD 200,000	Altice France 8.125% 1/2/2027	183,483	0.12	EUR 100,000	Red & Black Auto Germany 10 UG 5.062% 15/9/2032	109,015	0.07
EUR 100,000	Altice France 11.5% 1/2/2027	110,934	0.07	EUR 314,378	Retail Automotive CP Germany 2021 UG 4.551% 21/7/2034	342,728	0.22
EUR 250,000	AXA 3.375% 6/7/2047*	263,114	0.17	EUR 100,000	Schaeffler 4.75% 14/8/2029	110,019	0.07
EUR 100,000	AXA 6.375% 16/7/2033	111,129	0.07	EUR 100,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	107,116	0.07
EUR 100,000	Banjay Entertainment 7% 1/5/2029	113,888	0.07	EUR 100,000	Tele Columbus 3.875% 2/5/2025	67,646	0.04
USD 400,000	BNP Paribas 4.625% 12/1/2027*	356,081	0.22	EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	105,368	0.07
USD 250,000	BNP Paribas 5.497% 20/5/2030	249,265	0.16	EUR 100,000	ZF Finance 3.75% 21/9/2028	104,155	0.07
USD 800,000	BPCE 5.975% 18/1/2027	800,958	0.51	EUR 500,000	ZF Finance 5.75% 3/8/2026	556,172	0.35
USD 250,000	BPCE 5.975% 18/1/2027	250,299	0.16			3,642,543	2.32
EUR 200,000	Cars Alliance Auto Leases France V 2023-1 5.151% 21/10/2038	218,910	0.14	<b>Guatemala</b>			
EUR 200,000	Credit Agricole 4% 23/12/2027	199,394	0.13	USD 200,000	Guatemala Government Bond 4.65% 7/10/2041	158,791	0.10
EUR 100,000	Crown European 3.375% 15/5/2025*	107,931	0.07	USD 200,000	Guatemala Government Bond 5.25% 10/8/2029	192,121	0.12
EUR 200,000	Electricite de France 3.375% 15/6/2030*	193,063	0.12	USD 200,000	Guatemala Government Bond 7.05% 4/10/2032	210,400	0.14
EUR 100,000	Forvia 2.75% 15/2/2027*	102,987	0.07			561,312	0.36
EUR 1,000,000	Forvia 3.125% 15/6/2026	1,059,552	0.67	<b>Hungary</b>			
EUR 300,000	Ginkgo Personal Loans 2023 4.676% 23/9/2044	326,971	0.21	HUF 15,430,000	Hungary Government Bond 6.75% 22/10/2028	43,788	0.03
EUR 100,000	iliad 5.375% 14/6/2027	110,228	0.07	USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	196,803	0.13
EUR 100,000	iliad 5.625% 15/2/2030*	111,358	0.07	USD 28,000	Hungary Government International Bond 5.375% 25/3/2024	28,028	0.02
USD 200,000	Iliad 6.5% 15/10/2026	197,611	0.12	EUR 132,000	Hungary Government International Bond 5.375% 12/9/2033*	148,983	0.09
EUR 100,000	Loxam 3.75% 15/7/2026	107,504	0.07	EUR 102,000	Magyar Export-Import Bank Zrt 6% 16/5/2029	116,307	0.07
EUR 100,000	RCI Banque 2.625% 18/2/2030	106,594	0.07			533,909	0.34
USD 250,000	Societe Generale 6.447% 12/1/2027	252,176	0.16	<b>Indonesia</b>			
EUR 300,000	Teleperformance 5.75% 22/11/2031	334,117	0.21	USD 200,000	Freeport Indonesia 4.763% 14/4/2027	195,367	0.12
EUR 100,000	Tereos Finance Groupe I 7.25% 15/4/2028*	115,153	0.07	USD 200,000	Indonesia Government International Bond 6.75% 15/1/2044	231,559	0.15
EUR 400,000	TotalEnergies 1.625% 25/10/2027	389,706	0.25				
EUR 880,000	TotalEnergies 3.369% 6/10/2026*	934,166	0.59				
EUR 33,000	Vallourec SACA 8.5% 30/6/2026	36,017	0.02				
EUR 400,000	Veolia Environnement 2.25% 20/1/2026	411,947	0.26				

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# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
IDR 261,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	16,376	0.01	GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030*	116,105	0.07
IDR 1,654,000,000	Indonesia Treasury Bond 7% 15/5/2027	107,099	0.07	EUR 446,434	Marzio Finance 4.933% 28/2/2048	487,672	0.31
IDR 2,114,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	138,839	0.09	EUR 100,000	Nexi 0% 24/2/2028	94,466	0.06
IDR 1,650,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	118,367	0.07	EUR 100,000	Red & Black Auto Italy 6.643% 28/7/2034	109,356	0.07
IDR 412,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	27,489	0.02	EUR 200,000	Telecom Italia 6.875% 15/2/2028	230,737	0.15
USD 200,000	Pertamina Persero 3.65% 30/7/2029	185,678	0.12	USD 200,000	UniCredit 7.296% 2/4/2034	204,154	0.13
		1,020,774	0.65			3,793,668	2.41
	<b>Ireland</b>				<b>Japan</b>		
USD 250,000	Bank of Ireland 6.253% 16/9/2026	251,476	0.16	USD 200,000	Mitsubishi UFJ Financial 5.406% 19/4/2034	202,435	0.13
EUR 250,000	CIFC European Funding CLO III 7.542% 15/1/2034	271,577	0.17	USD 200,000	Mizuho Financial 3.261% 22/5/2030	181,054	0.11
EUR 100,000	Dilosk Rmbs No 8 Sts 4.821% 20/5/2062	108,626	0.07	EUR 600,000	Nissan Motor 3.201% 17/9/2028	626,064	0.40
EUR 100,000	Fortuna Consumer Loan ABS 2024-1 5.243% 18/2/2034	108,747	0.07	EUR 100,000	SoftBank 3.875% 6/7/2032*	97,854	0.06
EUR 100,000	Fortuna Consumer Loan ABS 2024-1 6.193% 18/2/2034	108,758	0.07	EUR 100,000	SoftBank 4% 19/9/2029	103,282	0.07
GBP 400,000	Last Mile Logistics CMBS 2023-1 UK 7.57% 17/8/2033	510,427	0.33	USD 200,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	177,991	0.11
GBP 212,000	Last Mile Logistics CMBS 2023-1 UK 8.72% 17/8/2033	270,820	0.17	USD 200,000	Takeda Pharmaceutical 5% 26/11/2028	199,818	0.13
EUR 200,000	LT Autorahoitus V 4.784% 18/5/2035	217,254	0.14			1,588,498	1.01
GBP 308,000	Stark Financing 2023-1 8.32% 17/8/2033	392,990	0.25		<b>Jersey</b>		
		2,240,675	1.43	USD 22,000	Adient Global 8.25% 15/4/2031	23,173	0.01
	<b>Isle of Man</b>			USD 202,000	Aptiv 3.1% 1/12/2051	127,222	0.08
USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	173,813	0.11	USD 130,000	Aptiv / Aptiv 3.25% 1/3/2032	112,236	0.07
	<b>Israel</b>			EUR 100,000	Ardonagh Finco 6.875% 15/2/2031*	107,713	0.07
USD 200,000	Bank Leumi Le-Israel 3.275% 29/1/2031	183,527	0.12	GBP 100,000	Galaxy Bidco 6.5% 31/7/2026	125,916	0.08
USD 82,879	Energean Israel Finance 8.5% 30/9/2033*	80,020	0.05			496,260	0.31
		263,547	0.17		<b>Luxembourg</b>		
	<b>Italy</b>			GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028*	122,923	0.08
EUR 500,000	AutoFlorence 3 4.814% 25/12/2046	545,558	0.34	GBP 500,000	Compartment Driver UK Eight 0% 25/9/2031	634,417	0.40
EUR 100,000	AutoFlorence 3 7.214% 25/12/2046	110,498	0.07	USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	196,322	0.12
EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	102,428	0.07	USD 200,000	Cosan Luxembourg 7.25% 27/6/2031*	202,835	0.13
EUR 150,000	Banco BPM 4.875% 17/1/2030	164,816	0.11	USD 200,000	CSN Resources 8.875% 5/12/2030*	205,099	0.13
EUR 150,000	Banco BPM 6% 14/6/2028	170,188	0.11	EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031*	119,583	0.08
EUR 100,000	doValue 3.375% 31/7/2026*	94,375	0.06	EUR 513,000	Ephios Subco 3 7.875% 31/1/2031	595,166	0.38
EUR 200,000	Enel 6.625% 16/4/2031	234,344	0.15	EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	85,879	0.05
EUR 100,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	117,063	0.07	USD 79,000	Intelsat Jackson 6.5% 15/3/2030	73,797	0.05
EUR 700,000	Eni 3.375% 13/7/2029*	697,807	0.44	USD 30,000	Kenbourne Invest 6.875% 26/11/2024	22,909	0.01
EUR 100,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	104,953	0.07	USD 190,150	MC Brazil Downstream Trading 7.25% 30/6/2031*	173,417	0.11
EUR 100,000	Golden Bar Securitisation 2023-2 7.516% 22/9/2043	110,197	0.07	USD 180,000	Millicom International Cellular 5.125% 15/1/2028	171,813	0.11
EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	98,951	0.06	EUR 100,000	Monitchem HoldCo 3 8.75% 1/5/2028	113,904	0.07
				USD 200,000	Puma International Financing 5% 24/1/2026*	190,499	0.12
				EUR 100,000	SES 2.875% 27/5/2026*	102,262	0.07

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# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Summer BC Holdco B 5.75% 31/10/2026	107,561	0.07	USD 200,000	MEGlobal 4.25% 3/11/2026	192,815	0.12
USD 38,000	Telecom Italia Capital 7.2% 18/7/2036	37,783	0.02	USD 400,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	387,142	0.25
		3,156,169	2.00	EUR 100,000	OI European 2.875% 15/2/2025	106,915	0.07
	<b>Malta</b>			EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	105,888	0.06
USD 4,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	2,935	0.00	EUR 100,000	Q-Park I 5.125% 1/3/2029	109,308	0.07
USD 60,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028*	50,700	0.03	EUR 460,000	Repsol International Finance 4.247% 11/9/2028*	484,220	0.31
		53,635	0.03	USD 200,000	Sensata Technologies 4% 15/4/2029	181,807	0.12
	<b>Mauritius</b>			USD 8,000	Sensata Technologies 5% 1/10/2025	7,924	0.00
USD 200,000	Diamond II 7.95% 28/7/2026	203,172	0.13	EUR 500,000	Telefonica Europe 6.135% 3/2/2030	550,991	0.35
	<b>Mexico</b>			EUR 650,000	TenneT 2.995% 2/4/2024	702,911	0.45
USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2027	190,175	0.12	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	124,515	0.08
USD 200,000	BBVA Bancomer 5.125% 18/1/2033*	183,187	0.12	USD 216,000	Trivium Packaging Finance 5.5% 15/8/2026	210,779	0.13
USD 275,000	Braskem Idesa SAPI 6.99% 20/2/2032	199,591	0.13	EUR 100,000	United 8.134% 15/2/2031	108,764	0.07
MXN 16,334	Mexican Bonos 7.5% 26/5/2033	85,735	0.05	EUR 500,000	Volkswagen International Finance 3.5% 17/6/2025	529,336	0.34
MXN 3,217	Mexican Bonos 8.5% 1/3/2029	18,242	0.01	EUR 500,000	Volkswagen International Finance 7.5% 6/9/2028*	583,130	0.37
MXN 2,794	Mexican Bonos 8.5% 18/11/2038	15,363	0.01	USD 313,000	VZ Secured Financing 5% 15/1/2032	268,619	0.17
MXN 127,694	Mexico Cetes 0% 3/10/2024	70,168	0.05	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	101,283	0.06
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	165,903	0.11	EUR 100,000	Ziggo 2.875% 15/1/2030	97,012	0.06
USD 400,000	Mexico Government International Bond 3.75% 11/1/2028	379,086	0.24	USD 216,000	Ziggo 4.875% 15/1/2030	192,664	0.12
		1,307,450	0.84	USD 200,000	Ziggo Bond 5.125% 28/2/2030*	171,101	0.11
	<b>Netherlands</b>			USD 213,000	Ziggo Bond 6% 15/1/2027	208,325	0.13
EUR 100,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	104,235	0.07			9,784,502	6.21
USD 200,000	ABN AMRO Bank 2.47% 13/12/2029*	174,192	0.11		<b>North Macedonia</b>		
EUR 200,000	ABN AMRO Bank 4.375% 22/9/2025	210,639	0.13	EUR 200,000	North Macedonia Government International Bond 6.96% 13/3/2027*	227,152	0.14
USD 600,000	ABN AMRO Bank 6.575% 13/10/2026	605,817	0.38		<b>Oman</b>		
EUR 100,000	Aurorus 2023 7.077% 13/8/2049	109,067	0.07	USD 285,000	Oman Government International Bond 6.5% 8/3/2047	281,450	0.18
USD 200,000	Braskem Netherlands Finance 8.5% 23/1/2081	195,335	0.13	USD 200,000	Oman Government International Bond 6.75% 17/1/2048*	200,677	0.13
EUR 400,000	Bumper NL 2023-1 4.565% 22/3/2035	435,687	0.27			482,127	0.31
EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027	203,424	0.13		<b>Panama</b>		
USD 400,000	Embraer Netherlands Finance 7% 28/7/2030	418,622	0.26	USD 435,000	Panama Government International Bond 6.853% 28/3/2054	383,344	0.24
GBP 400,000	Enel Finance International 5.625% 14/8/2024	506,631	0.32		<b>Peru</b>		
EUR 100,000	Global Switch Finance 1.375% 7/10/2030	99,060	0.06	USD 200,000	Financiera de Desarrollo 4.75% 15/7/2025	197,996	0.12
EUR 100,000	Hill FL 2024-1BV 4.975% 18/2/2032	108,635	0.07	USD 200,000	Peruvian Government International Bond 1.862% 1/12/2032	151,373	0.10
EUR 100,000	Iberdrola International 1.825% 9/8/2029*	92,002	0.06	USD 28,000	Peruvian Government International Bond 2.783% 23/1/2031	23,785	0.01
USD 400,000	ING Groep 3.875% 16/5/2027	326,043	0.21	USD 60,000	Peruvian Government International Bond 3% 15/1/2034	48,712	0.03
USD 200,000	ING Groep 6.5% 16/4/2025	196,844	0.13				
EUR 100,000	Koninklijke KPN 2% 8/11/2024*	106,305	0.07				
EUR 430,000	LKQ European 4.125% 1/4/2028*	466,515	0.30				

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# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
PEN 204,000	Peruvian Government International Bond 6.95% 12/8/2031	55,423	0.04	ZAR 1,414,017	Republic of South Africa Government Bond 8% 31/1/2030	66,883	0.04
USD 200,000	SAN Miguel Industrias Pet SA / NG PET R&P Latin America 3.5% 2/8/2028	172,232	0.11	ZAR 174,837	Republic of South Africa Government Bond 8.25% 31/3/2032	7,811	0.01
		649,521	0.41	ZAR 514,442	Republic of South Africa Government Bond 8.75% 31/1/2044	19,524	0.01
	<b>Philippines</b>			ZAR 897,287	Republic of South Africa Government Bond 9% 31/1/2040*	35,883	0.02
USD 200,000	Philippine Government International Bond 2.95% 5/5/2045	138,735	0.09	ZAR 2,447,827	Republic of South Africa Government Bond 10.5% 21/12/2026*	132,503	0.08
	<b>Poland</b>			USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	135,750	0.09
USD 200,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	208,193	0.13	USD 200,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	180,000	0.11
PLN 624,000	Republic of Poland Government Bond 2.75% 25/10/2029*	139,220	0.09			636,705	0.40
USD 113,000	Republic of Poland Government International Bond 5.5% 4/4/2053	112,831	0.07		<b>South Korea</b>		
USD 70,000	Republic of Poland Government International Bond 5.75% 16/11/2032	73,019	0.05	USD 200,000	POSCO 5.75% 17/1/2028	202,043	0.13
		533,263	0.34		<b>Spain</b>		
	<b>Puerto Rico</b>			EUR 400,000	Autonomia Spain 2023 FT 4.564% 30/9/2041	435,230	0.27
USD 23,081	Commonwealth of Puerto Rico 0% 1/11/2043	13,532	0.01	EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	99,342	0.06
USD 112,638	Commonwealth of Puerto Rico 0% 1/11/2051	44,914	0.03	EUR 200,000	Banco Santander 3.625% 21/3/2029	161,719	0.10
USD 265,286	Commonwealth of Puerto Rico 0% 1/11/2051	121,037	0.07	EUR 200,000	CaixaBank 5.875% 9/10/2027	211,572	0.14
		179,483	0.11	USD 600,000	CaixaBank 6.684% 13/9/2027	611,918	0.39
	<b>Romania</b>			EUR 100,000	Cellnex Finance 1% 15/9/2027	98,220	0.06
EUR 100,000	RCS & RDS 3.25% 5/2/2028*	100,206	0.06	EUR 100,000	Cellnex Finance 2% 15/2/2033	91,854	0.06
EUR 296,000	Romanian Government International Bond 2.124% 16/7/2031*	259,135	0.17	EUR 100,000	Cellnex Telecom 0.75% 20/11/2031	90,310	0.06
EUR 155,000	Romanian Government International Bond 2.5% 8/2/2030	147,023	0.09	EUR 100,000	Food Service Project 5.5% 21/1/2027	108,491	0.07
EUR 34,000	Romanian Government International Bond 2.875% 11/3/2029	33,687	0.02			1,908,656	1.21
USD 148,000	Romanian Government International Bond 5.25% 25/11/2027*	145,149	0.09		<b>Sweden</b>		
		685,200	0.43	EUR 100,000	Fastighets Balder 1.125% 29/1/2027	96,133	0.06
	<b>Saudi Arabia</b>			EUR 100,000	Heimstaden Bostad 2.625% 1/2/2027	59,047	0.04
USD 257,000	Saudi Government International Bond 3.25% 17/11/2051	169,792	0.11			155,180	0.10
USD 300,000	Saudi Government International Bond 4.5% 17/4/2030	291,607	0.18		<b>Switzerland</b>		
		461,399	0.29	GBP 500,000	UBS 2.125% 12/9/2025	622,600	0.40
	<b>Senegal</b>			USD 200,000	UBS 3.875% 2/6/2026	179,980	0.11
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	167,250	0.11	USD 200,000	UBS 5.125% 29/7/2026	189,709	0.12
	<b>Singapore</b>			USD 275,000	UBS 6.327% 22/12/2027	280,618	0.18
USD 169,750	Continuum Energy Levanter 4.5% 9/2/2027	163,081	0.10	USD 400,000	UBS 9.25% 13/11/2028*	427,879	0.27
USD 266,000	Pfizer Investment Enterprises 5.3% 19/5/2053	261,093	0.17			1,700,786	1.08
		424,174	0.27		<b>Thailand</b>		
	<b>South Africa</b>			USD 200,000	Bangkok Bank 5% 23/9/2025	194,493	0.12
ZAR 1,356,459	Republic of South Africa Government Bond 7% 28/2/2031	58,351	0.04	USD 409,000	Bangkok Bank 5.5% 21/9/2033	408,693	0.26
						603,186	0.38
				USD 200,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	172,272	0.11

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>United Arab Emirates</b>							
USD 220,000	DP World/United Arab Emirates 6.85% 2/7/2037	238,217	0.15	GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	121,029	0.08
USD 207,000	GEMS MENASA Cayman / GEMS Education Delaware 7.125% 31/7/2026	205,813	0.13	GBP 400,000	Santander UK 7.098% 16/11/2027*	519,893	0.33
		444,030	0.28	USD 400,000	Standard Chartered 7.767% 16/11/2028	425,170	0.27
<b>United Kingdom</b>							
USD 37,194	Avianca Midco 2.9% 1/12/2028	34,688	0.02	GBP 100,000	Thames Water Utilities Finance 4% 19/6/2025*	122,186	0.08
GBP 500,000	Barclays 6.375% 15/12/2025	612,240	0.39	GBP 308,983	Together Asset Backed Securitisation 2023-1ST2 6.428% 20/4/2065	394,494	0.25
GBP 200,000	Barclays 7.09% 6/11/2029*	265,441	0.17	GBP 100,000	Together Asset Backed Securitisation 2023-1ST2 7.348% 20/4/2065	129,921	0.08
GBP 100,000	Bellis Acquisition 3.25% 16/2/2026*	120,154	0.07	GBP 499,807	Tower Bridge Funding 2023-2 6.371% 20/3/2065	636,183	0.41
GBP 100,000	Bellis Acquisition 4.5% 16/2/2026*	122,406	0.08	GBP 100,000	Tower Bridge Funding 2024-1 9.188% 20/1/2066	129,620	0.08
EUR 100,000	BP Capital Markets 3.25% 22/3/2026	104,908	0.07	GBP 100,000	Twin Bridges 2023-2 9.303% 15/5/2056	130,740	0.08
GBP 194,524	Brants Bridge 2023-1 6.12% 14/6/2066	247,035	0.16	USD 200,000	Virgin Media Finance 5% 15/7/2030	173,617	0.11
GBP 100,000	British Telecommunications 8.375% 20/12/2083*	133,577	0.08	GBP 370,000	Virgin Money UK 3.125% 22/6/2025	464,182	0.29
USD 200,000	Fresnillo 4.25% 2/10/2050	147,807	0.09	USD 476,000	Vmed O2 UK Financing I 4.25% 31/1/2031	403,875	0.26
GBP 220,668	Friary No 8 5.771% 21/10/2071	280,748	0.18	USD 290,000	Vmed O2 UK Financing I 4.75% 15/7/2031	252,033	0.16
GBP 100,000	Gatwick Airport Finance 4.375% 7/4/2026*	122,422	0.08	EUR 104,000	Vodafone 2.625% 27/8/2080	107,821	0.07
GBP 100,000	Gemgarto 2023-1 9.688% 16/12/2073	128,708	0.08			12,599,739	7.99
GBP 100,000	Heathrow Finance 3.875% 1/3/2027	119,813	0.08	<b>United States</b>			
GBP 100,000	Hermitage 2023 7.648% 21/9/2033	129,109	0.08	USD 160,000	280 Park Avenue 2017-280P Mortgage Trust 7.741% 15/9/2034	149,518	0.09
USD 600,000	HSBC 7.336% 3/11/2026	618,037	0.39	USD 175,000	Abbott Laboratories 5.3% 27/5/2040	179,245	0.11
GBP 300,000	John Lewis 6.125% 21/1/2025	379,217	0.24	USD 160,000	AbbVie 4.875% 14/11/2048	151,728	0.10
GBP 358,000	Jupiter Mortgage NO 1 6.189% 20/7/2055	454,388	0.29	USD 60,000	AbbVie 5.4% 15/3/2054	60,942	0.04
GBP 130,000	Jupiter Mortgage NO 1 7.439% 20/7/2055	166,090	0.11	USD 144,000	Acadia Healthcare 5% 15/4/2029	136,197	0.09
GBP 263,000	Lanark Master Issuer 5.734% 22/12/2069	333,833	0.21	USD 24,000	Acadia Healthcare 5.5% 1/7/2028	23,224	0.01
GBP 299,995	Lanebrook Mortgage Transaction 2023-1 6.369% 20/8/2060	383,460	0.24	USD 12,000	AdaptHealth 4.625% 1/8/2029	9,986	0.01
GBP 100,000	Market Bidco Finco 5.5% 4/11/2027	115,511	0.07	USD 100,000	ADT Security 4.125% 1/8/2029	90,598	0.06
GBP 100,000	Mobico 4.25% 26/11/2025*	116,017	0.07	USD 220,000	Air Products and Chemicals 4.85% 8/2/2034	216,869	0.14
EUR 330,000	Mobico 4.875% 26/9/2031	353,410	0.22	USD 10,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	9,503	0.01
GBP 100,000	Mortimer Btl 2023-1 9.239% 22/12/2056	129,193	0.08	USD 93,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	82,881	0.05
EUR 400,000	NatWest 4.699% 14/3/2028	442,985	0.28	USD 67,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	64,641	0.04
USD 200,000	NatWest 7.472% 10/11/2026	205,601	0.13	USD 5,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	4,930	0.00
GBP 271,000	Newday Partnership Master Issuer 8.098% 15/7/2031	351,728	0.23	USD 9,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	9,055	0.01
GBP 282,000	Oat Hill NO 3 6.898% 29/5/2046	360,299	0.23	USD 222,000	Alexandria Real Estate Equities 2% 18/5/2032	172,057	0.11
GBP 145,000	Oat Hill NO 3 7.698% 29/5/2046	185,508	0.12	USD 35,000	Allegiant Travel 7.25% 15/8/2027	34,098	0.02
GBP 391,000	Permanent Master Issuer 5.721% 15/7/2073	497,087	0.32	USD 13,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	12,041	0.01
GBP 100,000	Pinewood Finance 3.625% 15/11/2027	117,958	0.08				
GBP 100,000	Pinnacle Bidco 10% 11/10/2028	133,539	0.08				
GBP 226,000	PMF 2024-1 6.185% 16/7/2060	287,038	0.18				
GBP 100,000	Polaris 2023-1 9.549% 23/2/2061	130,837	0.08				
GBP 100,000	Polaris 2023-2 8.398% 27/9/2059	130,998	0.08				
GBP 100,000	Polaris 2024-1 0% 26/2/2061	127,185	0.08				

\*All or a portion of this security represents a security on loan.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 43,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	42,711	0.03	USD 65,000	Ashford Hospitality Trust 2018-ASHF 8.59% 15/4/2035	63,306	0.04
USD 65,000	Allied Universal Holdco 7.875% 15/2/2031	64,509	0.04	USD 163,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	148,172	0.09
USD 96,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	95,862	0.06	USD 250,000	AT&T 4.3% 15/12/2042	211,891	0.13
USD 103,000	Allison Transmission 3.75% 30/1/2031	88,965	0.06	USD 250,000	AvalonBay Communities 2.05% 15/1/2032	204,241	0.13
USD 106,000	Allison Transmission 4.75% 1/10/2027	101,658	0.06	USD 4,000	Avantor Funding 3.875% 1/11/2029	3,589	0.00
USD 100,000	Allison Transmission 5.875% 1/6/2029	98,666	0.06	USD 10,000	Avantor Funding 4.625% 15/7/2028	9,430	0.01
USD 6,000	Ally Financial 5.75% 20/11/2025	5,971	0.00	USD 106,000	Avient 5.75% 15/5/2025	105,397	0.07
USD 3,000	Ally Financial 6.7% 14/2/2033	2,959	0.00	USD 113,000	Avient 7.125% 1/8/2030	115,434	0.07
USD 200,000	Ally Financial 6.992% 13/6/2029	205,774	0.13	USD 6,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	5,449	0.00
USD 40,000	AMC Networks 4.25% 15/2/2029	25,937	0.02	USD 108,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	98,474	0.06
USD 4,000	AMC Networks 4.75% 1/8/2025	3,818	0.00	USD 2,000	Avis Budget Car Rental / Avis Budget Finance 5.75% 15/7/2027	1,916	0.00
USD 2,000	American Airlines 7.25% 15/2/2028*	2,020	0.00	USD 7,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	6,780	0.00
USD 3,000	American Airlines 8.5% 15/5/2029	3,148	0.00	USD 3,000	Ball 2.875% 15/8/2030	2,542	0.00
USD 100,500	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	99,623	0.06	USD 4,000	Ball 4.875% 15/3/2026	3,958	0.00
USD 139,000	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	135,938	0.09	USD 8,000	Ball 5.25% 1/7/2025	8,002	0.00
USD 11,000	American Axle & Manufacturing 5% 1/10/2029	9,539	0.01	USD 4,000	Ball 6% 15/6/2029	4,017	0.00
USD 3,000	American Axle & Manufacturing 6.875% 1/7/2028	2,900	0.00	USD 43,000	Ball 6.875% 15/3/2028	44,087	0.03
USD 135,000	American Express 5.098% 16/2/2028	134,593	0.09	USD 113,000	Bank of America 5.202% 25/4/2029	112,566	0.07
USD 160,000	American Express 5.85% 5/11/2027	164,641	0.11	USD 57,000	Bank of America 5.468% 23/1/2035	56,889	0.04
USD 125,000	American Express 6.338% 30/10/2026*	126,988	0.08	USD 215,000	Bank of America 5.819% 15/9/2029	219,375	0.14
USD 235,000	American Honda Finance 5% 23/5/2025	234,595	0.15	USD 125,000	Bank of America 5.872% 15/9/2034	128,584	0.08
USD 385,000	American Tower 5.8% 15/11/2028	392,830	0.25	USD 440,000	Bank of America 5.933% 15/9/2027	446,394	0.28
USD 39,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	39,536	0.03	USD 600,000	Bank of New York Mellon 6.317% 25/10/2029	629,571	0.40
USD 175,000	Amgen 5.15% 2/3/2028	175,576	0.11	USD 570,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022	117,729	0.07
USD 155,000	Amgen 5.25% 2/3/2025	154,698	0.10	USD 35,000	Bath & Body Works 6.625% 1/10/2030	35,242	0.02
USD 140,000	Amgen 5.25% 2/3/2033	139,913	0.09	USD 103,000	Bath & Body Works 7.5% 15/6/2029*	106,219	0.07
USD 190,000	Amgen 5.65% 2/3/2053	190,671	0.12	USD 310,005	Bayview Commercial Asset Trust 2005-3 6.485% 25/11/2035	297,846	0.19
USD 250,000	Anheuser-Busch InBev Worldwide 8.2% 15/1/2039	322,791	0.21	USD 242,522	Bayview Commercial Asset Trust 2006-3 5.945% 25/10/2036	228,072	0.14
USD 31,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	30,919	0.02	USD 342,968	Bayview Commercial Asset Trust 2006-SP2 5.855% 25/1/2037	327,854	0.21
USD 285,000	Aon 4.5% 15/12/2028	278,665	0.18	USD 273,642	Bayview Commercial Asset Trust 2007-1 5.84% 25/3/2037	254,473	0.16
USD 9,000	Aramark Services 5% 1/2/2028	8,643	0.01	USD 263,282	Bayview Financial Revolving Asset Trust 2005-A 6.443% 28/2/2040	239,286	0.15
USD 8,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	7,808	0.01	USD 274,216	BCAP 2012-RR3 Trust 5.282% 26/12/2037	203,131	0.13
EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	94,536	0.06	USD 652,072	BCAP Trust 2007-AA4 4.346% 25/6/2047	281,254	0.18
USD 8,000	Asbury Automotive 4.625% 15/11/2029	7,299	0.00	USD 315,000	Becton Dickinson 3.363% 6/6/2024	313,004	0.20
USD 5,000	Asbury Automotive 5% 15/2/2032	4,441	0.00	USD 180,000	Becton Dickinson 4.298% 22/8/2032	169,356	0.11
				EUR 100,000	Belden 3.375% 15/7/2027	104,927	0.07
				USD 100,000	Block 2.75% 1/6/2026	93,154	0.06
				USD 105,000	Block 3.5% 1/6/2031	89,674	0.06

\*All or a portion of this security represents a security on loan.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 66,000	Bristol-Myers Squibb 5.55% 22/2/2054	66,975	0.04	USD 25,000	Chemours 4.625% 15/11/2029	20,885	0.01
USD 500,000	Broadcom 4.15% 15/4/2032	459,985	0.29	USD 7,000	Chemours 5.75% 15/11/2028	6,222	0.00
USD 125,000	Broadcom 4.3% 15/11/2032	115,930	0.08	USD 12,000	CHS/Community Health Systems 4.75% 15/2/2031	9,100	0.01
USD 100,000	Builders FirstSource 4.25% 1/2/2032	88,146	0.06	USD 61,000	CHS/Community Health Systems 5.25% 15/5/2030	48,543	0.03
USD 100,000	Builders FirstSource 5% 1/3/2030	94,519	0.06	USD 39,000	CHS/Community Health Systems 5.625% 15/3/2027	35,698	0.02
USD 106,000	Builders FirstSource 6.375% 15/6/2032	106,109	0.07	USD 3,000	CHS/Community Health Systems 6% 15/1/2029	2,568	0.00
USD 400,000	BWAY 2013-1515 Mortgage Trust 3.927% 10/3/2033	335,840	0.21	USD 210,000	CHS/Community Health Systems 8% 15/3/2026	208,376	0.13
USD 310,000	BX Trust 2018-GW 6.415% 15/5/2035	308,963	0.20	USD 8,000	CHS/Community Health Systems 8% 15/12/2027	7,659	0.00
USD 184,000	Calpine 4.5% 15/2/2028	172,960	0.11	USD 116,000	Cisco Systems 5.3% 26/2/2054	118,175	0.08
USD 41,000	Calpine 5.125% 15/3/2028	38,997	0.02	USD 250,000	Citibank 5.803% 29/9/2028	258,279	0.16
EUR 100,000	Catalent Pharma Solutions 2.375% 1/3/2028	104,609	0.07	USD 230,000	Citigroup 4.075% 23/4/2029	219,683	0.14
USD 100,000	Catalent Pharma Solutions 3.125% 15/2/2029	96,714	0.06	USD 200,000	Citigroup 4.412% 31/3/2031	189,219	0.12
USD 100,000	Catalent Pharma Solutions 3.5% 1/4/2030	96,563	0.06	USD 215,000	Citigroup 6.27% 17/11/2033	226,049	0.14
USD 100,000	Catalent Pharma Solutions 5% 15/7/2027	98,517	0.06	USD 635,065	Citigroup Mortgage Loan Trust 2007-AHL2 5.635% 25/5/2037	422,864	0.27
USD 235,000	Caterpillar Financial Services 5.15% 11/8/2025	235,195	0.15	USD 210,000	City of Boston MA 5% 1/11/2037	246,162	0.16
USD 102,000	CCO / CCO Capital 4.25% 1/2/2031	82,201	0.05	USD 11,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	10,983	0.01
USD 96,000	CCO / CCO Capital 4.5% 15/8/2030	79,835	0.05	USD 40,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	40,499	0.03
USD 41,000	CCO / CCO Capital 4.5% 1/5/2032	32,464	0.02	USD 4,000	Clean Harbors 4.875% 15/7/2027	3,865	0.00
USD 7,000	CCO / CCO Capital 4.5% 1/6/2033	5,398	0.00	USD 4,000	Clean Harbors 6.375% 1/2/2031	3,979	0.00
USD 96,000	CCO / CCO Capital 4.75% 1/3/2030	81,750	0.05	USD 168,000	Clear Channel Outdoor 9% 15/9/2028*	175,551	0.11
USD 202,000	CCO / CCO Capital 5% 1/2/2028	186,503	0.12	USD 104,000	Cleveland-Cliffs 5.875% 1/6/2027	103,011	0.07
USD 236,000	CCO / CCO Capital 5.125% 1/5/2027	223,240	0.14	USD 140,000	Cleveland-Cliffs 6.75% 15/4/2030	139,649	0.09
USD 198,000	CCO / CCO Capital 5.375% 1/6/2029	178,939	0.11	USD 332,000	Cloud Software 6.5% 31/3/2029	308,810	0.20
USD 73,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	72,726	0.05	USD 175,000	Comcast 4.65% 15/2/2033	170,428	0.11
USD 455,000	CenterPoint Energy Houston Electric 4.95% 1/4/2033	449,356	0.29	USD 163,924	COMM 2015-CCRE25 Mortgage Trust 3.505% 10/8/2048	159,949	0.10
USD 38,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	37,803	0.02	USD 120,000	Commercial Metals 4.125% 15/1/2030	109,794	0.07
USD 93,000	Century Communities 3.875% 15/8/2029	82,463	0.05	USD 75,000	Commercial Metals 4.375% 15/3/2032	66,869	0.04
USD 60,000	Century Communities 6.75% 1/6/2027	60,118	0.04	USD 8,000	Compass Diversified 5.25% 15/4/2029	7,533	0.01
USD 8,000	Charles River Laboratories International 3.75% 15/3/2029	7,227	0.00	USD 470,000	Consumers Energy 4.625% 15/5/2033	455,654	0.29
USD 4,000	Charles River Laboratories International 4% 15/3/2031	3,528	0.00	USD 7,000	Coty 5% 15/4/2026	6,858	0.00
USD 113,000	Charles River Laboratories International 4.25% 1/5/2028	105,825	0.07	USD 7,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	7,089	0.00
USD 130,000	Charles Schwab 5.853% 19/5/2034*	132,209	0.08	USD 389,000	Covanta 4.875% 1/12/2029	341,306	0.22
USD 135,000	Charles Schwab 6.196% 17/11/2029	139,729	0.09	USD 9,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	8,808	0.01
USD 200,000	Charter Communications Operating / Charter Communications Operating Capital 6.65% 1/2/2034	200,805	0.13	USD 145,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.555% 15/11/2048	129,477	0.08
				USD 325,000	CSAIL 2015-C4 Commercial Mortgage Trust 4.174% 15/11/2048	312,144	0.20
				USD 140,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.72% 15/8/2051	122,217	0.08
				USD 200,000	CSC 5.375% 1/2/2028	173,342	0.11

\*All or a portion of this security represents a security on loan.



# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 175,000	CVS Health 5.25% 21/2/2033	173,447	0.11	USD 81,000	Forestar 5% 1/3/2028	76,378	0.05
USD 105,000	Dana 4.25% 1/9/2030	90,408	0.06	USD 200,000	Fortrea 7.5% 1/7/2030	204,484	0.13
USD 79,000	Dana 5.375% 15/11/2027*	76,358	0.05	USD 2,659,474	Freddie Mac Multifamily Structured Pass Through Certificates 0.802% 25/5/2029	81,569	0.05
USD 87,000	Dana 5.625% 15/6/2028	84,260	0.05	USD 6,000	Freedom Mortgage 6.625% 15/1/2027	5,723	0.00
USD 7,000	Darling Ingredients 5.25% 15/4/2027	6,868	0.00	USD 2,000	Freedom Mortgage 7.625% 1/5/2026	1,984	0.00
USD 203,000	Darling Ingredients 6% 15/6/2030	200,068	0.13	USD 213,000	Freedom Mortgage 9.25% 1/2/2029	216,272	0.14
USD 8,000	Dave & Buster's 7.625% 1/11/2025	8,027	0.01	USD 16,000	Freedom Mortgage 12% 1/10/2028	17,336	0.01
USD 131,000	DaVita 3.75% 15/2/2031	107,129	0.07	USD 3,000	Freedom Mortgage 12.25% 1/10/2030	3,303	0.00
USD 10,000	DaVita 4.625% 1/6/2030	8,803	0.01	USD 125,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	107,601	0.07
USD 5,000	Dell International / EMC 3.45% 15/12/2051	3,440	0.00	USD 20,877,684	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	75,208	0.05
USD 500,000	Dell International / EMC 6.2% 15/7/2030	524,969	0.33	USD 63,000	Frontier Communications 5% 1/5/2028	58,341	0.04
USD 9,000	Dell International / EMC 8.35% 15/7/2046	11,419	0.01	USD 100,000	Frontier Communications 8.625% 15/3/2031	101,044	0.06
USD 2,000	Delta Air Lines 4.375% 19/4/2028	1,922	0.00	USD 294,000	Frontier Communications 8.75% 15/5/2030	299,296	0.19
USD 10,000	Delta Air Lines 7.375% 15/1/2026	10,310	0.01	USD 115,000	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	115,547	0.07
USD 32,000	Directv Financing 8.875% 1/2/2030	32,199	0.02	USD 36,000	Gap 3.625% 1/10/2029	30,419	0.02
USD 209,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	197,283	0.13	USD 3,000	Gap 3.875% 1/10/2031	2,432	0.00
USD 156,000	Dominion Energy 2.25% 15/8/2031	126,341	0.08	USD 109,000	Gen Digital 6.75% 30/9/2027	109,597	0.07
USD 160,000	DTE Electric 3.25% 1/4/2051	111,879	0.07	USD 104,000	Gen Digital 7.125% 30/9/2030	106,266	0.07
USD 9,000	Edgewell Personal Care 4.125% 1/4/2029	8,092	0.01	USD 235,000	General Mills 4% 17/4/2025	231,342	0.15
USD 21,000	Elanco Animal Health 6.65% 28/8/2028	21,263	0.01	USD 195,000	General Mills 4.7% 30/1/2027	193,258	0.12
USD 160,000	Elevance Health 3.35% 1/12/2024	157,336	0.10	USD 130,000	General Mills 5.241% 18/11/2025	129,918	0.08
USD 250,000	Elevance Health 6.1% 15/10/2052	269,026	0.17	USD 356,000	General Motors 5.4% 15/10/2029	355,487	0.23
EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	114,267	0.07	GBP 500,000	General Motors Financial 2.25% 6/9/2024	622,895	0.40
USD 8,000	Encompass Health 4.5% 1/2/2028	7,575	0.00	GBP 300,000	General Motors Financial 5.15% 15/8/2026	377,009	0.24
USD 6,000	Encompass Health 4.625% 1/4/2031	5,431	0.00	USD 250,000	General Motors Financial 5.75% 8/2/2031	249,877	0.16
EUR 100,000	Encore Capital 4.875% 15/10/2025	108,195	0.07	USD 235,000	Gilead Sciences 3.5% 1/2/2025	230,963	0.15
USD 14,000	Energizer 4.375% 31/3/2029	12,368	0.01	USD 300,000	Gilead Sciences 5.25% 15/10/2033	304,077	0.19
USD 100,000	Energizer 4.75% 15/6/2028	91,359	0.06	USD 6,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	5,345	0.00
USD 51,000	Entegris 4.75% 15/4/2029	48,175	0.03	USD 2,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	1,932	0.00
USD 315,000	Equinix 3.9% 15/4/2032	286,505	0.18	USD 175,000	Goldman Sachs 5.7% 1/11/2024	175,168	0.11
USD 108,000	ERAC USA Finance 5% 15/2/2029	107,509	0.07	USD 560,000	Goldman Sachs 6.484% 24/10/2029	587,619	0.37
USD 280,000	Exelon 5.15% 15/3/2028	279,533	0.18	USD 260,000	Goldman Sachs 6.561% 24/10/2034	281,310	0.18
USD 295,000	Extra Space Storage 5.9% 15/1/2031	302,281	0.20	GBP 200,000	Goldman Sachs 7.25% 10/4/2028	271,092	0.17
USD 5,000	Fair Isaac 5.25% 15/5/2026	4,910	0.00	USD 5,000	Goodyear Tire & Rubber 4.875% 15/3/2027	4,799	0.00
USD 1,367,153	Fannie Mae Pool 4% 1/5/2050	1,275,368	0.81	USD 22,000	Goodyear Tire & Rubber 5% 15/7/2029	20,245	0.01
USD 225,000	Fidelity National Information Services 4.7% 15/7/2027	223,405	0.14	USD 2,000	Goodyear Tire & Rubber 5.625% 30/4/2033	1,793	0.00
USD 127,617	Five Point Operating / Five Point Capital 10.5% 15/1/2028	130,552	0.08	USD 200,000	Gran Tierra Energy 9.5% 15/10/2029	185,795	0.12
USD 680,000	Ford Motor 3.25% 12/2/2032	559,182	0.36				
USD 99,000	Ford Motor 6.1% 19/8/2032	98,769	0.06				
EUR 800,000	Ford Motor Credit 5.125% 20/2/2029*	897,431	0.57				
USD 200,000	Ford Motor Credit 5.584% 18/3/2024	199,980	0.13				
USD 75,000	Forestar 3.85% 15/5/2026	70,784	0.05				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,000	Graphic Packaging International 3.5% 15/3/2028	6,416	0.00	USD 230,000	John Deere Capital 4.05% 8/9/2025	226,933	0.14
USD 141,000	Gray Television 4.75% 15/10/2030	89,119	0.06	USD 59,000	John Deere Capital 5.15% 8/9/2033	60,093	0.04
USD 103,000	Gray Television 5.375% 15/11/2031	65,027	0.04	USD 128,164	JP Morgan Mortgage Trust 2017-5 3.951% 26/10/2048	127,089	0.08
USD 107,000	Gray Television 7% 15/5/2027	95,760	0.06	USD 239,000	JPMorgan Chase 5.336% 23/1/2035	238,297	0.15
USD 679,000	GSAMP Trust 2007-HSBC1 8.81% 25/2/2047	608,884	0.39	USD 531,000	JPMorgan Chase 6.07% 22/10/2027	541,626	0.34
USD 9,000	H&E Equipment Services 3.875% 15/12/2028	8,113	0.01	USD 365,000	JPMorgan Chase 6.087% 23/10/2029	378,010	0.24
USD 15,000	Hanesbrands 4.875% 15/5/2026	14,486	0.01	USD 136,000	KB Home 4.8% 15/11/2029	127,695	0.08
USD 10,000	Hanesbrands 9% 15/2/2031	9,980	0.01	USD 22,000	Kohl's 4.625% 1/5/2031	17,406	0.01
USD 6,000	HAT I / HAT II 3.375% 15/6/2026	5,593	0.00	USD 26,000	Lamar Media 3.75% 15/2/2028	24,248	0.02
USD 7,000	HAT I / HAT II 8% 15/6/2027	7,271	0.01	USD 3,000	Lamar Media 4% 15/2/2030	2,680	0.00
USD 265,000	HCA 3.5% 1/9/2030	236,900	0.15	USD 7,000	Lamar Media 4.875% 15/1/2029	6,638	0.00
USD 170,000	HCA 5.2% 1/6/2028	169,874	0.11	USD 100,000	Lamb Weston 4.125% 31/1/2030	90,527	0.06
USD 225,000	HCA 5.875% 1/2/2029	229,200	0.15	USD 107,000	Lamb Weston 4.375% 31/1/2032	95,491	0.06
USD 108,000	Healthpeak 2.125% 1/12/2028	94,060	0.06	USD 104,000	Lamb Weston 4.875% 15/5/2028	100,611	0.06
USD 285,000	Healthpeak 5.25% 15/12/2032	279,112	0.18	EUR 100,000	Liberty Mutual 3.625% 23/5/2059	108,205	0.07
USD 7,000	Hertz 4.625% 1/12/2026	6,151	0.00	USD 16,000	Lithia Motors 3.875% 1/6/2029	14,325	0.01
USD 31,000	Hertz 5% 1/12/2029	23,586	0.02	USD 25,000	Lithia Motors 4.375% 15/1/2031	22,155	0.01
USD 23,000	Hilton Domestic Operating 4% 1/5/2031	20,442	0.01	USD 3,000	Live Nation Entertainment 3.75% 15/1/2028	2,745	0.00
USD 8,000	Hilton Domestic Operating 5.75% 1/5/2028	8,001	0.01	USD 6,000	Live Nation Entertainment 4.75% 15/10/2027	5,705	0.00
USD 92,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 4.875% 1/7/2031	81,107	0.05	USD 15,000	Live Nation Entertainment 6.5% 15/5/2027	15,124	0.01
USD 84,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	77,871	0.05	USD 133,915	Long Beach Mortgage Loan Trust 2006-1 6.035% 25/2/2036	111,549	0.07
USD 15,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	14,650	0.01	USD 125,000	Lowe's 4.25% 1/4/2052	100,999	0.06
USD 11,000	Hologic 3.25% 15/2/2029	9,807	0.01	USD 10,000	Macy's Retail 5.875% 1/4/2029	9,633	0.01
USD 241,000	Howard Hughes 5.375% 1/8/2028	226,759	0.14	USD 3,000	Macy's Retail 5.875% 15/3/2030	2,823	0.00
USD 200,000	HSBC USA 5.294% 4/3/2027	200,174	0.13	USD 2,000	Macy's Retail 6.125% 15/3/2032	1,869	0.00
USD 4,000	Hudson Pacific Properties 3.25% 15/1/2030	2,979	0.00	USD 250,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	211,783	0.13
USD 7,000	Hudson Pacific Properties 3.95% 1/11/2027	6,017	0.00	USD 72,000	Marriott International 5.3% 15/5/2034	71,016	0.05
USD 2,000	Hudson Pacific Properties 4.65% 1/4/2029	1,657	0.00	USD 58,000	Marriott Ownership Resorts 4.5% 15/6/2029*	52,655	0.03
USD 171,000	iHeartCommunications 6.375% 1/5/2026	143,386	0.09	USD 290,000	Marriott Ownership Resorts 4.75% 15/1/2028	269,651	0.17
USD 12,000	Imola Merger 4.75% 15/5/2029	11,127	0.01	USD 35,000	Marsh & McLennan 2.375% 15/12/2031	29,143	0.02
USD 130,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	123,057	0.08	USD 250,000	Marsh & McLennan 5.15% 15/3/2034	250,294	0.16
USD 437,176	IndyMac INDX Mortgage Loan Trust 2007-FLX5 5.675% 25/8/2037	385,743	0.24	USD 326,021	Mastr Resecuritization Trust 2008-1 6% 27/9/2037	279,712	0.18
USD 200,000	IQVIA 5% 15/5/2027	194,567	0.12	USD 3,000	Match II 3.625% 1/10/2031	2,526	0.00
USD 62,000	Iron Mountain 4.5% 15/2/2031	55,036	0.04	USD 100,000	Match II 4.125% 1/8/2030	87,989	0.06
USD 102,000	Iron Mountain 5% 15/7/2028	96,857	0.06	USD 8,000	Match II 4.625% 1/6/2028	7,468	0.00
USD 177,000	Iron Mountain 5.25% 15/3/2028	170,723	0.11	USD 82,000	Mauser Packaging Solutions 7.875% 15/8/2026	83,031	0.05
USD 30,000	Iron Mountain 7% 15/2/2029	30,495	0.02	USD 309,000	Medline Borrower 3.875% 1/4/2029	276,052	0.18
USD 8,000	Iron Mountain Information Management Services 5% 15/7/2032	7,161	0.01	USD 113,000	Medline Borrower 5.25% 1/10/2029	104,599	0.07
				USD 3,000	Molina Healthcare 3.875% 15/11/2030	2,630	0.00
				USD 2,000	Molina Healthcare 3.875% 15/5/2032	1,716	0.00

\*All or a portion of this security represents a security on loan.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,000	Molina Healthcare 4.375% 15/6/2028	5,596	0.00	USD 3,000	OneMain Finance 4% 15/9/2030	2,529	0.00
USD 175,000	Morgan Stanley 5.466% 18/1/2035	175,082	0.11	USD 11,000	OneMain Finance 7.125% 15/3/2026	11,184	0.01
USD 430,000	Morgan Stanley 6.296% 18/10/2028	444,907	0.28	USD 76,000	OneMain Finance 7.875% 15/3/2030	77,304	0.05
USD 145,000	Morgan Stanley 6.342% 18/10/2033	153,915	0.10	USD 10,000	OneMain Finance 9% 15/1/2029	10,532	0.01
USD 210,000	Morgan Stanley 6.407% 1/11/2029	219,482	0.14	USD 500,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	466,652	0.30
USD 25,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	19,724	0.01	USD 3,000	Open Text 4.125% 15/2/2030	2,649	0.00
USD 140,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	123,887	0.08	USD 6,000	Open Text 4.125% 1/12/2031	5,153	0.00
USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	71,121	0.05	USD 12,000	OPENLANE 5.125% 1/6/2025	11,781	0.01
USD 170,000	Morgan Stanley Capital I Trust 2018-SUN 8.173% 15/7/2035	165,306	0.11	USD 205,000	Oracle 4% 15/7/2046	158,188	0.10
USD 384,174	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	324,543	0.20	USD 67,000	Oracle 5.55% 6/2/2053	64,233	0.04
USD 170,000	Motorola Solutions 4.6% 23/2/2028	167,103	0.11	USD 220,000	Oracle 6.25% 9/11/2032	232,521	0.15
USD 150,000	Motorola Solutions 4.6% 23/5/2029	146,024	0.09	USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	183,360	0.12
USD 138,472	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 0% 28/11/2035	92,691	0.06	USD 31,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	27,628	0.02
USD 57,000	Nationstar Mortgage 5.5% 15/8/2028	53,905	0.03	USD 16,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	14,140	0.01
USD 3,000	Nationstar Mortgage 6% 15/1/2027	2,950	0.00	USD 19,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	18,207	0.01
USD 800,000	Natixis Commercial Mortgage Trust 2018-SOX 4.773% 17/6/2038	720,740	0.46	USD 22,000	Owens-Brockway Glass Container 7.25% 15/5/2031	22,234	0.01
USD 3,000	Navient 5% 15/3/2027	2,849	0.00	USD 3,000	Pactiv Evergreen Group Issuer / Pactiv Evergreen Issuer 4.375% 15/10/2028	2,784	0.00
USD 5,000	Navient 9.375% 25/7/2030	5,241	0.00	USD 6,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	5,571	0.00
USD 12,000	Navient 11.5% 15/3/2031	13,117	0.01	USD 51,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	47,009	0.03
USD 43,000	Neptune Bidco US 9.29% 15/4/2029	40,401	0.03	USD 175,000	PECO Energy 4.6% 15/5/2052	156,052	0.10
USD 300,000	Netflix 4.875% 15/4/2028	299,716	0.19	USD 2,000	PennyMac Financial Services 5.375% 15/10/2025	1,969	0.00
USD 11,000	Newell Brands 5.2% 1/4/2026	10,655	0.01	USD 12,000	PennyMac Financial Services 7.875% 15/12/2029	12,308	0.01
USD 19,000	Newell Brands 6.375% 15/9/2027*	18,451	0.01	USD 13,000	Pilgrim's Pride 4.25% 15/4/2031	11,633	0.01
USD 7,000	Newell Brands 6.625% 15/9/2029	6,706	0.00	USD 40,000	Pilgrim's Pride 6.25% 1/7/2033	40,438	0.03
USD 8,000	News 3.875% 15/5/2029	7,237	0.00	USD 24,000	Playtika 4.25% 15/3/2029	20,276	0.01
USD 2,000	News 5.125% 15/2/2032	1,852	0.00	USD 156,000	PNC Financial Services 4.758% 26/1/2027	154,302	0.10
USD 9,000	Nexstar Media 4.75% 1/11/2028	7,998	0.01	USD 175,000	PNC Financial Services 5.3% 21/1/2028	174,901	0.11
USD 114,000	Nexstar Media 5.625% 15/7/2027*	108,302	0.07	USD 150,000	PNC Financial Services 5.582% 12/6/2029	151,036	0.10
USD 200,000	NextEra Energy Capital 5.25% 28/2/2053	187,066	0.12	USD 36,000	Post 4.5% 15/9/2031	32,088	0.02
USD 17,000	Nordstrom 4.25% 1/8/2031	14,406	0.01	USD 41,000	Post 4.625% 15/4/2030	37,355	0.02
USD 88,000	Northern States Power 3.2% 1/4/2052	61,370	0.04	USD 6,000	Post 5.625% 15/1/2028	5,893	0.00
USD 6,000	Novelis 3.25% 15/11/2026	5,574	0.00	USD 2,000	Prime Security Services Borrower / Prime Finance 3.375% 31/8/2027	1,838	0.00
USD 19,000	Novelis 3.875% 15/8/2031	16,049	0.01	USD 8,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	7,948	0.01
USD 4,000	NRG Energy 3.625% 15/2/2031	3,362	0.00	USD 7,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	6,935	0.00
USD 5,000	NuStar Logistics 5.625% 28/4/2027	4,932	0.00	USD 8,000	Prologis 2.25% 15/1/2032	6,569	0.00
USD 6,000	NuStar Logistics 5.75% 1/10/2025	5,945	0.00	USD 235,000	Prologis 4.625% 15/1/2033	226,742	0.14
USD 4,000	NuStar Logistics 6.375% 1/10/2030	3,994	0.00				
USD 420,000	Ohio Power 5% 1/6/2033	412,970	0.26				
USD 200,000	Olympus Water US 9.75% 15/11/2028*	212,537	0.14				
USD 67,000	Oncor Electric Delivery 4.15% 1/6/2032	62,848	0.04				
USD 115,000	Oncor Electric Delivery 7.25% 15/1/2033	131,229	0.08				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 350,000	Public Service Electric and Gas 4.65% 15/3/2033	339,300	0.22	USD 36,000	Six Flags Entertainment 7.25% 15/5/2031	36,224	0.02
USD 100,000	Public Service Electric and Gas 5.45% 1/8/2053	100,782	0.06	USD 96,630	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	83,633	0.05
USD 200,000	QUALCOMM 6% 20/5/2053	219,903	0.14	USD 50,616	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	44,518	0.03
USD 390,831	RALI Series 2006-QO5 Trust 5.815% 25/5/2046	354,436	0.23	USD 275,000	Southern California Edison 3.65% 1/6/2051	202,001	0.13
USD 241,362	Ready Capital Mortgage Financing 2022-FL10 7.873% 25/10/2039	243,101	0.15	USD 5,000	Spectrum Brands 3.875% 15/3/2031	4,788	0.00
USD 295,000	Republic Services 5% 15/12/2033	290,961	0.18	USD 135,000	Sprint 7.625% 15/2/2025	136,755	0.09
USD 6,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	5,566	0.00	USD 12,000	SS&C Technologies 5.5% 30/9/2027	11,690	0.01
USD 21,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	20,074	0.01	USD 10,000	Standard Industries 3.375% 15/1/2031	8,306	0.01
USD 4,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	4,106	0.00	USD 9,000	Standard Industries 4.375% 15/7/2030	8,032	0.01
USD 100,000	Ritchie Bros 6.75% 15/3/2028	102,105	0.07	USD 29,000	Standard Industries 4.75% 15/1/2028	27,469	0.02
USD 100,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	92,112	0.06	USD 19,000	Standard Industries 5% 15/2/2027	18,310	0.01
USD 146,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	129,523	0.08	USD 9,000	Starwood Property Trust 4.375% 15/1/2027	8,434	0.01
USD 22,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	18,855	0.01	USD 150,000	Steel Dynamics 3.25% 15/10/2050	99,106	0.06
USD 2,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	1,662	0.00	USD 125,000	Steel Dynamics 3.45% 15/4/2030	113,916	0.07
USD 6,000	Rockies Express Pipeline 3.6% 15/5/2025	5,810	0.00	USD 7,000	Stem 0.5% 1/12/2028	3,455	0.00
USD 500,000	RR 1 7.176% 15/7/2035	500,894	0.32	USD 111,000	Taylor Morrison Communities 5.125% 1/8/2030	105,095	0.07
USD 9,000	Sabre GBLB 8.625% 1/6/2027	7,965	0.01	USD 226,000	Taylor Morrison Communities 5.75% 15/1/2028	221,636	0.14
USD 12,000	Sabre GBLB 11.25% 15/12/2027	11,303	0.01	USD 271,000	Taylor Morrison Communities 5.875% 15/6/2027	269,279	0.17
USD 200,000	Sasol Financing USA 8.75% 3/5/2029	200,695	0.13	USD 82,000	TEGNA 4.625% 15/3/2028*	74,313	0.05
USD 40,000	SBA Communications 3.125% 1/2/2029	35,429	0.02	USD 3,000	TEGNA 4.75% 15/3/2026	2,898	0.00
USD 8,000	SBA Communications 3.875% 15/2/2027	7,548	0.01	USD 29,000	TEGNA 5% 15/9/2029	25,537	0.02
EUR 100,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	118,261	0.08	USD 17,000	Teleflex 4.625% 15/11/2027	16,248	0.01
USD 7,000	Scotts Miracle-Gro 4.375% 1/2/2032	5,860	0.00	USD 8,000	Tempur Sealy International 3.875% 15/10/2031	6,657	0.00
USD 10,000	Scotts Miracle-Gro 4.5% 15/10/2029	8,899	0.01	USD 5,000	Tempur Sealy International 4% 15/4/2029	4,457	0.00
USD 5,000	Sealed Air 4% 1/12/2027	4,647	0.00	USD 7,000	Tenet Healthcare 4.375% 15/1/2030	6,410	0.00
USD 7,000	Sealed Air 5.5% 15/9/2025	6,973	0.00	USD 38,000	Tenet Healthcare 4.625% 15/6/2028	36,095	0.02
USD 433,265	Seasoned Credit Risk Transfer Trust Series 2018-3 0.797% 25/8/2057	151,039	0.10	USD 49,000	Tenet Healthcare 4.875% 1/1/2026	48,975	0.03
USD 15,000	Sensata Technologies 3.75% 15/2/2031	12,870	0.01	USD 200,000	Tenet Healthcare 6.125% 15/6/2030	198,165	0.13
USD 3,000	Service International 3.375% 15/8/2030	2,569	0.00	USD 10,000	Tenet Healthcare 6.75% 15/5/2031	10,075	0.01
USD 13,000	Service International 4% 15/5/2031	11,390	0.01	USD 175,000	T-Mobile USA 5.2% 15/1/2033	174,150	0.11
USD 7,000	Service International 4.625% 15/12/2027	6,715	0.00	USD 344,000	T-Mobile USA 5.75% 15/1/2034	354,936	0.23
USD 12,000	Sirius XM Radio 3.875% 1/9/2031	9,930	0.01	USD 285,000	Toyota Motor Credit 5.55% 20/11/2030	294,687	0.19
USD 55,000	Sirius XM Radio 4% 15/7/2028	49,588	0.03	USD 2,000	Travel + Leisure 4.5% 1/12/2029	1,831	0.00
USD 13,000	Sirius XM Radio 4.125% 1/7/2030	11,208	0.01	USD 29,000	Travel + Leisure 4.625% 1/3/2030	26,016	0.02
USD 36,000	Sirius XM Radio 5% 1/8/2027	34,354	0.02	USD 99,000	Travel + Leisure 6% 1/4/2027	98,473	0.06
USD 63,000	Sirius XM Radio 5.5% 1/7/2029	59,495	0.04	USD 195,000	Travel + Leisure 6.625% 31/7/2026*	196,152	0.12
USD 3,000	Six Flags Entertainment 5.5% 15/4/2027	2,939	0.00	USD 128,000	Tri Pointe Homes 5.25% 1/6/2027	124,941	0.08
				USD 347,000	Truist Financial 5.711% 24/1/2035	344,326	0.22
				USD 130,000	Truist Financial 5.867% 8/6/2034	130,279	0.08
				USD 65,000	Uber Technologies 0.875% 1/12/2028	81,311	0.05
				USD 9,000	Uber Technologies 4.5% 15/8/2029	8,412	0.01

\*All or a portion of this security represents a security on loan.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,000	Uber Technologies 6.25% 15/1/2028	5,012	0.00	USD 6,000	Walgreens Boots Alliance 3.45% 1/6/2026	5,722	0.00
USD 40,000	Uber Technologies 7.5% 15/9/2027	40,933	0.03	USD 125,000	Walt Disney 7.75% 1/12/2045	160,522	0.10
USD 355,000	UDR 1.9% 15/3/2033	265,628	0.17	USD 346,134	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE3 Trust 5.745% 25/8/2036	327,346	0.21
USD 200,000	Union Pacific 4.95% 9/9/2052	192,815	0.12	USD 43,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	39,965	0.03
USD 12,000	United Airlines 4.375% 15/4/2026	11,550	0.01	USD 491,000	Wells Fargo 6.303% 23/10/2029	510,643	0.32
USD 22,000	United Airlines 4.625% 15/4/2029	20,270	0.01	USD 350,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.466% 15/12/2049	320,346	0.20
USD 9,000	United Rentals North America 3.75% 15/1/2032	7,792	0.01	USD 279,358	Wells Fargo Mortgage Backed 2006-AR15 Trust 6.478% 25/10/2036	257,293	0.16
USD 6,000	United Rentals North America 4.875% 15/1/2028	5,796	0.00	USD 412,000	Welltower 3.85% 15/6/2032	370,448	0.24
USD 38,000	United Rentals North America 5.25% 15/1/2030	36,760	0.02	USD 39,000	Western Digital 4.75% 15/2/2026	38,045	0.03
USD 9,000	United Rentals North America 5.5% 15/5/2027	8,955	0.01	USD 150,000	WestRock MWV 7.95% 15/2/2031	171,340	0.11
USD 6,650,000	United States Treasury Bill 0% 11/4/2024	6,610,051	4.20	USD 17,000	William Carter 5.625% 15/3/2027	16,760	0.01
USD 269,000	United Wholesale Mortgage 5.5% 15/11/2025	264,944	0.17	USD 9,000	WMG Acquisition 3.875% 15/7/2030	7,976	0.01
USD 157,000	United Wholesale Mortgage 5.5% 15/4/2029	147,076	0.09	USD 2,000	Xerox 5% 15/8/2025	1,962	0.00
USD 174,000	United Wholesale Mortgage 5.75% 15/6/2027	169,751	0.11	USD 12,000	Xerox 5.5% 15/8/2028	10,888	0.01
USD 250,000	UnitedHealth 6.05% 15/2/2063	272,160	0.17	USD 6,000	XHR 4.875% 1/6/2029	5,529	0.00
USD 36,000	Uniti Group / Uniti Finance / CSL Capital 4.75% 15/4/2028	31,333	0.02	USD 350,000	Xylem 2.25% 30/1/2031	294,620	0.19
USD 50,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	51,925	0.03	USD 59,000	Yum! Brands 3.625% 15/3/2031	51,834	0.03
USD 58,000	Univision Communications 4.5% 1/5/2029	50,820	0.03	USD 4,000	Yum! Brands 5.375% 1/4/2032	3,843	0.00
USD 6,000	Univision Communications 6.625% 1/6/2027	5,819	0.00	USD 200,000	ZF North America Capital 6.875% 14/4/2028	204,367	0.13
USD 3,000	Univision Communications 7.375% 30/6/2030	2,899	0.00			66,861,340	42.45
USD 213,000	Univision Communications 8% 15/8/2028	213,057	0.14	<b>Uruguay</b>			
USD 29,000	US Bancorp 5.678% 23/1/2035	28,985	0.02	USD 145,986	Uruguay Government International Bond 5.75% 28/10/2034*	153,179	0.10
USD 200,000	US Bancorp 5.775% 12/6/2029	202,288	0.13	<b>Total Bonds</b>			
USD 130,000	US Bancorp 5.85% 21/10/2033	131,684	0.08			144,360,339	91.67
USD 11,000	US Foods 6.875% 15/9/2028	11,183	0.01	<b>COMMERCIAL PAPER</b>			
USD 20,000	US Foods 7.25% 15/1/2032	20,666	0.01	<b>United States</b>			
USD 7,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	6,985	0.01	USD 250,000	HSBC USA 0% 12/8/2024	243,668	0.15
USD 3,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,984	0.00	USD 400,000	HSBC USA 0% 9/9/2024	388,092	0.25
USD 54,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	53,990	0.04	<b>Total Commercial Paper</b>			
USD 210,000	Verizon Communications 3.875% 1/3/2052	162,737	0.10			631,760	0.40
USD 270,000	Verizon Communications 5.05% 9/5/2033	267,700	0.17	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
USD 71,000	Verizon Communications 5.5% 23/2/2054	70,282	0.04			145,253,111	92.23
USD 150,000	VMware 4.65% 15/5/2027	146,864	0.09	<b>Other Transferable Securities</b>			
USD 6,000	Walgreens Boots Alliance 3.2% 15/4/2030	5,198	0.00	<b>COMMON STOCKS (SHARES)</b>			
				<b>United States</b>			
				1,624	Lessen**	10,394	0.01
				<b>Total Common Stocks (Shares)</b>			
						10,394	0.01
				<b>BONDS</b>			
				<b>United States</b>			
				USD 32,500	American Airlines Pass Through Trust 4% 15/12/2025**	32,217	0.02
				USD 122,647	Lessen 0% 5/1/2028**	112,382	0.07
				USD 180,000	MF1 2024-FL14 7.055% 19/3/2039**	179,550	0.12
				AUD 24,000	Oceana 12% 31/8/2025**	15,654	0.01

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets
AUD 36,000	Oceana 12.5% 31/8/2026**	23,540	0.02
AUD 59,000	Oceana 12.5% 31/8/2027**	38,653	0.02
		401,996	0.26
Total Bonds		401,996	0.26
Total Other Transferable Securities		412,390	0.27
Total Portfolio		145,665,501	92.50
Other Net Assets		11,809,792	7.50
Total Net Assets (USD)		157,475,293	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	38,825	USD	59,000	BNY Mellon	14/3/2024	(306)
BRL	318,207	USD	1,583,285	HSBC Bank	20/3/2024	(379)
BRL	15,529	USD	77,000	Citigroup	14/3/2024	(62)
BRL	210,317	USD	1,046,962	Morgan Stanley	20/3/2024	(150)
CLP	33,527	USD	29,661,000	Goldman Sachs	14/3/2024	(2,930)
CLP	28,920	USD	26,539,000	Citigroup	14/3/2024	(1,543)
COP	55,486	USD	243,528,000	BNP Paribas	17/5/2024	5,670
COP	33,142	USD	141,160,040	Barclays	15/8/2024	1,794
COP	83,944	USD	362,982,960	BNP Paribas	15/8/2024	5,891
COP	24,687	USD	97,594,290	BNY Mellon	14/3/2024	82
COP	144,716	USD	602,000,000	BNP Paribas	23/10/2024	2,846
COP	81,972	USD	340,021,000	HSBC Bank	24/2/2025	10
EUR	136,784	NOK	12,000	Barclays	14/3/2024	92
EUR	21,704	GBP	25,000	BNP Paribas	14/3/2024	(372)
EUR	64,748	USD	59,055	Morgan Stanley	14/3/2024	(651)
EUR	6,169,526	HUF	16,000	UBS	14/3/2024	350
EUR	33,451	USD	31,000	Citigroup	14/3/2024	196
EUR	828,303	USD	764,000	Morgan Stanley	20/3/2024	1,129
GBP	770,608	USD	604,000	BNP Paribas	20/3/2024	(5,111)
HUF	25,580	USD	9,113,000	Citigroup	14/3/2024	(446)
HUF	59,533	USD	21,316,796	JP Morgan	14/3/2024	(739)
HUF	15,000	EUR	5,843,550	UBS	14/3/2024	(164)
IDR	13,067	USD	201,824,500	Citigroup	14/3/2024	(229)
IDR	140,211	USD	2,193,601,095	Morgan Stanley	20/3/2024	(707)
INR	46,164	USD	3,860,000	JP Morgan	14/3/2024	371
INR	140,211	USD	11,645,926	Morgan Stanley	20/3/2024	154
JPY	14,000	USD	2,096,259	BNY Mellon	22/3/2024	66
KRW	76,381	USD	99,810,000	Citigroup	14/3/2024	(1,428)
MXN	105,848	USD	1,848,515	Bank of America	20/3/2024	2,214
MXN	28,702	USD	492,000	Goldman Sachs	14/3/2024	89
MXN	210,317	USD	3,605,491	Morgan Stanley	20/3/2024	456
MYR	87,066	USD	404,989	Barclays	14/3/2024	(1,704)
NOK	1,004	EUR	11,825	Citigroup	14/3/2024	28
NOK	10,996	EUR	129,463	Barclays	14/3/2024	306
NOK	25,000	EUR	281,390	BNP Paribas	14/3/2024	(530)
PEN	33,123	USD	126,000	Citigroup	14/3/2024	200
PEN	26,170	USD	100,000	Barclays	14/3/2024	277
PLN	122,611	USD	494,193	Morgan Stanley	14/3/2024	1,582
PLN	35,206	USD	140,000	BNP Paribas	14/3/2024	(23)
THB	128,077	USD	4,544,305	Barclays	14/3/2024	(1,266)
TRY	18,516	USD	719,970	Goldman Sachs	4/12/2024	(1,313)
TRY	7,743	USD	310,030	Barclays	4/12/2024	(335)
USD	912,537	BRL	175,305	BNY Mellon	2/4/2024	(7,621)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	166,000	GBP	208,438	HSBC Bank	20/3/2024	(1,947)
USD	492,146	EUR	532,071	UBS	14/3/2024	(2,091)
USD	225,117	EUR	243,725	Barclays	14/3/2024	(612)
USD	26,786,000	CLP	29,197	Citigroup	14/3/2024	1,566
USD	2,017,913	CZK	88,921	Barclays	14/3/2024	2,468
USD	2,707,011	ZAR	140,977	Société Générale	14/3/2024	54
USD	531,066	BRL	106,302	Bank of America	14/3/2024	(373)
USD	879,209	MXN	49,739	Barclays	14/3/2024	(1,710)
USD	58,576	PLN	14,524	Citigroup	14/3/2024	(196)
USD	583,060,449	COP	143,549	Citigroup	14/3/2024	(4,428)
USD	2,594,010,156	IDR	165,360	UBS	14/3/2024	355
USD	261,746	PLN	65,134	Morgan Stanley	14/3/2024	(644)
USD	228,000	BRL	45,370	Goldman Sachs	14/3/2024	(429)
USD	97,000	GBP	121,975	UBS	20/3/2024	(961)
USD	2,075,000	EUR	2,280,242	BNY Mellon	20/3/2024	27,530
USD	1,916,000	EUR	2,101,274	Morgan Stanley	20/3/2024	21,180
USD	1,169,344	CNY	164,969	BNY Mellon	20/3/2024	1,275
USD	831,953	BRL	166,570	Goldman Sachs	20/3/2024	(435)
USD	916,476	MXN	52,444	UBS	20/3/2024	(1,133)
USD	116,000	AUD	78,266	BNY Mellon	20/3/2024	2,519
USD	9,519,000	GBP	12,065,880	Morgan Stanley	20/3/2024	1,689
USD	17,030,000	EUR	18,677,825	UBS	20/3/2024	189,308
USD	61,000	AUD	41,475	Goldman Sachs	14/3/2024	1,651
USD	1,449,839	ZAR	76,042	Citigroup	14/3/2024	566
USD	165,000	EUR	180,956	Citigroup	20/3/2024	1,824
USD	105,512,000	COP	26,821	BNP Paribas	14/3/2024	42
USD	461,000	MXN	26,985	Goldman Sachs	14/3/2024	9
USD	221,992,447	COP	56,012	BNY Mellon	14/3/2024	(328)
USD	954,000	GBP	1,211,784	Barclays	20/3/2024	2,703
USD	56,016	EUR	60,951	Morgan Stanley	14/3/2024	153
USD	602,000,000	COP	150,181	BNP Paribas	20/3/2024	(2,440)
USD	1,838,000	EUR	1,995,329	Barclays	20/3/2024	(85)
USD	440,000	GBP	556,976	BNY Mellon	20/3/2024	(672)
USD	994,377	CNY	140,379	Citigroup	29/4/2024	293
USD	137,321,165	COP	34,652	BNY Mellon	20/3/2024	(163)
USD	14,498,000	CLP	15,489	Morgan Stanley	14/3/2024	534
USD	63,000	EUR	68,546	JP Morgan	14/3/2024	167
USD	1,887,000	EUR	2,041,861	JP Morgan	20/3/2024	(6,750)
USD	221,000	PEN	58,036	Citigroup	14/3/2024	(412)
USD	5,890,000	HUF	16,301	UBS	14/3/2024	56
USD	2,406,000	THB	67,010	Citigroup	14/3/2024	(130)
USD	608,084	CHF	701,055	Morgan Stanley	20/3/2024	7,906
USD	15,722,000	CLP	16,225	Société Générale	14/3/2024	7
USD	243,528,000	COP	61,790	Société Générale	21/3/2024	60
USD	1,692,434,906	IDR	108,441	Goldman Sachs	14/3/2024	785
USD	438,732	TWD	14,000	JP Morgan	22/3/2024	113
USD	308,376,000	COP	78,186	Citigroup	22/3/2024	33
USD	340,021,000	COP	86,125	HSBC Bank	22/3/2024	(48)
USD	32,000	EUR	34,728	Citigroup	14/3/2024	(4)
ZAR	112,949	USD	2,086,287	Morgan Stanley	20/3/2024	(4,396)
ZAR	34,965	USD	670,000	BNP Paribas	14/3/2024	(86)
Net unrealised appreciation						230,167
<b>AUD Hedged Share Class</b>						
AUD	689,975	USD	1,059,800	BNY Mellon	15/3/2024	1,952
USD	5,604	AUD	3,659	BNY Mellon	15/3/2024	-
Net unrealised appreciation						1,952
<b>BRL Hedged Share Class</b>						
BRL	17,954,327	USD	89,917,882	BNY Mellon	15/3/2024	105,592
USD	319,936	BRL	64,000	BNY Mellon	15/3/2024	(259)
Net unrealised appreciation						105,333

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CAD Hedged Share Class</b>						
CAD	528,240	USD	712,189	BNY Mellon	15/3/2024	(2,418)
USD	4,733	CAD	3,485	BNY Mellon	15/3/2024	(10)
Net unrealised depreciation						(2,428)
<b>CHF Hedged Share Class</b>						
CHF	292,376	USD	253,259	BNY Mellon	15/3/2024	(3,844)
USD	1,765	CHF	1,992	BNY Mellon	15/3/2024	(18)
Net unrealised depreciation						(3,862)
<b>CNH Hedged Share Class</b>						
CNY	4,096	USD	29,489	BNY Mellon	15/3/2024	-
USD	193	CNY	27	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(0)
<b>EUR Hedged Share Class</b>						
EUR	40,929,346	USD	37,999,800	BNY Mellon	15/3/2024	316,264
USD	515,835	EUR	556,723	BNY Mellon	15/3/2024	(3,175)
Net unrealised appreciation						313,089
<b>GBP Hedged Share Class</b>						
GBP	608,495	USD	483,763	BNY Mellon	15/3/2024	4,598
USD	4,867	GBP	6,104	BNY Mellon	15/3/2024	(65)
Net unrealised appreciation						4,533
<b>HKD Hedged Share Class</b>						
HKD	14,222	USD	111,088	BNY Mellon	15/3/2024	(26)
USD	601	HKD	77	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(26)
<b>NZD Hedged Share Class</b>						
NZD	71,323	USD	117,606	BNY Mellon	15/3/2024	512
USD	738	NZD	447	BNY Mellon	15/3/2024	(4)
Net unrealised appreciation						508
<b>SGD Hedged Share Class</b>						
SGD	266,049	USD	357,494	BNY Mellon	15/3/2024	232
USD	5,279	SGD	3,930	BNY Mellon	15/3/2024	(1)
Net unrealised appreciation						231
Total net unrealised appreciation						649,497

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(16)	EUR	Euro BOBL	March 2024	27,869
18	EUR	Euro Bund	March 2024	(23,372)
(1)	EUR	Euro BUXL	March 2024	(1,562)
(3)	EUR	Euro Schatz	March 2024	4,394
4	EUR	Euro-OAT	March 2024	(575)
2	EUR	EURO STOXX 50 Index	March 2024	6,884
3	EUR	EURO STOXX Banks Index	March 2024	485
1	USD	MSCI Emerging Markets Index	March 2024	1,701
1	USD	NASDAQ 100 E-Mini Index	March 2024	32,095
(6)	USD	S&P 500 E-Mini Index	March 2024	(40,607)
2	USD	US Long Bond (CBT)	June 2024	3,068
(33)	USD	US Treasury 10 Year Note (CBT)	June 2024	(14,085)
(146)	USD	US Ultra 10 Year Note	June 2024	(49,496)
(36)	USD	US Ultra Bond (CBT)	June 2024	(69,018)
7	GBP	Long Gilt	June 2024	532

# Sustainable Global Bond Income Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
45	USD	US Treasury 2 Year Note (CBT)	June 2024	6,597
151	USD	US Treasury 5 Year Note (CBT)	June 2024	46,964
Total				(68,126)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR (4,979)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	72	438
CDS	USD (389,070)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	21,750	25,038
CDS	EUR (7,169)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	88	630
CDS	EUR 237,885	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(1,296)	(20,347)
CDS	EUR (40,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,199	4,843
CDS	USD 870,000	Fund receives default protection on CDX.NA.HY.33.V12; and pays Fixed 5%	Bank of America	20/12/2024	(12,374)	(28,133)
CDS	EUR 237,885	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(258)	(5,123)
CDS	EUR (305,865)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Barclays	20/12/2027	43,849	32,782
CDS	USD (250,000)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Goldman Sachs	20/12/2024	(2,338)	1,773
IRS	BRL 109,515	Fund receives Fixed 11.59825%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	527	527
IRS	BRL 170,752	Fund receives Fixed 11.856321%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	1,057	1,057
IRS	BRL 1,753,000	Fund receives Fixed 10.354906%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	703	703
IRS	BRL 31,446	Fund receives Fixed 13.154251%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	193	193
IRS	BRL 654,839	Fund receives Fixed 13.17931%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	4,084	4,084
IRS	BRL 653,416	Fund receives Fixed 13.349711%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	4,513	4,513
IRS	BRL 879,706	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(1,770)	(1,770)
IRS	USD 610,000	Fund receives Fixed 3.468%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2027	(3,677)	(3,677)
IRS	USD 792,000	Fund receives Fixed 4.1985%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2027	7,903	7,903
IRS	USD 1,192,500	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	12/1/2034	14,890	14,890
IRS	COP 392,407,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	225	225
IRS	COP 241,280,415	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(42)	(42)
IRS	BRL 62,484	Fund receives Fixed 11.796128%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	366	366
IRS	BRL 179,743	Fund receives Fixed 13.249413%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,170	1,170
IRS	PLN 1,464,000	Fund receives Fixed 5.676%; and pays Floating PLN-WIBOR 3 Month	Goldman Sachs	20/3/2025	(285)	(285)
IRS	USD 388,700	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	1,989	1,989

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Bond Income Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 388,700	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	2,197	2,197
IRS	USD 777,400	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	4,821	4,821
IRS	CLP 78,525,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	581	581
IRS	USD 293,339	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Goldman Sachs	5/10/2032	(9,642)	(9,642)
IRS	USD 1,340,329	Fund receives Fixed 3.136%; and pays Floating USD SOFR 1 Day	Goldman Sachs	12/5/2033	(26,952)	(26,952)
IRS	KRW 166,274,980	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	20/9/2026	(78)	(78)
IRS	BRL 3,958,000	Fund receives Fixed 9.700823%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(7,830)	(7,830)
IRS	BRL 341,681	Fund receives Fixed 13.209319%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	2,171	2,171
IRS	BRL 65,238	Fund receives Fixed 11.811176%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	387	387
IRS	BRL 854,357	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(1,383)	(1,383)
IRS	BRL 15,000,000	Fund receives Fixed 10.850943%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	(5,490)	(5,490)
IRS	BRL 6,859,205	Fund receives Fixed 12.811125%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	32,954	32,954
IRS	BRL 114,726	Fund receives Fixed 11.866354%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	717	717
IRS	BRL 5,000,000	Fund receives Fixed 10.426927%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2029	(5,420)	(5,420)
IRS	BRL 151,405	Fund receives Fixed 11.305635%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	524	524
IRS	BRL 406,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(473)	(473)
IRS	USD 1,980,000	Fund receives Fixed 3.874%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	5/2/2028	9,276	9,276
IRS	USD 2,342,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.18%	HSBC Bank	21/6/2024	15,113	9,354
IRS	USD 5,574,193	Fund receives Fixed 5.3715%; and pays Floating USD SOFR 1 Day	HSBC Bank	12/7/2024	(2,443)	(2,443)
IRS	USD 5,574,193	Fund receives Fixed 5.3745%; and pays Floating USD SOFR 1 Day	HSBC Bank	12/7/2024	(2,384)	(2,384)
IRS	MXN 5,040,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	HSBC Bank	3/12/2024	(89)	(89)
IRS	MXN 4,713,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	HSBC Bank	23/1/2025	65	65
IRS	MXN 1,230,205	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	4/2/2025	(619)	(619)
IRS	MXN 4,621,962	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	5/2/2025	(2,084)	(2,084)
IRS	MXN 2,227,015	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	5/2/2025	(981)	(981)
IRS	CZK 3,407,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	HSBC Bank	20/3/2025	(403)	(403)
IRS	MXN 40,092,000	Fund receives Fixed 9.6%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	15/7/2025	(17,672)	(17,672)
IRS	MXN 2,575,000	Fund receives Fixed 10.835%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	25/9/2025	1,829	1,829
IRS	CZK 1,636,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	HSBC Bank	20/3/2026	(475)	(475)
IRS	USD 3,137,500	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	27/10/2026	15,088	15,088

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Bond Income Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 2,373,800	Fund receives Fixed 3.71%; and pays Floating USD SOFR 1 Day	HSBC Bank	10/1/2027	(49,115)	(35,718)
IRS	USD 1,583,178	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	3/11/2027	12,349	10,246
IRS	USD 1,672,100	Fund receives Fixed 3.9113%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	10/11/2027	8,240	8,240
IRS	USD 1,980,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.274%	HSBC Bank	5/2/2028	11,691	11,691
IRS	MXN 6,312,000	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	15/8/2028	4,516	4,516
IRS	MXN 2,104,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIIE 1 Month	HSBC Bank	18/1/2029	(364)	(364)
IRS	USD 466,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	27/5/2031	20,157	11,480
IRS	USD 82,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	28/5/2031	3,584	2,041
IRS	USD 369,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	12/10/2031	16,620	9,322
IRS	USD 1,155,700	Fund receives Fixed 3.5%; and pays Floating USD SOFR 1 Day	HSBC Bank	19/11/2031	(48,953)	(29,254)
IRS	USD 665,000	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	HSBC Bank	28/11/2032	(32,982)	(32,982)
IRS	MXN 10,363,000	Fund receives Fixed 8.04%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	5/7/2033	(23,772)	(23,772)
IRS	MXN 4,940,000	Fund receives Fixed 8.57%; and pays Floating MXN-TIIE 1 Month	HSBC Bank	7/12/2033	(1,553)	(1,553)
IRS	USD 223,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	HSBC Bank	27/5/2051	29,342	17,503
IRS	USD 36,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	HSBC Bank	28/5/2051	4,825	2,878
TRS	USD 216,270	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	(948)	(1,533)
TRS	USD 713	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1D Overnight + 75bps	JP Morgan	20/3/2024	(6,183)	(6,183)
TRS	USD 1,000,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	(8,176)	(10,795)
TRS	USD 408,384	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2024	513	(667)
TRS	USD 2,454,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	6,823	(268)
TRS	USD 615,945	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	1,712	(67)
TRS	USD 1,400,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/3/2024	(7,434)	(9,993)
Total					24,735	(35,939)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swap

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
4,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(281)	158
22	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	1/3/2024	12,683	18,898
15	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 512	1/3/2024	(2,478)	652

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Bond Income Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
15	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 514	1/3/2024	(2,393)	248
2	Call	Applied Materials	Exchange Traded	USD 210	15/3/2024	(678)	336
3	Put	Tesla	Exchange Traded	USD 180	15/3/2024	(2,487)	239
1	Call	Amazon.com	Exchange Traded	USD 185	19/4/2024	(10)	312
2	Call	Bayerische Motoren Werke	Exchange Traded	EUR 110	19/4/2024	133	839
4	Call	Delta Air Lines	Exchange Traded	USD 45	19/4/2024	(27)	430
4	Call	JPMorgan Chase	Exchange Traded	USD 190	19/4/2024	(29)	1,310
4	Call	Mercedes-Benz	Exchange Traded	EUR 75	19/4/2024	192	829
1	Call	Merck	Exchange Traded	USD 125	19/4/2024	239	477
1	Call	PNC Financial Services	Exchange Traded	USD 160	19/4/2024	(115)	195
19	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 485	19/4/2024	(768)	4,237
1	Put	Tesla	Exchange Traded	USD 170	19/4/2024	(841)	268
3	Call	Uber Technologies	Exchange Traded	USD 80	19/4/2024	8	1,080
3	Call	Walt Disney	Exchange Traded	USD 115	19/4/2024	103	870
8	Call	Wells Fargo	Exchange Traded	USD 57.5	19/4/2024	(50)	1,024
1	Call	DR Horton	Exchange Traded	USD 165	17/5/2024	(403)	310
3	Call	UBS	Exchange Traded	USD 32.5	17/5/2024	(217)	72
Total						2,581	32,784

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(22)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 508	1/3/2024	(2,594)	(4,257)
(2)	Call	Applied Materials	Exchange Traded	USD 230	15/3/2024	243	(34)
(3)	Put	Tesla	Exchange Traded	USD 160	15/3/2024	953	(32)
(1)	Put	Amazon.com	Exchange Traded	USD 155	19/4/2024	37	(93)
(2)	Put	Bayerische Motoren Werke	Exchange Traded	EUR 100	19/4/2024	71	(170)
(4)	Put	Delta Air Lines	Exchange Traded	USD 37	19/4/2024	45	(138)
(1)	Put	Mercedes-Benz	Exchange Traded	EUR 65	19/4/2024	7	(27)
(1)	Put	PNC Financial Services	Exchange Traded	USD 130	19/4/2024	35	(112)
(19)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	19/4/2024	394	(2,812)
(1)	Put	Tesla	Exchange Traded	USD 145	19/4/2024	308	(61)
(5)	Call	Uber Technologies	Exchange Traded	USD 95	19/4/2024	(34)	(202)
(2)	Put	Wells Fargo	Exchange Traded	USD 50	19/4/2024	0	(78)
(1)	Put	DR Horton	Exchange Traded	USD 135	17/5/2024	(88)	(350)
(3)	Put	UBS	Exchange Traded	USD 25	17/5/2024	82	(83)
Total						(541)	(8,449)

# Sustainable Global Bond Income Fund continued

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
<b>United States</b>			
USD 602,997	Fannie Mae or Freddie Mac 3% TBA	516,954	0.33
USD 8,308,883	Fannie Mae or Freddie Mac 3.5% TBA	7,406,605	4.70
USD 8,796,382	Fannie Mae or Freddie Mac 4.5% TBA	8,333,878	5.29
USD 1,300,000	Fannie Mae or Freddie Mac 3.5% TBA	1,159,643	0.74
Total TBA		17,417,080	11.06

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Dynamic Equity Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
20,785	Freeport-McMoRan	793,987	0.18	<b>Other Transferable Securities</b>			
14,707	Hilton Worldwide	2,995,375	0.68	<b>COMMON / PREFERRED STOCKS (SHARES)</b>			
7,147	Humana	2,500,449	0.57	<b>India</b>			
50,403	Ingersoll Rand	4,545,343	1.03	97	Byju's**	7,493	0.00
3,350	Intuit	2,232,674	0.51	138	Byju's**	10,660	0.00
16,823	Intuitive Surgical	6,507,978	1.47				
32,447	JPMorgan Chase	6,009,833	1.36				
108,344	LKQ	5,736,815	1.30				
15,963	LPL Financial	4,263,558	0.97	<b>United Kingdom</b>			
33,584	Marsh & McLennan	6,785,647	1.53	53,031	NMC Health**	-	0.00
25,217	Mastercard	11,966,475	2.71	<b>United States</b>			
65,847	Merck	8,402,077	1.90	6,147	ByteDance**	990,411	0.22
29,812	Micron Technology	2,661,615	0.60	39,321	Databricks**	3,247,521	0.74
54,417	Microsoft	22,300,631	5.04	5,400	Databricks**	445,986	0.10
58,663	NextEra Energy	3,247,584	0.73	50,360	Deep Instinct**	231,152	0.05
19,420	NVIDIA	15,435,016	3.50	1,544	Epic Games**	1,026,992	0.23
39,813	Oracle	4,443,131	1.01	11,770	Farmer's Business Network**	42,489	0.01
7,713	Palo Alto Networks	2,430,443	0.55	392,536	Included Health**	380,760	0.09
20,165	Progressive	3,857,161	0.87	151,300	JumpCloud**	347,990	0.08
31,118	Salesforce	9,370,252	2.12	30,196	Loadsmart**	217,411	0.05
51,167	Sempra	3,625,693	0.82	14,725	Lookout Series F**	31,070	0.01
2,705	Smith Douglas Homes	78,256	0.02	119,463	Lookout Series F**	486,214	0.11
25,075	Sun Country	396,185	0.09	278	Mythic**	-	0.00
8,906	Tesla	1,803,019	0.41	1,700	Neon Payments**	1,035,130	0.24
9,904	Thermo Fisher Scientific	5,649,539	1.28	10,380	SambaNova Systems**	702,000	0.16
5,699	Tractor Supply	1,441,049	0.32	25,939	Source Global**	480,909	0.11
8,191	Uber Technologies	645,041	0.14				
14,847	United Parcel Service	2,211,609	0.50				
13,896	UnitedHealth	6,924,655	1.56				
44,407	Veralto	3,868,294	0.88	<b>BONDS</b>			
1,419	Vertex Pharmaceuticals	601,344	0.14	<b>Cayman Islands</b>			
14,106	Visa*	4,005,258	0.91	CNY 5,600,000	Fresh Express Delivery 0% 18/10/2010**,*	-	0.00
3,051	Vulcan Materials	805,922	0.18	<b>India</b>			
62,112	Walmart	3,659,018	0.83	USD 1,215,000	REI Agro 5.5% 13/11/2014**,*	-	0.00
53,689	Walt Disney	6,013,168	1.36				
8,766	Zoetis	1,753,200	0.40				
		263,153,058	59.55	<b>Total Bonds</b>			
Total Common Stocks (Shares)		419,838,544	95.01				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		419,838,544	95.01	<b>Total Other Transferable Securities</b>			
				9,684,188 2.20			
				<b>Total Portfolio</b>			
				429,522,732 97.21			
				<b>Other Net Assets</b>			
				12,337,474 2.79			
				<b>Total Net Assets (USD)</b>			
				441,860,206 100.00			

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

\*\*\*This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	9,937,569	USD	14,802,071	State Street	20/3/2024	(271,935)
BRL	3,149,123	USD	15,623,745	Citigroup	20/3/2024	(12,819)
CAD	8,102,539	USD	10,850,865	HSBC Bank	20/3/2024	(90,543)

(4) Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Dynamic Equity Fund<sup>(4)</sup> continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CHF	2,423,845	USD	2,079,211	UBS	20/3/2024	(53,774)
CHF	622,260	USD	542,792	HSBC Bank	20/3/2024	(3,537)
DKK	3,897,860	USD	26,312,781	HSBC Bank	20/3/2024	(64,686)
DKK	658,578	USD	4,546,257	RBS	20/3/2024	3,709
EUR	892,215	USD	814,128	Citigroup	20/3/2024	(8,361)
EUR	2,591,877	USD	2,362,356	Barclays	20/3/2024	(27,200)
EUR	2,051,707	USD	1,890,229	RBS	20/3/2024	408
EUR	1,928,809	USD	1,790,607	BNP Paribas	20/3/2024	15,153
GBP	1,877,479	USD	1,483,089	HSBC Bank	20/3/2024	2,159
JPY	4,189,907	USD	585,853,002	HSBC Bank	21/3/2024	(259,392)
JPY	1,329,983	USD	197,438,580	JP Morgan	21/3/2024	(5,358)
KRW	4,244,732	USD	5,458,512,497	BNP Paribas	20/3/2024	(145,679)
SEK	4,167,376	USD	42,513,907	Barclays	20/3/2024	(44,540)
SGD	1,681,923	USD	2,224,767	State Street	20/3/2024	(24,403)
TWD	5,697,654	USD	174,917,972	Morgan Stanley	20/3/2024	(161,323)
USD	2,356,640	GBP	3,007,246	Deutsche Bank	20/3/2024	20,488
USD	27,014,626	HKD	3,464,435	Barclays	20/3/2024	11,531
USD	9,126,423	EUR	10,067,175	UBS	20/3/2024	159,128
USD	1,254,318	CAD	939,640	Morgan Stanley	20/3/2024	13,484
USD	1,550,426	GBP	1,973,623	Barclays	20/3/2024	8,644
USD	1,619,122	CHF	1,917,227	Barclays	20/3/2024	71,607
USD	177,613,358	JPY	1,211,406	HSBC Bank	21/3/2024	19,789
USD	2,034,139	EUR	2,208,753	HSBC Bank	20/3/2024	403
USD	330,483,667	JPY	2,199,491	Royal Bank of Canada	21/3/2024	(17,740)
USD	1,936,644	CHF	2,203,908	BNP Paribas	20/3/2024	(3,652)
ZAR	1,711,555	USD	32,093,285	JP Morgan	20/3/2024	(41,689)
Net unrealised depreciation						(910,128)
<b>CNH Hedged Share Class</b>						
CNY	101,552	USD	731,105	BNY Mellon	15/3/2024	(4)
USD	18,426	CNY	2,556	BNY Mellon	15/3/2024	(4)
Net unrealised depreciation						(8)
<b>EUR Hedged Share Class</b>						
EUR	12,421,116	USD	11,529,489	BNY Mellon	15/3/2024	93,182
USD	463,326	EUR	499,662	BNY Mellon	15/3/2024	(3,240)
Net unrealised appreciation						89,942
Total net unrealised depreciation						(820,194)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
3	CAD	S&P/TSX 60 Index	March 2024	27,631
(54)	EUR	CAC 40 Index	March 2024	(146,172)
(82)	GBP	FTSE 100 Index	March 2024	(43,355)
(35)	USD	S&P 500 E-Mini Index	March 2024	(5,505)
9	AUD	KOSPI SPI 200 Index	March 2024	27,754
9	USD	IFSC NIFTY 50 FUT Mar24	March 2024	(2,412)
7	JPY	Nikkei 225 (Yen)	March 2024	4,835
Total				(137,224)

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
152	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 505	1/3/2024	15,570	61,636

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Dynamic Equity Fund<sup>(4)</sup> continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
50	Call	Advanced Micro Devices	Exchange Traded	USD 185	15/3/2024	8,033	29,625
100	Call	Advanced Micro Devices	Exchange Traded	USD 190	15/3/2024	(50,856)	40,750
150	Call	Alphabet	Exchange Traded	USD 160	15/3/2024	(60,559)	525
201	Call	Amazon.com	Exchange Traded	USD 175	15/3/2024	(11,925)	72,862
101	Call	Amazon.com	Exchange Traded	USD 180	15/3/2024	(11,133)	16,766
51	Call	Applied Materials	Exchange Traded	USD 210	15/3/2024	(17,301)	8,568
41	Call	Autodesk	Exchange Traded	USD 280	15/3/2024	(14,646)	11,685
28	Call	Costco Wholesale	Exchange Traded	USD 730	15/3/2024	36,408	80,990
40	Call	Mastercard	Exchange Traded	USD 475	15/3/2024	1,316	25,600
100	Put	Merck	Exchange Traded	USD 125	15/3/2024	2,025	9,200
25	Call	Microsoft	Exchange Traded	USD 410	15/3/2024	5,239	16,875
65	Call	Microsoft	Exchange Traded	USD 420	15/3/2024	(23,787)	18,298
151	Call	Microsoft	Exchange Traded	USD 430	15/3/2024	(60,217)	15,100
36	Call	Nice	Exchange Traded	USD 250	15/3/2024	(15,200)	14,040
51	Call	Novo Nordisk	Exchange Traded	USD 125	15/3/2024	(3,025)	6,350
23	Call	NVIDIA	Exchange Traded	USD 730	15/3/2024	81,311	162,552
51	Call	NVIDIA	Exchange Traded	USD 725	15/3/2024	185,144	382,372
90	Call	Oracle	Exchange Traded	USD 120	15/3/2024	(15,140)	13,860
42	Call	Salesforce	Exchange Traded	USD 290	15/3/2024	29,504	59,955
27	Call	UnitedHealth	Exchange Traded	USD 520	15/3/2024	(18,395)	4,766
101	Call	Walt Disney	Exchange Traded	USD 115	15/3/2024	(10,123)	9,595
151	Call	Amazon.com	Exchange Traded	USD 180	19/4/2024	(4,489)	72,103
151	Call	AstraZeneca	Exchange Traded	USD 67.5	19/4/2024	(8,805)	16,157
14	Call	Costco Wholesale	Exchange Traded	USD 735	19/4/2024	37,594	48,965
50	Call	Micron Technology	Exchange Traded	USD 95	19/4/2024	(6,036)	17,000
25	Call	Microsoft	Exchange Traded	USD 425	19/4/2024	4,275	16,500
46	Call	Microsoft	Exchange Traded	USD 440	19/4/2024	(17,087)	13,294
45	Call	NVIDIA	Exchange Traded	USD 685	19/4/2024	391,989	557,662
45	Call	NVIDIA	Exchange Traded	USD 820	19/4/2024	(72,888)	177,412
45	Call	NVIDIA	Exchange Traded	USD 840	19/4/2024	(31,600)	144,450
150	Call	Amazon.com	Exchange Traded	USD 190	17/5/2024	7,166	74,250
50	Call	Dexcom	Exchange Traded	USD 120	17/5/2024	(7,817)	32,250
15	Call	Eli Lilly	Exchange Traded	USD 760	17/5/2024	379	58,988
102	Call	Novo Nordisk	Exchange Traded	USD 130	21/6/2024	(2,028)	43,350
253	Call	Apple	Exchange Traded	USD 220	16/8/2024	(15,205)	33,523
Total						327,691	2,367,874

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(41)	Put	Autodesk	Exchange Traded	USD 230	15/3/2024	1,241	(6,868)
(28)	Call	Costco Wholesale	Exchange Traded	USD 780	15/3/2024	(8,882)	(18,060)
(36)	Call	Nice	Exchange Traded	USD 270	15/3/2024	2,350	(2,610)
(15)	Call	NVIDIA	Exchange Traded	USD 750	15/3/2024	(69,071)	(81,337)
(151)	Put	AstraZeneca	Exchange Traded	USD 60	19/4/2024	(1,538)	(5,965)
(50)	Put	Dexcom	Exchange Traded	USD 105	19/4/2024	(2,464)	(11,375)
(100)	Call	Micron Technology	Exchange Traded	USD 105	19/4/2024	5,327	(13,350)
(60)	Call	NVIDIA	Exchange Traded	USD 980	19/4/2024	21,316	(42,750)

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable Global Dynamic Equity Fund<sup>(4)</sup> continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(45)	Call	NVIDIA	Exchange Traded	USD 800	19/4/2024	(169,076)	(216,450)
(40)	Call	NVIDIA	Exchange Traded	USD 850	19/4/2024	(16,487)	(115,600)
(60)	Call	NVIDIA	Exchange Traded	USD 920	19/4/2024	59,715	(81,150)
(120)	Put	Amazon.com	Exchange Traded	USD 150	17/5/2024	6,213	(21,480)
(50)	Call	Dexcom	Exchange Traded	USD 135	17/5/2024	2,905	(12,000)
(15)	Call	Eli Lilly	Exchange Traded	USD 840	17/5/2024	641	(21,675)
(10)	Put	Eli Lilly	Exchange Traded	USD 650	17/5/2024	2,774	(8,250)
(102)	Put	Novo Nordisk	Exchange Traded	USD 100	21/6/2024	(273)	(13,362)
Total						(165,309)	(672,282)

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Infrastructure Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>							
20,113	NEXTDC	231,687	1.97	610	Aena SME	115,684	0.98
27,228	Transurban	240,611	2.05	10,877	Cellnex Telecom	394,499	3.36
		472,298	4.02	16,252	EDP Renovaveis	224,988	1.92
				735,171 6.26			
<b>Belgium</b>				<b>Switzerland</b>			
1,895	Aedifica	109,787	0.93	570	Flughafen Zurich*	120,897	1.03
				<b>United Arab Emirates</b>			
<b>Canada</b>				138,292 Salik 1.12			
9,731	Boralex*	209,538	1.78	<b>United Kingdom</b>			
3,530	Canadian Pacific Kansas City	302,117	2.57	54,036	National Grid	716,955	6.10
3,915	Hydro One	116,814	1.00	8,982	Severn Trent	289,228	2.46
				23,607	SSE	491,519	4.19
				26,171	United Utilities	344,421	2.93
				1,842,123 15.68			
<b>Denmark</b>				<b>United States</b>			
5,145	Orsted	289,362	2.46	6,623	Alliant Energy	317,175	2.70
				1,836	American Tower	360,076	3.07
<b>France</b>				21,783	Clearway Energy	484,236	4.12
838	Aeroports de Paris*	115,647	0.99	4,084	CMS Energy	235,402	2.00
20,762	Getlink	359,503	3.06	6,380	CSX	242,823	2.07
				845	Digital Realty Trust	122,753	1.04
				267	Equinix	238,861	2.03
<b>Germany</b>				3,255	Exelon	117,603	1.00
4,176	Fraport Frankfurt Airport Services Worldwide	233,963	1.99	12,428	Physicians Realty Trust	140,934	1.20
				6,703	Portland General Electric	274,555	2.34
<b>Italy</b>				2,827	SBA Communications	586,786	5.00
48,395	Enav	170,011	1.45	8,104	Xcel Energy	451,636	3.85
70,103	Enel	448,735	3.82	3,572,840 30.42			
14,577	Infrastrutture Wireless Italiane	163,685	1.39	Total Common Stocks (Shares)			
73,565	Terna - Rete Elettrica Nazionale	580,717	4.95	11,205,911 95.41			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				11,205,911 95.41			
<b>Japan</b>				Total Portfolio			
2,700	West Japan Railway	112,559	0.96	11,205,911 95.41			
<b>Netherlands</b>				Other Net Assets			
12,599	Ferrovial	470,897	4.01	539,342 4.59			
<b>Portugal</b>				Total Net Assets (USD)			
133,908	EDP - Energias de Portugal	537,102	4.58	11,745,253 100.00			
46,715	REN - Redes Energeticas Nacionais SGPS	110,741	0.94				
				647,843 5.52			

\*All or a portion of this security represents a security on loan.

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
TRS	USD 2,594	The Fund receives the total return on a portfolio of long positions underlying the total return swap. The Fund pays the total return on a portfolio of short positions underlying the total return swap. In addition, the Fund pays or receives a variable rate of interest, based on a specified benchmark, plus or minus a spread of 20 basis points>	Goldman Sachs	19/8/2026	(5,318)	57,665
Total					(5,318)	57,665

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable Global Infrastructure Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
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> The benchmark and spreads are determined based upon the country and/or currency of the individual underlying positions. The following are the specified benchmarks used in determining the variable rate of interest:

Intercontinental Exchange LIBOR:

USD - 1D Overnight Fed Funds Effective Rate (FEDL01)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Utilities	53.14
Industrial	23.86
Financials	13.27
Consumer Non-cyclical	3.17
Communications	1.97
Other Net Assets	4.59
	100.00

# Sustainable World Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	275,219	0.03
<b>BONDS</b>				USD 1,190,000	Symphony CLO 38 8.219% 24/4/2036	1,197,736	0.12
						5,139,547	0.51
<b>Australia</b>				<b>Brazil</b>			
EUR 200,000	AusNet Services 1.5% 26/2/2027	204,612	0.02	USD 400,000	Banco do Brasil 6.25% 18/4/2030*	406,374	0.04
AUD 580,000	Australia Government Bond 1.75% 21/6/2051	215,929	0.02	BRL 163,000	Brazil Letras do Tesouro Nacional 0% 1/4/2024	3,250,609	0.33
AUD 1,220,000	Australia Government Bond 3% 21/3/2047	625,423	0.06	BRL 169,260	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	3,401,018	0.34
USD 25,000	FMG Resources August 2006 4.375% 1/4/2031	22,451	0.00	BRL 141,210	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	2,877,870	0.29
USD 106,000	Mineral Resources 9.25% 1/10/2028	111,362	0.01	BRL 150,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	2,942,005	0.29
		1,179,777	0.11			12,877,876	1.29
<b>Austria</b>				<b>Canada</b>			
EUR 200,000	ams-OSRAM 10.5% 30/3/2029*	221,262	0.02	USD 22,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	19,851	0.00
EUR 300,000	Republic of Austria Government Bond 0% 20/10/2040	194,880	0.02	USD 22,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	20,487	0.00
EUR 1,460,000	Republic of Austria Government Bond 0.75% 20/10/2026	1,501,136	0.15	USD 25,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	21,989	0.00
EUR 690,000	Republic of Austria Government Bond 1.5% 2/11/2086	444,239	0.04	USD 30,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	28,158	0.01
EUR 350,000	Republic of Austria Government Bond 1.85% 23/5/2049	295,806	0.03	USD 25,000	Bombardier 7.125% 15/6/2026	25,192	0.00
EUR 990,000	Republic of Austria Government Bond 2.1% 20/9/2117	814,098	0.08	USD 122,000	Bombardier 7.5% 1/2/2029	123,855	0.01
EUR 1,426,000	Republic of Austria Government Bond 2.9% 23/5/2029	1,552,986	0.16	USD 25,000	Bombardier 8.75% 15/11/2030	26,216	0.01
		5,024,407	0.50	CAD 872,000	Canadian Government Bond 1.75% 1/12/2053	445,522	0.04
<b>Belgium</b>				CAD 960,000	Canadian Government Bond 2% 1/12/2051	527,969	0.05
GBP 100,000	Anheuser-Busch InBev 4% 24/9/2025	124,748	0.01	CAD 420,000	Canadian Government Bond 2.75% 1/12/2048	274,490	0.03
EUR 100,000	Elia Transmission Belgium 3.75% 16/1/2036	107,780	0.01	CAD 480,000	Canadian Government Bond 2.75% 1/12/2064	306,825	0.03
EUR 900,000	FLUVIUS System Operator CVBA 3.875% 18/3/2031	989,861	0.10	CAD 3,200,000	Canadian Government Bond 3.5% 1/3/2034	2,359,744	0.24
GBP 100,000	KBC 1.25% 21/9/2027	114,505	0.01	CAD 833,000	Canadian Government Bond 3.5% 1/12/2045	617,001	0.06
EUR 2,690,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	2,471,203	0.25	CAD 510,000	Canadian Government Bond 4% 1/6/2041	400,070	0.04
EUR 450,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	309,017	0.03	USD 80,000	GFL Environmental 4% 1/8/2028	73,276	0.01
EUR 326,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066*	264,318	0.03	USD 25,000	Methanex 5.125% 15/10/2027	23,973	0.00
EUR 1,581,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	1,620,502	0.16	USD 7,000	Parkland 4.5% 1/10/2029	6,394	0.00
EUR 320,000	Kingdom of Belgium Government Bond 3.45% 22/6/2043	352,639	0.03	CAD 4,000	Province of New Brunswick Canada 3.05% 14/8/2050	2,305	0.00
		6,354,573	0.63	CAD 3,345,000	Province of Ontario Canada 2.4% 2/6/2026	2,373,367	0.24
<b>Bermuda</b>				CAD 900,000	Province of Quebec Canada 3.9% 22/11/2032	653,286	0.07
USD 36,651	Digicel 0% 31/12/2030	10,075	0.00	CAD 4,598,000	Province of Saskatchewan Canada 2.95% 2/6/2058	2,540,270	0.25
USD 82,566	Digicel 0% 31/12/2030	18,578	0.00				
USD 125,000	NCL 8.125% 15/1/2029	131,729	0.01				
USD 25,000	NCL 8.375% 1/2/2028	26,188	0.00				
USD 1,083,000	OHA Credit Funding 12 8.318% 20/7/2036	1,089,626	0.11				
USD 2,381,000	RR 24 7.077% 15/1/2036	2,390,396	0.24				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[908] BlackRock Global Funds (BGF)**

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 219,000	Rogers Communications 5.3% 15/2/2034*	215,247	0.02	USD 500,000	OCP CLO 2020-18 6.669% 20/7/2032	500,275	0.05
GBP 100,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	118,241	0.01	USD 645,411	Octagon Investment Partners 18-R 6.536% 16/4/2031	646,301	0.06
		11,203,728	1.12	USD 600,000	OZLM VI 7.328% 17/4/2031	600,300	0.06
	<b>Cayman Islands</b>			USD 625,270	Palmer Square CLO 2018-2 6.676% 16/7/2031	626,020	0.06
USD 350,000	ACAS CLO 2015-1 7.16% 18/10/2028	349,212	0.03	USD 320,000	Palmer Square CLO 2020-3 7.607% 15/11/2036	321,046	0.03
USD 2,500,000	AGL CLO 3 6.876% 15/1/2033	2,500,909	0.25	USD 800,000	Peace Park CLO 6.709% 20/10/2034	801,750	0.08
USD 500,000	AGL CLO 3 7.276% 15/1/2033	498,865	0.05	USD 250,000	Pikes Peak CLO 4 6.776% 15/7/2034	250,626	0.03
USD 1,413,000	AGL CLO 3 8.876% 15/1/2033	1,409,078	0.14	USD 300,000	Regatta IX Funding 8.028% 17/4/2030	300,136	0.03
USD 500,000	AGL Core CLO 2 6.969% 20/4/2032	501,576	0.05	USD 250,000	Regatta XVI Funding 9.476% 15/1/2033	251,826	0.03
USD 585,000	AGL Core CLO 2 7.479% 20/4/2032	585,104	0.06	USD 585,000	Regatta XXI Funding 7.279% 20/10/2034	585,371	0.06
USD 500,000	AGL Core CLO 4 6.649% 20/4/2033	500,957	0.05	USD 408,516	Rockford Tower CLO 2018-1 6.681% 20/5/2031	408,509	0.04
USD 532,445	ANCHORAGE CAPITAL CLO 1-R 6.566% 13/4/2031	532,656	0.05	USD 685,000	RR 5 7.226% 15/10/2031	688,470	0.07
USD 400,000	Apidos CLO XX 7.126% 16/7/2031	400,429	0.04	USD 200,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033	193,250	0.02
USD 597,206	Apidos CLO XXX 6.7% 18/10/2031	599,031	0.06	USD 77,000	Seagate HDD Cayman 9.625% 1/12/2032	87,230	0.01
USD 2,267,000	Apidos CLO XXXII 6.899% 20/1/2033	2,271,543	0.23	USD 250,000	Symphony CLO XXIV 6.777% 23/1/2032	250,328	0.02
USD 250,000	Apidos CLO XXXII 7.979% 20/1/2033	250,190	0.02	USD 500,000	TIAA CLO IV 6.809% 20/1/2032	501,186	0.05
USD 750,000	Apidos CLO XXXIX 6.618% 21/4/2035	750,454	0.08	USD 303,715	TICP CLO IX 6.719% 20/1/2031	304,059	0.03
USD 834,000	Bain Capital Credit CLO 2020-4 7.068% 20/10/2036	837,099	0.08	GBP 200,000	Trafford Centre Finance 6.165% 28/7/2035	181,217	0.02
USD 487,768	Ballyrock CLO 2020-2 6.589% 20/10/2031	487,837	0.05	USD 476,000	Trinitas CLO XII 7.323% 25/4/2033	477,754	0.05
USD 698,973	CIFC Funding 2014-III 6.779% 22/10/2031	701,358	0.07	USD 1,750,000	Trinitas CLO XIV 7.586% 25/1/2034	1,750,087	0.18
USD 950,000	CIFC Funding 2017-IV 7.13% 24/10/2030	952,645	0.10	USD 2,000,000	Trinitas CLO XIV 8.586% 25/1/2034	2,000,100	0.20
USD 1,000,000	Eaton Vance CLO 2015-1 6.829% 20/1/2030	1,000,398	0.10	USD 835,000	Voya CLO 2014-4 7.176% 14/7/2031	836,333	0.08
USD 250,000	Eaton Vance CLO 2015-1 7.029% 20/1/2030	250,411	0.03	USD 241,953	Voya CLO 2018-1 6.521% 19/4/2031	242,254	0.02
USD 200,000	Fantasia 0% 9/1/2023***	5,500	0.00	USD 1,000,000	Voya CLO 2018-2 6.826% 15/7/2031	1,002,750	0.10
USD 200,000	Fantasia 11.875% 1/6/2023***	5,500	0.00			36,667,718	3.67
USD 200,000	Gaci First Investment 5% 13/10/2027	198,963	0.02		<b>Chile</b>		
USD 200,000	Gaci First Investment 5.25% 13/10/2032*	200,500	0.02	USD 200,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	183,387	0.02
USD 1,250,000	Galaxy XXII CLO 6.776% 16/4/2034	1,250,885	0.13	USD 200,000	Chile Government International Bond 2.45% 31/1/2031	170,201	0.02
USD 320,000	Goldentree Loan Management US CLO 5 7.129% 20/10/2032	320,851	0.03	USD 500,000	Chile Government International Bond 3.1% 7/5/2041†	365,913	0.04
USD 1,000,000	KKR CLO 17 6.656% 15/4/2034	996,228	0.10	USD 200,000	Chile Government International Bond 3.125% 21/1/2026	193,587	0.02
USD 400,000	KSA Sukuk 3.628% 20/4/2027	385,654	0.04	USD 1,176,000	Chile Government International Bond 3.5% 25/1/2050*	849,489	0.08
USD 706,695	Madison Park Funding XXVI 6.781% 29/7/2030	708,886	0.07	USD 2,500,000	Chile Government International Bond 4.85% 22/1/2029	2,480,638	0.25
USD 400,000	MAF Sukuk 4.5% 3/11/2025	393,674	0.04				
USD 3,000,000	Neuberger Berman Loan Advisers CLO 35 6.911% 19/1/2033	3,014,147	0.30				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	Inversiones CMPC 4.375% 4/4/2027	481,737	0.05	CNY 3,000,000	China Government Bond 4.5% 23/6/2041	538,635	0.05
USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	154,175	0.01	USD 200,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	183,004	0.02
		4,879,127	0.49			83,984,404	8.41
<b>China</b>				<b>Colombia</b>			
CNY 36,900,000	China Government Bond 1.99% 9/4/2025	5,133,400	0.51	USD 800,000	Colombia Government International Bond 3.875% 25/4/2027	753,508	0.07
CNY 14,520,000	China Government Bond 2.29% 25/12/2024	2,027,509	0.20	COP 5,091,500,000	Colombian TES 6% 28/4/2028	1,159,604	0.12
CNY 61,000,000	China Government Bond 2.37% 20/1/2027	8,535,452	0.85	COP 4,912,300,000	Colombian TES 7% 26/3/2031	1,088,879	0.11
CNY 50,000,000	China Government Bond 2.5% 25/7/2027	7,018,653	0.70	COP 1,074,000,000	Colombian TES 7.25% 26/10/2050	194,052	0.02
CNY 6,700,000	China Government Bond 2.6% 1/9/2032	946,394	0.10	COP 4,606,000,000	Colombian TES 13.25% 9/2/2033	1,388,196	0.14
CNY 25,000,000	China Government Bond 2.62% 25/9/2029	3,532,734	0.35	USD 100,000	Ecopetrol 5.375% 26/6/2026*	98,546	0.01
CNY 67,400,000	China Government Bond 2.68% 21/5/2030	9,553,855	0.96	USD 100,000	Ecopetrol 5.875% 28/5/2045	73,970	0.01
CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,408,551	0.14			4,756,755	0.48
CNY 90,000,000	China Government Bond 2.75% 17/2/2032	12,833,680	1.29	<b>Croatia</b>			
CNY 60,000,000	China Government Bond 2.79% 15/12/2029	8,554,712	0.86	EUR 630,000	Croatia Government International Bond 1.125% 4/3/2033*	565,986	0.06
CNY 27,700,000	China Government Bond 2.8% 24/3/2029	3,951,047	0.40	<b>Czech Republic</b>			
CNY 21,800,000	China Government Bond 2.8% 15/11/2032	3,128,484	0.31	CZK 9,800,000	Czech Republic Government Bond 1.75% 23/6/2032	361,641	0.03
CNY 26,000,000	China Government Bond 2.85% 4/6/2027	3,694,180	0.37	CZK 47,990,000	Czech Republic Government Bond 2.75% 23/7/2029	1,971,565	0.20
CNY 10,000,000	China Government Bond 2.89% 18/11/2031	1,440,358	0.14	CZK 41,160,000	Czech Republic Government Bond 5% 30/9/2030	1,900,331	0.19
CNY 28,350,000	China Government Bond 3.39% 16/3/2050	4,551,144	0.46			4,233,537	0.42
CNY 1,900,000	China Government Bond 3.4% 15/7/2072	320,028	0.03	<b>Denmark</b>			
CNY 6,900,000	China Government Bond 3.72% 12/4/2051	1,170,304	0.12	EUR 450,000	AP Moller - Maersk 3.75% 5/3/2032	485,957	0.05
CNY 2,950,000	China Government Bond 3.73% 25/5/2070	527,424	0.05	EUR 1,002,000	Carlsberg Breweries 4.25% 5/10/2033*	1,138,594	0.11
CNY 2,000,000	China Government Bond 3.74% 22/9/2035	317,485	0.03	EUR 2,219,000	Danske Bank 4.125% 10/1/2031	2,442,363	0.25
CNY 1,500,000	China Government Bond 3.81% 14/9/2050	257,891	0.03	DKK 4,800,000	Denmark Government Bond 0.5% 15/11/2027	650,339	0.06
CNY 8,800,000	China Government Bond 3.97% 23/7/2048	1,526,174	0.15	DKK 4,300,000	Denmark Government Bond 4.5% 15/11/2039	778,328	0.08
CNY 3,000,000	China Government Bond 4% 24/6/2069	565,940	0.06			5,495,581	0.55
CNY 4,800,000	China Government Bond 4.03% 21/6/2040	806,798	0.08	<b>Finland</b>			
CNY 2,300,000	China Government Bond 4.05% 24/7/2047	400,996	0.04	EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	101,796	0.01
CNY 6,000,000	China Government Bond 4.08% 22/10/2048	1,059,572	0.11	EUR 630,000	Finland Government Bond 0.125% 15/9/2031	560,176	0.05
				EUR 150,000	Finland Government Bond 0.125% 15/4/2052	75,233	0.01
				EUR 80,000	Finland Government Bond 1.375% 15/4/2047	62,721	0.01
				EUR 170,000	Finland Government Bond 2.625% 4/7/2042	171,875	0.02
				EUR 500,000	Finland Government Bond 3% 15/9/2033	547,078	0.05
						1,518,879	0.15
				<b>France</b>			
				EUR 100,000	Altice France 4.25% 15/10/2029*	85,305	0.01
				USD 200,000	Altice France 8.125% 1/2/2027	183,483	0.02
				EUR 100,000	Altice France 11.5% 1/2/2027	110,934	0.01
				EUR 100,000	AXA 6.375% 16/7/2033	111,129	0.01

\* All or a portion of this security represents a security on loan.







# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 300,000	Eurogrid 3.915% 1/2/2034	324,265	0.03	IDR 19,728,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	1,333,821	0.13
EUR 167,652	FCT Autonoria DE 2023 5.014% 26/1/2043	182,411	0.02	IDR 17,000,000,000	Indonesia Treasury Bond 8.125% 15/5/2024	1,087,719	0.11
EUR 100,000	Gruenenthal 3.625% 15/11/2026*	107,166	0.01	IDR 25,876,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	1,771,390	0.18
EUR 100,000	HT Troplast 9.375% 15/7/2028*	112,415	0.01	IDR 27,431,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	1,967,840	0.20
EUR 132,456	IHO Verwaltungs 8.75% 15/5/2028*	156,222	0.02	IDR 6,894,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	459,966	0.04
EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028	2,389,654	0.24	USD 350,000	Pertamina Persero 4.175% 21/1/2050	269,281	0.02
EUR 5,000	Kreditanstalt fuer Wiederaufbau 0.375% 23/4/2030	4,688	0.00	USD 200,000	Pertamina Persero 5.625% 20/5/2043	191,073	0.02
EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	2,006,797	0.20	USD 880,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	863,302	0.09
EUR 200,000	Merck 1.625% 25/6/2079	212,550	0.02	USD 1,000,000	Perusahaan Penerbit SBSN Indonesia III 5.6% 15/11/2033*	1,038,275	0.10
EUR 100,000	Red & Black Auto Germany 10 UG 5.062% 15/9/2032	109,015	0.01			12,648,196	1.26
EUR 100,000	Schaeffler 4.5% 14/8/2026	109,506	0.01				
EUR 640,000	State of North Rhine-Westphalia Germany 1.65% 16/5/2047	522,588	0.05				
EUR 124,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	132,824	0.01				
EUR 100,000	Tele Columbus 3.875% 2/5/2025	67,646	0.01				
EUR 200,000	ZF Finance 5.75% 3/8/2026	222,469	0.02				
		69,768,279	6.98				
	<b>Hong Kong</b>				<b>International</b>		
USD 200,000	Hong Kong Government International Bond 4.625% 11/1/2033	202,058	0.02	EUR 660,000	Asian Development Bank 1.95% 22/7/2032*	663,998	0.06
USD 200,000	Lenovo 6.536% 27/7/2032	209,197	0.02	USD 2,260,000	Asian Development Bank 4.875% 26/9/2028	2,266,686	0.23
USD 200,000	Xiaomi Best Time International 4.1% 14/7/2051	141,327	0.01	EUR 550,000	European Investment Bank 0.25% 15/6/2040	378,452	0.04
		552,582	0.05	EUR 2,622,000	European Investment Bank 2.75% 28/7/2028*	2,833,245	0.28
				EUR 5,400,000	European Union 0.4% 4/2/2037	4,188,906	0.42
				EUR 1,580,000	European Union 1.25% 4/2/2043	1,223,843	0.12
				USD 3,630,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	2,887,794	0.29
						14,442,924	1.44
	<b>Hungary</b>				<b>Ireland</b>		
HUF 168,640,000	Hungary Government Bond 3% 21/8/2030	390,500	0.04	EUR 200,000	AIB 5.25% 9/10/2024	214,110	0.02
HUF 257,850,000	Hungary Government Bond 6.75% 22/10/2028	731,748	0.07	EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	196,242	0.02
EUR 1,315,000	Hungary Government International Bond 1.75% 5/6/2035	1,059,531	0.11	EUR 500,000	Ares European CLO VII 5.442% 15/10/2030	540,581	0.05
		2,181,779	0.22	EUR 255,000	Avoca CLO XXII 5.242% 15/4/2035	270,399	0.03
	<b>India</b>			EUR 200,000	CRH SMW Finance 4% 11/7/2031	221,342	0.02
EUR 200,000	Power Finance 1.841% 21/9/2028	192,230	0.02	EUR 350,000	CRH SMW Finance 4.25% 11/7/2035	390,463	0.04
USD 200,000	REC 3.875% 7/7/2027	189,363	0.02	EUR 318,000	CVC Cordatus Loan Fund IV 5.243% 22/2/2034	336,914	0.03
		381,593	0.04	EUR 250,000	CVC Cordatus Loan Fund V 5.47% 21/7/2030	268,062	0.03
	<b>Indonesia</b>			EUR 150,000	Henley CLO IV 5.298% 25/4/2034	159,145	0.01
USD 400,000	Indonesia Government International Bond 5.125% 15/1/2045*	389,426	0.04	EUR 172,000	Invesco Euro CLO III 5.692% 15/7/2032	184,582	0.02
IDR 4,374,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	274,436	0.03	EUR 250,000	Invesco Euro CLO IV 5.642% 15/4/2033	266,895	0.03
IDR 7,535,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	474,444	0.05	EUR 500,000	Invesco Euro CLO V 7.742% 15/1/2034	534,346	0.05
IDR 20,159,000,000	Indonesia Treasury Bond 7% 15/5/2027	1,305,320	0.13	EUR 990,000	Ireland Government Bond 1.7% 15/5/2037	927,682	0.09
IDR 18,605,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	1,221,903	0.12				

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# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 551,000	Ireland Government Bond 3% 18/10/2043	598,004	0.06	EUR 100,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	103,819	0.01
GBP 400,000	Last Mile Logistics CMBS 2023-1 UK 7.57% 17/8/2033	510,427	0.05	EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	98,951	0.01
EUR 499,897	Last Mile PE 2021 4.815% 17/8/2031	537,862	0.05	EUR 260,000	Intesa Sanpaolo 0.75% 4/12/2024	275,651	0.03
EUR 151,968	Last Mile PE 2021 5.115% 17/8/2031	163,032	0.02	GBP 219,000	Intesa Sanpaolo 5.148% 10/6/2030	254,271	0.02
EUR 136,971	Last Mile PE 2021 5.515% 17/8/2031	146,952	0.02	EUR 850,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	864,975	0.09
EUR 500,000	Linde 1.375% 31/3/2031	476,244	0.05	EUR 2,256,000	Italy Buoni Poliennali Del Tesoro 1.45% 1/3/2036	1,859,498	0.19
EUR 200,000	Linde 3.2% 14/2/2031*	215,006	0.02	EUR 2,526,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	1,714,985	0.17
EUR 1,100,000	Linde 3.375% 12/6/2029*	1,195,819	0.13	EUR 866,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050	676,028	0.07
EUR 200,000	LT Autorahoitus III 6.627% 18/12/2032	222,394	0.02	EUR 5,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047*	4,225	0.00
EUR 200,626	Lt Autorahoitus IV 4.567% 18/7/2033	218,495	0.02	EUR 1,970,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,865,957	0.19
EUR 250,000	Northwoods Capital 19 Euro 6.445% 25/11/2033	265,922	0.03	EUR 5,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	4,780	0.00
EUR 527,000	Rockford Tower Europe CLO 2019-1 5.57% 20/1/2033	563,737	0.06	EUR 5,810,000	Italy Buoni Poliennali Del Tesoro 3.5% 15/1/2026	6,319,940	0.63
EUR 999,000	RRE 5 Loan Management 5.692% 15/1/2037	1,074,817	0.11	EUR 270,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	274,728	0.03
EUR 250,000	Sound Point Euro CLO III Funding 6.242% 15/4/2033	268,879	0.03	EUR 3,010,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	3,353,954	0.33
GBP 110,191	Taurus 2021-1 UK 6.52% 17/5/2031	138,419	0.01	EUR 5,460,000	Italy Buoni Poliennali Del Tesoro 4.1% 1/2/2029	6,126,068	0.61
GBP 99,271	Taurus 2021-1 UK 6.87% 17/5/2031	124,580	0.01	EUR 1,100,000	Italy Buoni Poliennali Del Tesoro 4.35% 1/11/2033	1,248,475	0.12
GBP 145,928	Taurus 2021-1 UK 7.82% 17/5/2031	183,203	0.02	EUR 191,363	Koromo Italy 4.664% 26/2/2035	208,134	0.02
GBP 100,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	113,078	0.01	EUR 200,000	Nexi 2.125% 30/4/2029*	192,718	0.02
EUR 158,000	Voya Euro CLO III 5.592% 15/4/2033	168,943	0.02	EUR 216,000	Telecom Italia 1.625% 18/1/2029	203,341	0.02
EUR 1,186,000	Voya Euro CLO IV 5.692% 15/10/2034	1,268,557	0.13	EUR 100,000	Telecom Italia 6.875% 15/2/2028	115,369	0.01
		12,965,133	1.31	EUR 150,000	UniCredit 4.45% 16/2/2029	164,542	0.02
				USD 200,000	UniCredit 7.296% 2/4/2034*	204,154	0.02
						30,908,242	3.09
	<b>Italy</b>				<b>Japan</b>		
EUR 900,000	ASTM 1.5% 25/1/2030	832,777	0.08	EUR 700,000	East Japan Railway 4.389% 5/9/2043*	805,328	0.08
EUR 149,000	Azzurra Aeroporti 2.125% 30/5/2024	160,578	0.02	USD 800,000	Japan Bank for International Cooperation 4.875% 18/10/2028	807,534	0.08
EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	102,428	0.01	JPY 100,000,000	Japan Expressway and Debt Repayment Agency 0.306% 31/3/2050	472,152	0.05
EUR 100,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027*	113,855	0.01	JPY 674,100,000	Japan Government Five Year Bond 0.2% 20/6/2028	4,488,270	0.45
EUR 115,000	Banco BPM 3.25% 14/1/2031	121,803	0.01	JPY 607,200,000	Japan Government Forty Year Bond 0.5% 20/3/2059	2,727,494	0.27
EUR 150,000	Banco BPM 6% 14/6/2028	170,188	0.02	JPY 57,900,000	Japan Government Forty Year Bond 0.7% 20/3/2061	273,546	0.03
EUR 100,000	Cedacri Mergerco 9.401% 15/5/2028	109,128	0.01	JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	2,830,666	0.28
EUR 100,000	Cerved 9.175% 15/2/2029*	105,139	0.01	JPY 121,200,000	Japan Government Forty Year Bond 0.9% 20/3/2057	638,829	0.06
EUR 100,000	doValue 3.375% 31/7/2026*	94,375	0.01	JPY 191,800,000	Japan Government Forty Year Bond 1% 20/3/2062	998,132	0.10
EUR 100,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	117,063	0.02				
EUR 1,405,000	Eni 1% 11/10/2034*	1,146,894	0.11				
EUR 1,335,000	Eni 4.25% 19/5/2033	1,479,866	0.15				
EUR 200,000	Fiber Bidco 7.97% 15/1/2030	219,585	0.02				

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# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
JPY 525,000,000	Japan Government Ten Year Bond 0.1% 20/9/2031	3,405,694	0.34		<b>Luxembourg</b>		
JPY 154,300,000	Japan Government Ten Year Bond 0.4% 20/6/2033	1,009,069	0.10	EUR 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	196,654	0.02
JPY 217,450,000	Japan Government Ten Year Bond 0.5% 20/3/2033	1,438,656	0.14	EUR 100,000	Altice Financing 4.25% 15/8/2029*	95,694	0.01
JPY 456,150,000	Japan Government Ten Year Bond 0.8% 20/9/2033	3,086,295	0.31	EUR 100,000	Aroundtown 0.375% 15/4/2027	89,230	0.01
JPY 125,600,000	Japan Government Thirty Year Bond 0.6% 20/9/2050	650,958	0.07	GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	122,923	0.01
JPY 110,150,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	601,199	0.06	EUR 147,000	Compartment BL Consumer Credit 2021 5.514% 25/9/2038	159,491	0.02
JPY 753,500,000	Japan Government Thirty Year Bond 0.7% 20/9/2051	3,954,910	0.40	EUR 191,000	Compartment BL Consumer Credit 2021 6.714% 25/9/2038	207,284	0.02
JPY 230,200,000	Japan Government Thirty Year Bond 1.3% 20/6/2052	1,402,030	0.14	USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	196,322	0.02
JPY 402,900,000	Japan Government Thirty Year Bond 1.4% 20/3/2053	2,505,142	0.25	EUR 100,000	Cullinan Holdco Scsp 8.682% 15/10/2026*	100,898	0.01
JPY 151,850,000	Japan Government Twenty Year Bond 0.3% 20/9/2039	891,055	0.09	EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031*	119,583	0.01
JPY 603,650,000	Japan Government Twenty Year Bond 0.4% 20/6/2040	3,546,173	0.36	EUR 100,000	Ephios Subco 3 7.875% 31/1/2031	116,017	0.01
JPY 122,000,000	Japan Government Twenty Year Bond 0.6% 20/6/2037	777,081	0.08	EUR 2,390,000	European Financial Stability Facility 1.75% 17/7/2053	1,887,765	0.19
JPY 3,500,000	Japan Government Twenty Year Bond 0.6% 20/12/2037	22,127	0.00	EUR 640,000	European Financial Stability Facility 2.375% 21/6/2032	667,094	0.07
JPY 33,200,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	214,820	0.02	EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	85,879	0.01
JPY 1,870,000,000	Japan Government Two Year Bond 0.005% 1/8/2025	12,495,774	1.25	EUR 31,409	Germany Compartment Consumer 2020-1 5.632% 14/11/2034	34,118	0.00
USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032*	164,097	0.02	EUR 31,410	Germany Compartment Consumer 2020-1 6.382% 14/11/2034	33,944	0.00
USD 200,000	Mitsubishi UFJ Financial 5.441% 22/2/2034	202,666	0.02	USD 121,000	Intelsat Jackson 6.5% 15/3/2030	113,032	0.01
EUR 200,000	SoftBank 2.125% 6/7/2024	214,618	0.02	USD 174,000	Medtronic Global 4.5% 30/3/2033	168,029	0.02
EUR 250,000	SoftBank 3.875% 6/7/2032*	244,637	0.03	EUR 100,000	Monitchem HoldCo 3 8.75% 1/5/2028	113,903	0.01
USD 381,000	Takeda Pharmaceutical 2.05% 31/3/2030	320,820	0.03	EUR 480,000	Nestle Finance International 3.25% 23/1/2037	505,963	0.05
		51,189,772	5.13	EUR 900,000	Nestle Finance International 3.375% 15/11/2034*	990,485	0.10
	<b>Jersey</b>			USD 200,000	Rumo Luxembourg 5.25% 10/1/2028	192,295	0.02
USD 44,000	Adient Global 8.25% 15/4/2031	46,346	0.01	USD 200,000	Stena International 7.25% 15/1/2031	198,819	0.02
USD 500,000	AGL CLO 20 8.268% 20/7/2035	501,487	0.05	USD 230,000	Telecom Italia Capital 6.375% 15/11/2033	221,026	0.02
EUR 109,000	Ardonagh Finco 6.875% 15/2/2031*	117,407	0.01	USD 78,000	Telecom Italia Capital 7.2% 18/7/2036	77,554	0.01
GBP 100,000	CPUK Finance 4.875% 28/8/2025	124,941	0.01	EUR 400,000	Traton Finance Luxembourg 0% 14/6/2024	428,911	0.05
GBP 110,000	Galaxy Bidco 6.5% 31/7/2026	138,508	0.01			7,122,913	0.72
USD 500,000	Golub Capital Partners CLO 70 B 7.087% 25/10/2036	501,159	0.05		<b>Malaysia</b>		
		1,429,848	0.14	MYR 4,420,000	Malaysia Government Bond 4.893% 8/6/2038	1,022,265	0.10
	<b>Kazakhstan</b>			MYR 5,600,000	Malaysia Government Investment Issue 4.07% 30/9/2026	1,196,489	0.12
USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044*	187,535	0.02	MYR 5,200,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,126,843	0.11
USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	202,000	0.02				
		389,535	0.04				

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# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MYR 500,000	Malaysia Government Investment Issue 4.662% 31/3/2038	113,172	0.01	EUR 100,000	Naturgy Finance 3.375% 24/4/2024*	108,493	0.01
USD 500,000	Malaysia Sukuk Global 3.179% 27/4/2026	483,624	0.05	EUR 1,110,000	Netherlands Government Bond 0% 15/7/2030	1,019,113	0.10
		3,942,393	0.39	EUR 1,620,000	Netherlands Government Bond 0.25% 15/7/2029	1,551,318	0.16
	<b>Malta</b>			EUR 693,000	Netherlands Government Bond 2.75% 15/1/2047	745,075	0.07
USD 11,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	8,072	0.00	EUR 1,040,000	Netherlands Government Bond 4% 15/1/2037	1,269,919	0.13
USD 55,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028*	46,475	0.01		NXP / NXP Funding / NXP USA 3.4% 1/5/2030	705,021	0.07
		54,547	0.01	USD 785,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	216,956	0.02
	<b>Mexico</b>			USD 207,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	200,346	0.02
MXN 600,000	Mexican Bonos 7.5% 26/5/2033	3,149,323	0.31	EUR 100,000	OI European 6.25% 15/5/2028*	113,018	0.01
MXN 868,655	Mexican Bonos 7.75% 29/5/2031	4,713,476	0.47	USD 460,000	Prosus 4.987% 19/1/2052*	337,440	0.03
MXN 180,000	Mexican Bonos 7.75% 23/11/2034	953,090	0.10	EUR 200,000	Q-Park I 5.942% 1/3/2026	218,313	0.02
MXN 500,000	Mexican Bonos 8% 24/5/2035	2,676,499	0.27	EUR 100,000	Repsol International Finance 4.247% 11/9/2028	105,265	0.01
MXN 61,633	Mexican Bonos 8.5% 1/3/2029	349,494	0.03	EUR 500,000	REWE International Finance 4.875% 13/9/2030	564,447	0.06
MXN 190,000	Mexican Bonos 8.5% 31/5/2029	1,082,079	0.11	EUR 300,000	Sartorius Finance 4.5% 14/9/2032*	334,641	0.03
MXN 46,607	Mexican Bonos 8.5% 18/11/2038	256,263	0.03	EUR 1,300,000	Sartorius Finance 4.875% 14/9/2035	1,487,022	0.15
MXN 2,258,082	Mexico Cetes 0% 30/5/2024	1,287,422	0.13	USD 446,000	Shell International Finance 2.75% 6/4/2030	397,993	0.04
EUR 190,000	Mexico Government International Bond 1.35% 18/9/2027	191,642	0.02	EUR 1,500,000	Siemens Financieringsmaatschappij 3.125% 22/5/2032*	1,594,543	0.16
EUR 260,000	Mexico Government International Bond 2.25% 12/8/2036*	218,637	0.02	USD 300,000	Suzano International Finance 5.5% 17/1/2027	300,065	0.03
EUR 2,280,000	Mexico Government International Bond 4.49% 25/5/2032	2,493,932	0.25	EUR 500,000	Telefonica Europe 4.375% 14/12/2024	541,650	0.06
USD 600,000	Mexico Government International Bond 4.6% 23/1/2046	477,369	0.05	EUR 200,000	Telefonica Europe 6.135% 3/2/2030	220,397	0.02
USD 650,000	Mexico Government International Bond 4.875% 19/5/2033*	611,634	0.06	EUR 200,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	198,273	0.02
USD 230,000	Mexico Government International Bond 6.338% 4/5/2053*	223,580	0.02	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029*	119,010	0.01
		18,684,440	1.87	USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	195,166	0.02
	<b>Netherlands</b>			EUR 100,000	United 6.75% 15/2/2031*	109,908	0.01
EUR 260,000	ABB Finance 3.375% 15/1/2034*	276,283	0.03	EUR 570,000	Viterra Finance 0.375% 24/9/2025	582,434	0.06
EUR 1,448,000	BP Capital Markets 4.323% 12/5/2035	1,639,013	0.16	EUR 2,275,000	Viterra Finance 1% 24/9/2028	2,176,234	0.22
GBP 100,000	Cooperatieve Rabobank 1.875% 12/7/2028	113,670	0.01	EUR 200,000	Volkswagen International Finance 3.875% 17/6/2029	196,962	0.02
EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027*	203,424	0.02	EUR 100,000	VZ Secured Financing 3.5% 15/1/2032	97,101	0.01
EUR 138,128	Domini 2023-1 5.021% 15/2/2055	151,730	0.02	EUR 150,000	VZ Vendor Financing II 2.875% 15/1/2029	141,705	0.02
EUR 125,000	Dutch Property Finance 2020-2 5.275% 28/1/2058	135,939	0.01	EUR 200,000	ZF Europe Finance 2% 23/2/2026	207,144	0.02
EUR 178,000	Dutch Property Finance 2021-1 5.025% 28/7/2058	192,990	0.02	USD 200,000	Ziggo 4.875% 15/1/2030	178,393	0.02
EUR 710,000	EnBW International Finance 4.3% 23/5/2034	792,980	0.08			22,671,293	2.27
EUR 300,000	Enel Finance International 0% 17/6/2024	321,897	0.03		<b>New Zealand</b>		
EUR 100,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	92,533	0.01	EUR 1,783,000	Chorus 3.625% 7/9/2029	1,913,796	0.19
EUR 1,487,000	IMCD 4.875% 18/9/2028*	1,662,041	0.17				
GBP 100,000	ING Groep 3% 18/2/2026*	121,290	0.01				
USD 200,000	ING Groep 6.5% 16/4/2025	196,844	0.02				
EUR 390,000	JDE Peet's 4.5% 23/1/2034	430,990	0.04				
EUR 100,000	Koninklijke KPN 2% 8/11/2024*	106,304	0.01				

\* All or a portion of this security represents a security on loan.

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
NZD 1,000,000	New Zealand Government Bond 4.25% 15/5/2034	586,653	0.06	USD 500,000	Republic of Poland Government International Bond 3.25% 6/4/2026*	486,852	0.05
NZD 555,000	New Zealand Government Bond 4.5% 15/4/2027	337,755	0.03			6,345,974	0.64
NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	608,164	0.06		<b>Portugal</b>		
		3,446,368	0.34	EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	208,360	0.02
	<b>Norway</b>			EUR 610,000	Portugal Obrigaçoes do Tesouro OT 1.95% 15/6/2029	637,366	0.06
EUR 1,300,000	Equinor 1.375% 22/5/2032	1,208,110	0.12	EUR 1,570,000	Portugal Obrigaçoes do Tesouro OT 2.125% 17/10/2028	1,663,905	0.17
NOK 6,650,000	Norway Government Bond 1.75% 17/2/2027	590,217	0.06	EUR 357,000	Portugal Obrigaçoes do Tesouro OT 4.1% 15/4/2037*	419,389	0.04
NOK 13,000,000	Norway Government Bond 3% 15/8/2033	1,145,500	0.11			2,929,020	0.29
EUR 100,000	Var Energi 7.862% 15/11/2083	114,324	0.01		<b>Qatar</b>		
		3,058,151	0.30	USD 500,000	Qatar Government International Bond 3.25% 2/6/2026	484,375	0.05
	<b>Panama</b>			USD 280,000	Qatar Government International Bond 3.75% 16/4/2030	268,100	0.02
USD 1,135,000	Panama Government International Bond 3.298% 19/1/2033*	857,776	0.09	USD 200,000	Qatar Government International Bond 4.625% 2/6/2046*	182,575	0.02
USD 400,000	Panama Government International Bond 3.875% 17/3/2028	362,900	0.04	USD 200,000	Qatar Government International Bond 5.103% 23/4/2048	192,951	0.02
USD 200,000	Panama Government International Bond 4.5% 15/5/2047*	133,577	0.01			1,128,001	0.11
		1,354,253	0.14		<b>Romania</b>		
	<b>Peru</b>			RON 1,870,000	Romania Government Bond 4.15% 26/1/2028*	381,041	0.04
USD 460,000	Peruvian Government International Bond 2.783% 23/1/2031*	390,754	0.04	EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027*	2,597,619	0.26
USD 600,000	Peruvian Government International Bond 2.844% 20/6/2030	524,379	0.05			2,978,660	0.30
USD 260,000	Peruvian Government International Bond 3% 15/1/2034*	211,087	0.02		<b>Saudi Arabia</b>		
PEN 2,871,000	Peruvian Government International Bond 6.95% 12/8/2031	779,995	0.08	USD 270,000	Saudi Government International Bond 3.25% 22/10/2030	243,000	0.02
		1,906,215	0.19	USD 770,000	Saudi Government International Bond 3.45% 2/2/2061*	502,506	0.05
	<b>Philippines</b>			USD 400,000	Saudi Government International Bond 3.625% 4/3/2028	381,200	0.04
USD 500,000	Philippine Government International Bond 3.7% 1/3/2041*	408,873	0.04	USD 400,000	Saudi Government International Bond 4.5% 17/4/2030*	388,810	0.04
USD 200,000	Philippine Government International Bond 5.95% 13/10/2047	212,937	0.02			1,515,516	0.15
		621,810	0.06		<b>Singapore</b>		
	<b>Poland</b>			USD 315,000	Pfizer Investment Enterprises 5.3% 19/5/2053	309,189	0.03
PLN 5,930,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,410,015	0.14	USD 1,432,000	Pfizer Investment Enterprises 5.34% 19/5/2063*	1,381,138	0.14
PLN 3,300,000	Republic of Poland Government Bond 2.5% 25/7/2027	766,730	0.08	SGD 830,000	Singapore Government Bond 2.625% 1/8/2032	597,216	0.06
PLN 11,072,000	Republic of Poland Government Bond 2.75% 25/10/2029*	2,470,256	0.25	SGD 700,000	Singapore Government Bond 2.75% 1/4/2042	500,305	0.05
PLN 640,000	Republic of Poland Government Bond 6% 25/10/2033	168,935	0.02	SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	790,594	0.08
EUR 500,000	Republic of Poland Government International Bond 1.375% 22/10/2027	514,503	0.05			3,578,442	0.36
EUR 500,000	Republic of Poland Government International Bond 1.5% 9/9/2025	528,683	0.05				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Slovakia</b>				EUR 74,237	Autonoria Spain 2022 FT 6.664% 27/1/2040	81,642	0.01
EUR 580,000	Slovakia Government Bond 0.75% 9/4/2030	539,205	0.05	EUR 76,438	Autonoria Spain 2022 FT 10.864% 29/1/2040	86,545	0.01
EUR 530,000	Slovakia Government Bond 3.625% 8/6/2033	574,207	0.06	EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	99,342	0.01
		1,113,412	0.11	EUR 100,000	Banco de Sabadell 2% 17/1/2030	105,479	0.01
<b>Slovenia</b>				EUR 400,000	Banco de Sabadell 4% 15/1/2030	433,001	0.04
EUR 110,000	Slovenia Government Bond 1.75% 3/11/2040*	94,068	0.01	EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	111,613	0.01
EUR 520,000	Slovenia Government Bond 3.625% 11/3/2033	581,697	0.06	EUR 100,000	Banco de Sabadell 5.5% 8/9/2029	112,989	0.01
		675,765	0.07	GBP 300,000	Banco Santander 3.125% 6/10/2026	364,503	0.04
<b>South Africa</b>				EUR 800,000	Banco Santander 3.5% 9/1/2030	850,427	0.09
ZAR 15,561,000	Republic of South Africa Government Bond 7% 28/2/2031	669,392	0.07	EUR 200,000	CaixaBank 5.25% 23/3/2026*	205,086	0.02
ZAR 23,248,831	Republic of South Africa Government Bond 8% 31/1/2030*	1,099,663	0.11	EUR 100,000	Cellnex Finance 1% 15/9/2027	98,220	0.01
ZAR 3,520,484	Republic of South Africa Government Bond 8.75% 31/1/2044	133,607	0.01	EUR 400,000	Cellnex Finance 2% 15/2/2033	367,416	0.04
ZAR 17,769,139	Republic of South Africa Government Bond 9% 31/1/2040*	710,600	0.07	EUR 100,000	Cellnex Telecom 1% 20/4/2027	99,263	0.01
ZAR 36,981,813	Republic of South Africa Government Bond 10.5% 21/12/2026*	2,001,866	0.20	EUR 896,000	EDP Servicios Financieros Espana 4.375% 4/4/2032*	1,015,523	0.10
		4,615,128	0.46	EUR 100,000	Food Service Project 5.5% 21/1/2027	108,491	0.01
<b>South Korea</b>				EUR 30,888	FT Santander Consumer Spain Auto 2020-1 5.888% 21/3/2033	33,469	0.00
USD 600,000	Korea International Bond 2.75% 19/1/2027	569,262	0.06	EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	107,001	0.01
KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	539,191	0.05	EUR 3,808,000	Spain Government Bond 0.1% 30/4/2031	3,349,785	0.33
KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,200,046	0.12	EUR 1,030,000	Spain Government Bond 0.5% 31/10/2031*	920,074	0.09
KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,934,559	0.19	EUR 730,000	Spain Government Bond 0.7% 30/4/2032	656,150	0.07
KRW 3,290,120,000	Korea Treasury Bond 1.5% 10/3/2025	2,422,663	0.24	EUR 3,421,000	Spain Government Bond 0.85% 30/7/2037	2,656,125	0.27
KRW 4,904,750,000	Korea Treasury Bond 1.875% 10/6/2029	3,416,897	0.34	EUR 1,013,000	Spain Government Bond 1% 31/10/2050	591,818	0.06
KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	708,882	0.07	EUR 212,000	Spain Government Bond 2.35% 30/7/2033*	213,617	0.02
KRW 1,702,290,000	Korea Treasury Bond 2% 10/3/2049	992,621	0.10	EUR 1,400,000	Spain Government Bond 3.45% 30/7/2066	1,364,167	0.14
KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	253,215	0.03	EUR 5,980,000	Spain Government Bond 3.55% 31/10/2033	6,634,462	0.66
KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,596,620	0.16	EUR 28,000	Spain Government Bond 5.15% 31/10/2044	36,439	0.00
KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	351,856	0.04	EUR 400,000	Telefonica Emisiones 4.055% 24/1/2036	431,873	0.04
KRW 1,552,320,000	Korea Treasury Bond 3.25% 10/6/2033	1,150,046	0.12	GBP 200,000	Telefonica Emisiones 5.375% 2/2/2026*	254,103	0.03
KRW 17,854,400,000	Korea Treasury Bond 3.625% 10/9/2025	13,438,610	1.34			21,442,975	2.14
USD 200,000	POSCO 2.75% 15/7/2024	198,312	0.02	<b>Sweden</b>			
		28,772,780	2.88	EUR 100,000	Fastighets Balder 1.125% 29/1/2027*	96,133	0.01
<b>Spain</b>				EUR 350,000	Stadshypotek 0.5% 11/7/2025	364,573	0.03
EUR 50,911	Autonoria Spain 2021 FT 7.764% 31/1/2039	54,352	0.00	SEK 11,000,000	Stadshypotek 1.5% 1/3/2024	1,065,854	0.11
				GBP 100,000	Swedbank 1.375% 8/12/2027	113,622	0.01
				SEK 4,110,000	Sweden Government Bond 0.75% 12/5/2028*	369,017	0.04

\*All or a portion of this security represents a security on loan.





# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 3,242,000	HSBC 4.752% 10/3/2028*	3,596,842	0.36	EUR 1,316,000	Standard Chartered 4.874% 10/5/2031	1,479,742	0.15
EUR 1,620,000	HSBC 4.856% 23/5/2033	1,842,597	0.18	GBP 308,983	Together Asset Backed Securitisation 2023-1ST2 6.428% 20/4/2065	394,494	0.04
GBP 740,000	HSBC 6.8% 14/9/2031	990,050	0.10	GBP 124,000	Tower Bridge Funding 2021-1 7.071% 21/7/2064	157,357	0.02
EUR 100,000	INEOS Finance 6.375% 15/4/2029	108,857	0.01	GBP 106,000	Tower Bridge Funding 2021-1 7.371% 21/7/2064	134,454	0.01
EUR 100,000	INEOS Quattro Finance 2 8.5% 15/3/2029	113,858	0.01	GBP 246,563	Tower Bridge Funding 2022-1 5.941% 20/12/2063	312,618	0.03
EUR 118,000	Informa 2.125% 6/10/2025	124,278	0.01	GBP 100,000	Tower Bridge Funding 2024-1 9.188% 20/1/2066	129,620	0.01
GBP 100,000	Informa 3.125% 5/7/2026	120,278	0.01	GBP 115,000	Twin Bridges 2020-1 7.47% 12/12/2054	146,146	0.02
GBP 358,000	Jupiter Mortgage NO 1 6.189% 20/7/2055	454,388	0.05	GBP 125,000	Twin Bridges 2020-1 8.22% 12/12/2054	158,836	0.02
GBP 130,000	Jupiter Mortgage NO 1 7.439% 20/7/2055	166,090	0.02	GBP 138,000	Twin Bridges 2021-1 6.82% 12/3/2055	174,821	0.02
GBP 100,000	Jupiter Mortgage NO 1 8.189% 20/7/2055	126,869	0.01	GBP 100,000	Twin Bridges 2021-1 7.32% 12/3/2055	125,507	0.01
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.47% 12/6/2057	177,859	0.02	GBP 100,000	Twin Bridges 2022-2 7.22% 12/6/2055	128,307	0.01
GBP 200,000	Lloyds Banking 2.25% 16/10/2024	248,202	0.03	GBP 437,945	Unique Pub Finance 5.659% 30/6/2027	550,831	0.06
EUR 200,000	Lloyds Banking 4.947% 27/6/2025*	211,290	0.02	GBP 2,780,000	United Kingdom Gilt 0.875% 31/7/2033	2,642,181	0.26
GBP 139,000	Market Bidco Finco 5.5% 4/11/2027	160,560	0.02	GBP 840,000	United Kingdom Gilt 0.875% 31/1/2046	525,507	0.05
GBP 50,000	Mitchells & Butlers Finance 7.584% 15/6/2036	52,000	0.01	GBP 2,170,000	United Kingdom Gilt 1.125% 22/10/2073*	1,002,818	0.10
EUR 703,000	Mobico 4.875% 26/9/2031	752,869	0.08	GBP 1,140,000	United Kingdom Gilt 1.5% 31/7/2053	734,822	0.07
GBP 100,000	Mortimer BTL 2021-1 6.671% 23/6/2053	125,408	0.01	GBP 1,460,000	United Kingdom Gilt 1.625% 22/10/2028*	1,664,713	0.17
EUR 480,000	Motability Operations 3.875% 24/1/2034	520,870	0.05	GBP 1,998,000	United Kingdom Gilt 1.75% 22/1/2049	1,480,845	0.15
EUR 234,000	National Grid Electricity Transmission 0.19% 20/1/2025	245,975	0.02	GBP 2,370,000	United Kingdom Gilt 3.5% 22/10/2025	2,952,370	0.30
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027*	234,952	0.02	GBP 1,760,000	United Kingdom Gilt 4.5% 7/6/2028*	2,260,124	0.23
GBP 100,000	NatWest 2.875% 19/9/2026	121,545	0.01	USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	169,695	0.02
GBP 100,000	NatWest 3.125% 28/3/2027	120,517	0.01	GBP 300,000	Vmed O2 UK Financing I 4.5% 15/7/2031	314,971	0.03
GBP 128,000	Newday Funding Master Issuer - Series 2021-1 6.748% 15/3/2029	162,268	0.02	EUR 450,000	Vodafone 3% 27/8/2080*	434,973	0.05
GBP 136,000	Newday Funding Master Issuer - Series 2021-3 6.548% 15/11/2029	172,713	0.02			54,532,835	5.47
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 10.198% 15/7/2030	131,089	0.01		<b>United States</b>		
EUR 38,041	Paragon Mortgages No 12 4.381% 15/11/2038	39,411	0.00	USD 881,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	848,880	0.08
GBP 396,027	Parkmore Point RMBS 2022-1 6.721% 25/7/2045	503,883	0.05	USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	695,267	0.07
GBP 100,000	Pinewood Finance 3.25% 30/9/2025	124,376	0.01	USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	795,713	0.08
GBP 100,000	Pinnacle Bidco 10% 11/10/2028	133,539	0.01	USD 613,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	501,116	0.05
GBP 226,000	PMF 2024-1 6.185% 16/7/2060	287,038	0.03				
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	121,029	0.01				
GBP 100,000	Residential Mortgage 32 7.421% 20/6/2070	127,043	0.01				
GBP 150,000	Sage AR Funding No 1 7.37% 17/11/2030	184,307	0.02				
GBP 100,000	Santander UK 3.625% 14/1/2026*	122,143	0.01				
EUR 3,470,000	Standard Chartered 0.8% 17/11/2029	3,256,614	0.33				

\*All or a portion of this security represents a security on loan.

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 870,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	763,840	0.08	USD 25,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	24,401	0.00
USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 7.158% 15/9/2034	772,415	0.08	EUR 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028 <sup>†</sup>	189,071	0.02
USD 4,640,000	AbbVie 3.2% 21/11/2029	4,255,217	0.43	USD 333,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	288,777	0.03
USD 285,000	AbbVie 5.05% 15/3/2034	286,690	0.03	USD 1,104,000	AREIT 2022-CRE7 7.562% 17/6/2039	1,099,360	0.11
USD 75,000	AbbVie 5.4% 15/3/2054	76,177	0.01	USD 15,000	Asbury Automotive 4.625% 15/11/2029	13,685	0.00
USD 25,000	AdaptHealth 4.625% 1/8/2029	20,805	0.00	USD 297,000	Astrazeneca Finance 2.25% 28/5/2031	250,203	0.03
USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	23,758	0.00	USD 1,164,000	AT&T 1.7% 25/3/2026	1,083,286	0.11
USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	25,152	0.00	EUR 349,000	AT&T 2.35% 5/9/2029	354,896	0.04
USD 15,000	Allegiant Travel 7.25% 15/8/2027	14,613	0.00	EUR 170,000	AT&T 2.45% 15/3/2035	159,586	0.02
USD 25,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	23,156	0.00	USD 1,048,000	AT&T 2.55% 1/12/2033 <sup>†</sup>	829,785	0.08
USD 110,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	109,260	0.01	GBP 200,000	AT&T 2.9% 4/12/2026	238,914	0.02
USD 191,000	Allied Universal Holdco 7.875% 15/2/2031	189,558	0.02	USD 1,132,000	AT&T 3.65% 1/6/2051	814,082	0.08
USD 823,307	Alternative Loan Trust 2005-76 5.955% 25/1/2046	710,217	0.07	USD 815,000	AT&T 3.65% 15/9/2059	555,317	0.06
USD 794,000	Amazon.com 2.5% 3/6/2050	501,495	0.05	EUR 1,339,000	AT&T 3.95% 30/4/2031 <sup>†</sup>	1,474,357	0.15
USD 419,000	Amazon.com 4.7% 1/12/2032	417,363	0.04	EUR 580,000	AT&T 4.3% 18/11/2034 <sup>†</sup>	645,402	0.07
USD 95,000	AMC Networks 4.25% 15/2/2029	61,600	0.01	GBP 708,000	AT&T 4.375% 14/9/2029	863,402	0.09
USD 14,250	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	14,126	0.00	USD 220,000	AT&T 5.4% 15/2/2034	220,675	0.02
USD 25,000	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	24,449	0.00	GBP 200,000	AT&T 5.5% 15/3/2027	255,146	0.03
USD 32,000	American Axle & Manufacturing 5% 1/10/2029	27,749	0.00	USD 25,000	Avantor Funding 4.625% 15/7/2028	23,575	0.00
USD 271,000	American Express 4.42% 3/8/2033	257,308	0.03	USD 22,000	Avient 7.125% 1/8/2030	22,474	0.00
USD 1,196,918	American Homes 4 Rent 2015-SFR2 Trust 3.732% 17/10/2052	1,165,539	0.12	USD 15,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	13,621	0.00
EUR 640,000	American Tower 0.4% 15/2/2027	627,741	0.06	USD 11,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	10,030	0.00
EUR 775,000	American Tower 0.875% 21/5/2029	722,125	0.07	USD 25,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	24,216	0.00
USD 736,000	American Tower 2.1% 15/6/2030	607,613	0.06	USD 25,000	Ball 5.25% 1/7/2025	25,007	0.00
USD 1,210,000	American Tower 2.3% 15/9/2031	978,175	0.10	USD 96,000	Ball 6.875% 15/3/2028	98,426	0.01
USD 125,000	American Tower 4.05% 15/3/2032	113,743	0.01	USD 505,000	Baltimore Gas and Electric 5.4% 1/6/2053	497,596	0.05
USD 25,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	25,343	0.00	USD 450,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	417,493	0.04
USD 774,000	Amgen 2% 15/1/2032	622,351	0.06	USD 922,024	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	913,187	0.09
USD 2,092,000	Amgen 2.45% 21/2/2030	1,819,130	0.18	EUR 2,333,000	Bank of America 0.654% 26/10/2031	2,057,131	0.21
GBP 645,000	Amgen 4% 13/9/2029	780,112	0.08	EUR 375,000	Bank of America 0.694% 22/3/2031	337,503	0.03
USD 2,545,000	Amgen 5.25% 2/3/2030	2,568,048	0.26	USD 99,000	Bank of America 0.981% 25/9/2025	96,424	0.01
GBP 100,000	Amgen 5.5% 7/12/2026	128,374	0.01	EUR 400,000	Bank of America 1.776% 4/5/2027 <sup>†</sup>	415,074	0.04
USD 25,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	23,858	0.00	USD 2,589,000	Bank of America 1.922% 24/10/2031	2,091,721	0.21
USD 70,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	69,817	0.01	USD 128,000	Bank of America 2.299% 21/7/2032	103,791	0.01
USD 343,000	Aon / Aon Global 2.6% 2/12/2031	285,643	0.03				
USD 94,000	Aon / Aon Global 5% 12/9/2032	91,909	0.01				
USD 25,000	Aramark Services 5% 1/2/2028	24,008	0.00				

<sup>†</sup>All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 506,000	Bank of America 2.824% 27/4/2033	506,611	0.05	USD 543,000	Cameron LNG 3.302% 15/1/2035	450,201	0.05
USD 1,080,000	Bank of America 2.972% 4/2/2033	909,449	0.09	USD 280,000	Cameron LNG 3.402% 15/1/2038	230,249	0.03
USD 1,706,000	Bank of America 3.194% 23/7/2030	1,537,938	0.16	EUR 200,000	Carrier Global 4.5% 29/11/2032	227,482	0.02
EUR 2,155,000	Bank of America 4.134% 12/6/2028*	2,374,095	0.24	EUR 200,000	Catalent Pharma Solutions 2.375% 1/3/2028	209,218	0.02
USD 889,000	Bank of America 4.271% 23/7/2029	854,833	0.09	USD 180,000	CCO / CCO Capital 4.25% 1/2/2031	145,061	0.01
USD 98,000	Bank of America 5.015% 22/7/2033	95,585	0.01	USD 169,000	CCO / CCO Capital 4.5% 15/8/2030	140,542	0.01
USD 2,171,000	Bank of America 5.202% 25/4/2029	2,162,662	0.22	USD 25,000	CCO / CCO Capital 4.5% 1/5/2032	19,795	0.00
USD 70,000	Bath & Body Works 6.625% 1/10/2030	70,485	0.01	USD 169,000	CCO / CCO Capital 4.75% 1/3/2030	143,915	0.01
USD 496,000	Bayer US Finance 6.5% 21/11/2033	498,133	0.05	USD 25,000	CCO / CCO Capital 5.125% 1/5/2027	23,648	0.00
USD 1,295,134	Bayview Commercial Asset Trust 2006-1 5.84% 25/4/2036	1,188,418	0.12	USD 210,000	CCO / CCO Capital 5.375% 1/6/2029	189,784	0.02
USD 414,025	Bayview Commercial Asset Trust 2007-4 6.11% 25/9/2037	382,505	0.04	USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	30,049	0.00
USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 6.237% 15/3/2037	1,938,941	0.19	USD 711,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	707,310	0.07
USD 200,000	BBCMS 2018-TALL Mortgage Trust 6.486% 15/3/2037	184,412	0.02	USD 25,000	Charles River Laboratories International 3.75% 15/3/2029	22,586	0.00
USD 549,995	BDS 2022-FL12 7.452% 19/8/2038	546,492	0.05	USD 33,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	27,857	0.00
USD 1,182,119	Bear Stearns ALT-A Trust 2007-1 5.755% 25/1/2047	948,771	0.09	USD 335,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	194,620	0.02
EUR 200,000	Belden 3.875% 15/3/2028*	211,535	0.02	USD 756,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	449,260	0.05
USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	359,108	0.04	USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	20,152	0.00
USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	597,765	0.06	USD 164,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	119,476	0.01
USD 25,000	Block 2.75% 1/6/2026	23,289	0.00	USD 374,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	295,818	0.03
EUR 150,000	Booking 4% 1/3/2044	161,157	0.02	EUR 200,000	Chemours 4% 15/5/2026*	199,701	0.02
EUR 600,000	Booking 4.5% 15/11/2031	685,197	0.07	USD 49,000	Chemours 4.625% 15/11/2029	40,934	0.00
EUR 200,000	Boxer Parent 6.5% 2/10/2025*	215,749	0.02	USD 3,419	CHL Mortgage Pass-Through Trust 2004-29 5.705% 25/2/2035	3,125	0.00
USD 455,000	Bristol-Myers Squibb 5.1% 22/2/2031	456,706	0.05	USD 25,000	CHS/Community Health Systems 4.75% 15/2/2031	18,958	0.00
USD 205,000	Broadcom 2.45% 15/2/2031	171,461	0.02	USD 155,000	CHS/Community Health Systems 5.25% 15/5/2030	123,347	0.01
USD 159,000	Broadcom 3.137% 15/11/2035	126,412	0.01	USD 25,000	CHS/Community Health Systems 5.625% 15/3/2027	22,883	0.00
USD 1,042,000	Broadcom 3.419% 15/4/2033	890,732	0.09	USD 25,000	CHS/Community Health Systems 8% 15/3/2026	24,807	0.00
USD 834,000	Broadcom 3.469% 15/4/2034	704,127	0.07	USD 895,000	Cisco Systems 4.95% 26/2/2031	897,633	0.09
USD 217,000	Broadcom 4% 15/4/2029	205,967	0.02				
USD 558,000	Broadcom 4.15% 15/11/2030*	523,062	0.05				
USD 289,000	Broadcom 4.15% 15/4/2032	265,871	0.03				
USD 15,000	Builders FirstSource 6.375% 15/6/2032	15,015	0.00				
USD 756,000	Burlington Northern Santa Fe 3.05% 15/2/2051	517,484	0.05				
USD 440,000	BXP Trust 2017-GM 3.379% 13/6/2039	408,127	0.04				
USD 1,220,000	BXP Trust 2017-GM 3.425% 13/6/2039	1,108,410	0.11				
USD 730,000	BXP Trust 2017-GM 3.425% 13/6/2039	657,697	0.07				
USD 25,000	Calpine 4.625% 1/2/2029	22,995	0.00				

\*All or a portion of this security represents a security on loan.

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 200,000	Citigroup 1.75% 23/10/2026	231,659	0.02	USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.555% 15/11/2048	313,424	0.03
USD 135,000	Citigroup 2.561% 1/5/2032	111,387	0.01	USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	199,915	0.02
USD 136,000	Citigroup 2.572% 3/6/2031	115,348	0.01	USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 4.878% 15/11/2051	822,487	0.08
USD 210,000	Citigroup 2.666% 29/1/2031	180,471	0.02	USD 200,000	CSC 4.5% 15/11/2031	148,627	0.02
USD 130,000	Citigroup 2.976% 5/11/2030	114,948	0.01	USD 200,000	CSC 5.5% 15/4/2027	179,725	0.02
USD 278,000	Citigroup 3.057% 25/1/2033	233,975	0.02	USD 544,000	CSX 4.1% 15/11/2032	509,045	0.06
USD 246,000	Citigroup 3.785% 17/3/2033	218,175	0.02	USD 307,000	CVS Health 4.3% 25/3/2028	298,208	0.03
USD 124,000	Citigroup 3.98% 20/3/2030	116,424	0.01	USD 1,279,000	CVS Health 5.125% 20/7/2045	1,166,761	0.12
USD 289,000	Citigroup 4.412% 31/3/2031	273,422	0.03	USD 291,472	CWABS Asset-Backed Certificates Trust 2006-25 5.575% 25/6/2037	268,459	0.03
USD 941,000	Citigroup 4.91% 24/5/2033*	902,471	0.09	USD 65,000	DaVita 3.75% 15/2/2031	53,156	0.01
USD 1,195,000	Citigroup 5.174% 13/2/2030	1,183,987	0.12	USD 26,000	DaVita 4.625% 1/6/2030	22,886	0.00
USD 708,000	Citigroup 6.031% 30/10/2024	708,904	0.07	USD 700,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	600,832	0.06
USD 1,117,000	Citigroup 6.27% 17/11/2033*	1,174,403	0.12	USD 25,000	Delta Air Lines 7.375% 15/1/2026	25,775	0.00
USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	180,271	0.02	USD 43,000	Directv Financing 8.875% 1/2/2030	43,267	0.00
USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	867,476	0.09	USD 22,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	20,767	0.00
USD 219,733	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	122,179	0.01	USD 25,000	DT Midstream 4.125% 15/6/2029*	22,811	0.00
USD 446,591	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	397,145	0.04	USD 25,000	Edgewell Personal Care 4.125% 1/4/2029	22,478	0.00
USD 25,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	25,312	0.00	USD 1,976,000	Edison International 6.95% 15/11/2029	2,111,966	0.21
USD 92,000	Clear Channel Outdoor 9% 15/9/2028	96,135	0.01	USD 252,000	Elevance Health 3.6% 15/3/2051	188,805	0.02
USD 85,000	Cleveland-Cliffs 6.75% 15/4/2030	84,787	0.01	USD 484,000	Elevance Health 5.125% 15/2/2053	460,183	0.05
USD 712,000	Cloud Software 6.5% 31/3/2029	662,267	0.07	EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	114,267	0.01
EUR 1,400,000	Comcast 0.75% 20/2/2032	1,239,996	0.12	USD 25,000	Encompass Health 4.5% 1/2/2028	23,672	0.00
USD 1,374,000	Comcast 1.5% 15/2/2031	1,098,050	0.11	EUR 200,000	Encore Capital 4.875% 15/10/2025	216,390	0.02
USD 276,000	Comcast 3.4% 15/7/2046	202,968	0.02	USD 32,000	Energizer 4.375% 31/3/2029	28,270	0.00
USD 1,179,000	Comcast 3.969% 1/11/2047	938,153	0.09	USD 50,000	Entegris 4.75% 15/4/2029	47,231	0.00
USD 716,000	Comcast 4.25% 15/1/2033	672,687	0.07	USD 25,000	EQM Midstream Partners 6.5% 1/7/2027	25,257	0.00
USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.337% 10/10/2048	1,751,307	0.18	USD 840,000	Equinix 3.9% 15/4/2032	764,013	0.08
USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	594,605	0.06	USD 470,000	Eversource Energy 1.65% 15/8/2030	375,090	0.04
USD 584,000	Commonwealth Edison 5.3% 1/2/2053	564,662	0.06	USD 226,000	Eversource Energy 3.375% 1/3/2032	194,617	0.02
USD 25,000	Compass Diversified 5.25% 15/4/2029	23,540	0.00	USD 338,000	Eversource Energy 5.125% 15/5/2033	326,892	0.03
USD 4,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	4,051	0.00	USD 977,000	Exelon 4.7% 15/4/2050	850,709	0.09
USD 170,000	Covanta 4.875% 1/12/2029	149,157	0.02	USD 613,584	Fannie Mae Pool 1.5% 1/11/2041	489,481	0.05
USD 1,095,000	Credit Suisse USA 7.125% 15/7/2032	1,224,978	0.12	USD 1,385,363	Fannie Mae Pool 1.5% 1/12/2041	1,105,158	0.11
USD 25,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	24,467	0.00	USD 195,924	Fannie Mae Pool 1.5% 1/11/2050	146,862	0.01
USD 122,000	Crown Castle 2.5% 15/7/2031	100,097	0.01	USD 263,257	Fannie Mae Pool 1.5% 1/3/2051	197,300	0.02
USD 148,000	Crown Castle 3.1% 15/11/2029	131,312	0.01	USD 218,954	Fannie Mae Pool 2% 1/11/2031	201,546	0.02
USD 872,000	Crown Castle 3.3% 1/7/2030	770,135	0.08	USD 593,322	Fannie Mae Pool 2% 1/4/2036	526,058	0.05
USD 25,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	24,861	0.00				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 127,874	Fannie Mae Pool 2% 1/3/2037	113,602	0.01	USD 145,871	Fannie Mae Pool 2.5% 1/1/2052	122,022	0.01
USD 728,754	Fannie Mae Pool 2% 1/6/2041	611,124	0.06	USD 102,383	Fannie Mae Pool 2.5% 1/2/2052	86,019	0.01
USD 850,235	Fannie Mae Pool 2% 1/2/2042	707,142	0.07	USD 371,172	Fannie Mae Pool 2.5% 1/2/2052	309,935	0.03
USD 109,628	Fannie Mae Pool 2% 1/4/2042	90,862	0.01	USD 438,884	Fannie Mae Pool 2.5% 1/2/2052	366,302	0.04
USD 1,814,431	Fannie Mae Pool 2% 1/8/2042	1,507,215	0.15	USD 69,924	Fannie Mae Pool 2.5% 1/2/2052	58,913	0.01
USD 166,946	Fannie Mae Pool 2% 1/9/2050	132,514	0.01	USD 29,870	Fannie Mae Pool 3% 1/7/2029	28,633	0.00
USD 300,695	Fannie Mae Pool 2% 1/10/2050	239,048	0.02	USD 162,756	Fannie Mae Pool 3% 1/7/2029	156,018	0.02
USD 88,170	Fannie Mae Pool 2% 1/12/2050	70,769	0.01	USD 170,730	Fannie Mae Pool 3% 1/10/2029	163,348	0.02
USD 287,512	Fannie Mae Pool 2% 1/12/2050	230,780	0.02	USD 85,263	Fannie Mae Pool 3% 1/1/2030	81,319	0.01
USD 312,388	Fannie Mae Pool 2% 1/1/2051	248,065	0.02	USD 38,099	Fannie Mae Pool 3% 1/6/2030	36,406	0.00
USD 239,507	Fannie Mae Pool 2% 1/2/2051	190,402	0.02	USD 1,018,009	Fannie Mae Pool 3% 1/3/2047	890,922	0.09
USD 189,445	Fannie Mae Pool 2% 1/3/2051	152,055	0.02	USD 382,845	Fannie Mae Pool 3% 1/8/2050	332,349	0.03
USD 104,970	Fannie Mae Pool 2% 1/3/2051	84,238	0.01	USD 375,149	Fannie Mae Pool 3% 1/11/2051	323,837	0.03
USD 95,452	Fannie Mae Pool 2% 1/4/2051	76,744	0.01	USD 166,345	Fannie Mae Pool 3% 1/12/2051	144,547	0.01
USD 143,638	Fannie Mae Pool 2% 1/4/2051	115,224	0.01	USD 648,313	Fannie Mae Pool 3% 1/3/2052	562,134	0.06
USD 165,930	Fannie Mae Pool 2% 1/4/2051	133,179	0.01	USD 55,469	Fannie Mae Pool 3% 1/4/2052	48,254	0.00
USD 51,661	Fannie Mae Pool 2% 1/4/2051	41,463	0.00	USD 87,307	Fannie Mae Pool 3% 1/5/2052	75,521	0.01
USD 727,347	Fannie Mae Pool 2% 1/8/2051	575,507	0.06	USD 208,759	Fannie Mae Pool 3.5% 1/10/2030	201,651	0.02
USD 336,991	Fannie Mae Pool 2% 1/11/2051	269,559	0.03	USD 5,135	Fannie Mae Pool 3.5% 1/11/2032	4,922	0.00
USD 107,122	Fannie Mae Pool 2% 1/11/2051	85,878	0.01	USD 272,590	Fannie Mae Pool 3.5% 1/12/2047	246,941	0.02
USD 88,604	Fannie Mae Pool 2% 1/11/2051	71,048	0.01	USD 164,988	Fannie Mae Pool 3.5% 1/1/2048	149,770	0.01
USD 195,176	Fannie Mae Pool 2% 1/11/2051	156,292	0.02	USD 125,167	Fannie Mae Pool 3.5% 1/2/2048	113,621	0.01
USD 305,193	Fannie Mae Pool 2% 1/11/2051	241,799	0.02	USD 12,313	Fannie Mae Pool 4% 1/9/2033	11,954	0.00
USD 65,769	Fannie Mae Pool 2% 1/11/2051	51,958	0.01	USD 33,081	Fannie Mae Pool 4% 1/10/2033	32,341	0.00
USD 121,279	Fannie Mae Pool 2% 1/12/2051	96,960	0.01	USD 112,675	Fannie Mae Pool 4% 1/4/2045	106,287	0.01
USD 52,779	Fannie Mae Pool 2% 1/12/2051	42,999	0.00	USD 124,229	Fannie Mae Pool 4% 1/8/2049	116,611	0.01
USD 79,559	Fannie Mae Pool 2% 1/12/2051	62,782	0.01	USD 135,552	Fannie Mae Pool 4% 1/9/2050	127,664	0.01
USD 180,318	Fannie Mae Pool 2% 1/12/2051	144,325	0.01	USD 33,837	Fannie Mae Pool 4% 1/9/2050	31,415	0.00
USD 269,723	Fannie Mae Pool 2% 1/12/2051	214,942	0.02	USD 180,690	Fannie Mae Pool 4% 1/8/2052	168,712	0.02
USD 273,033	Fannie Mae Pool 2% 1/12/2051	218,366	0.02	USD 90,365	Fannie Mae Pool 4.5% 1/8/2042	88,241	0.01
USD 247,858	Fannie Mae Pool 2% 1/1/2052	198,544	0.02	USD 30,432	Fannie Mae Pool 4.5% 1/1/2043	29,706	0.00
USD 251,056	Fannie Mae Pool 2% 1/1/2052	201,092	0.02	USD 75,572	Fannie Mae Pool 4.5% 1/8/2045	73,411	0.01
USD 216,520	Fannie Mae Pool 2% 1/1/2052	173,419	0.02	USD 54,091	Fannie Mae Pool 4.5% 1/7/2049	51,968	0.01
USD 332,865	Fannie Mae Pool 2% 1/1/2052	269,331	0.03	USD 70,349	Fannie Mae Pool 4.5% 1/7/2052	66,652	0.01
USD 66,016	Fannie Mae Pool 2% 1/1/2052	52,180	0.01	USD 1,011,373	Fannie Mae Pool 5% 1/10/2035	1,005,077	0.10
USD 127,264	Fannie Mae Pool 2% 1/2/2052	101,960	0.01	USD 123,509	Fannie Mae Pool 5% 1/3/2050	121,899	0.01
USD 292,328	Fannie Mae Pool 2% 1/2/2052	234,017	0.02	USD 62,723	Fannie Mae Pool 5% 1/9/2052	61,459	0.01
USD 151,645	Fannie Mae Pool 2% 1/2/2052	121,393	0.01	USD 4,748	Fannie Mae Pool 5.5% 1/2/2035	4,797	0.00
USD 277,245	Fannie Mae Pool 2% 1/3/2052	221,528	0.02	USD 355,719	Fannie Mae Pool 5.5% 1/8/2037	361,515	0.04
USD 193,764	Fannie Mae Pool 2% 1/3/2052	155,067	0.02	USD 248,228	Fannie Mae Pool 5.5% 1/8/2037	252,207	0.03
USD 461,776	Fannie Mae Pool 2.5% 1/6/2031	432,372	0.04	USD 599,934	Fannie Mae Pool 5.5% 1/7/2053	595,498	0.06
USD 342,959	Fannie Mae Pool 2.5% 1/7/2050	287,482	0.03	USD 143,165	Fannie Mae Pool 5.5% 1/10/2053	142,481	0.01
USD 337,431	Fannie Mae Pool 2.5% 1/7/2050	282,849	0.03	USD 334,608	Fannie Mae Pool 6% 1/5/2041	345,238	0.03
USD 347,341	Fannie Mae Pool 2.5% 1/7/2050	291,156	0.03	USD 289,491	Fannie Mae Pool 6.5% 1/10/2053	295,414	0.03
USD 373,461	Fannie Mae Pool 2.5% 1/8/2050	313,049	0.03	USD 247,562	Fannie Mae-Aces 3.547% 25/9/2028	236,361	0.02
USD 115,245	Fannie Mae Pool 2.5% 1/8/2050	96,498	0.01	USD 700,226	FBR Securitization Trust 6.14% 25/11/2035	683,765	0.07
USD 260,688	Fannie Mae Pool 2.5% 1/11/2050	220,024	0.02	USD 1,500,000	Federal Farm Credit Banks Funding 2.1% 19/11/2040	968,771	0.10
USD 64,920	Fannie Mae Pool 2.5% 1/1/2051	54,381	0.01	USD 1,130,000	Federal Home Loan Banks 2% 4/5/2035	848,512	0.08
USD 700,404	Fannie Mae Pool 2.5% 1/10/2051	590,444	0.06	USD 1,230,000	Federal Home Loan Banks 2.125% 14/9/2029	1,100,059	0.11
USD 171,886	Fannie Mae Pool 2.5% 1/11/2051	144,132	0.01				
USD 557,943	Fannie Mae Pool 2.5% 1/11/2051	470,635	0.05				
USD 571,092	Fannie Mae Pool 2.5% 1/1/2052	480,944	0.05				
USD 1,007,828	Fannie Mae Pool 2.5% 1/1/2052	839,440	0.08				

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	Federal Home Loan Mortgage 4% 18/11/2024	495,335	0.05	USD 449,072	Freddie Mac Pool 2% 1/1/2052	359,704	0.04
USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,750,102	0.27	USD 328,127	Freddie Mac Pool 2% 1/1/2052	265,497	0.03
USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	408,128	0.04	USD 240,185	Freddie Mac Pool 2% 1/1/2052	192,327	0.02
USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	1,894	0.00	USD 81,586	Freddie Mac Pool 2% 1/2/2052	64,372	0.01
EUR 128,000	Fiserv 1.625% 1/7/2030	122,304	0.01	USD 61,932	Freddie Mac Pool 2.5% 1/7/2050	51,765	0.01
EUR 1,659,000	Fiserv 4.5% 24/5/2031	1,849,788	0.19	USD 531,909	Freddie Mac Pool 2.5% 1/2/2051	447,216	0.04
USD 115,000	Fiserv 5.6% 2/3/2033	116,162	0.01	USD 308,512	Freddie Mac Pool 2.5% 1/5/2051	261,427	0.03
USD 1,412,000	Florida Power & Light 2.45% 3/2/2032	1,181,856	0.12	USD 461,832	Freddie Mac Pool 2.5% 1/5/2051	387,117	0.04
USD 955,000	Florida Power & Light 3.15% 1/10/2049	662,725	0.07	USD 303,586	Freddie Mac Pool 2.5% 1/11/2051	255,197	0.03
USD 155,000	Florida Power & Light 3.99% 1/3/2049	126,310	0.01	USD 222,779	Freddie Mac Pool 2.5% 1/12/2051	185,909	0.02
USD 330,000	Florida Power & Light 4.8% 15/5/2033	323,573	0.03	USD 647,531	Freddie Mac Pool 3% 1/8/2050	564,619	0.06
USD 200,000	Ford Motor 3.25% 12/2/2032*	164,465	0.02	USD 131,659	Freddie Mac Pool 3% 1/8/2050	113,826	0.01
USD 456,000	Ford Motor 6.1% 19/8/2032	454,936	0.05	USD 335,935	Freddie Mac Pool 3% 1/9/2050	295,755	0.03
USD 400,000	Ford Motor Credit 7.122% 7/11/2033	427,163	0.04	USD 86,008	Freddie Mac Pool 3% 1/7/2051	74,896	0.01
USD 372,668	Freddie Mac Gold Pool 2.5% 1/12/2027	355,396	0.04	USD 112,026	Freddie Mac Pool 3% 1/10/2051	97,000	0.01
USD 932,147	Freddie Mac Gold Pool 4% 1/8/2044	881,004	0.09	USD 63,428	Freddie Mac Pool 3% 1/2/2052	55,412	0.01
USD 489,141	Freddie Mac Gold Pool 4% 1/2/2045	466,320	0.05	USD 626,194	Freddie Mac Pool 3% 1/8/2052	543,633	0.05
USD 274,559	Freddie Mac Gold Pool 4% 1/6/2045	259,525	0.03	USD 70,716	Freddie Mac Pool 3.5% 1/1/2034	67,231	0.01
USD 176,368	Freddie Mac Gold Pool 4.5% 1/9/2039	172,254	0.02	USD 2,032,465	Freddie Mac Pool 3.5% 1/9/2046	1,836,638	0.18
USD 71,789	Freddie Mac Gold Pool 4.5% 1/2/2040	69,794	0.01	USD 165,447	Freddie Mac Pool 3.5% 1/1/2048	150,213	0.01
USD 39,645	Freddie Mac Gold Pool 5% 1/10/2036	39,443	0.00	USD 514,949	Freddie Mac Pool 4% 1/1/2045	485,784	0.05
USD 451	Freddie Mac Gold Pool 6.5% 1/8/2032	462	0.00	USD 9,243	Freddie Mac Pool 4% 1/7/2048	8,686	0.00
USD 86,850	Freddie Mac Pool 1.5% 1/8/2050	65,219	0.01	USD 147,947	Freddie Mac Pool 4% 1/5/2050	139,555	0.01
USD 215,839	Freddie Mac Pool 1.5% 1/10/2050	161,951	0.02	USD 365,940	Freddie Mac Pool 4.5% 1/10/2047	353,937	0.04
USD 95,306	Freddie Mac Pool 2% 1/2/2036	84,768	0.01	USD 66,584	Freddie Mac Pool 4.5% 1/7/2052	63,114	0.01
USD 588,802	Freddie Mac Pool 2% 1/1/2037	523,664	0.05	USD 404,331	Freddie Mac Pool 4.5% 1/7/2052	383,236	0.04
USD 121,115	Freddie Mac Pool 2% 1/3/2042	100,357	0.01	USD 129,973	Freddie Mac Pool 4.5% 1/8/2052	123,143	0.01
USD 56,693	Freddie Mac Pool 2% 1/8/2050	45,411	0.00	USD 36,590	Freddie Mac Pool 4.5% 1/12/2052	34,672	0.00
USD 87,683	Freddie Mac Pool 2% 1/11/2050	70,516	0.01	USD 459,167	Freddie Mac Pool 4.5% 1/6/2053	437,907	0.04
USD 534,984	Freddie Mac Pool 2% 1/3/2051	423,183	0.04	USD 347,289	Freddie Mac Pool 5% 1/7/2053	337,536	0.03
USD 269,908	Freddie Mac Pool 2% 1/4/2051	216,853	0.02	USD 127,000	Freddie Mac Pool 5.5% 1/3/2054	125,868	0.01
USD 158,182	Freddie Mac Pool 2% 1/5/2051	126,910	0.01	USD 1,039,954	Freddie Mac Pool 6% 1/10/2053	1,047,862	0.10
USD 45,634	Freddie Mac Pool 2% 1/9/2051	36,564	0.00	USD 304,216	Freddie Mac Pool 6% 1/11/2053	306,114	0.03
USD 212,720	Freddie Mac Pool 2% 1/9/2051	169,732	0.02	USD 221,651	Freddie Mac Pool 6.5% 1/1/2054	226,172	0.02
USD 44,035	Freddie Mac Pool 2% 1/10/2051	34,737	0.00	USD 221,821	Freddie Mac Pool 6.5% 1/1/2054	226,428	0.02
USD 589,480	Freddie Mac Pool 2% 1/10/2051	465,547	0.05	USD 33,000	Freedom Mortgage 9.25% 1/2/2029	33,507	0.00
USD 70,574	Freddie Mac Pool 2% 1/12/2051	56,403	0.01	USD 30,000	Freedom Mortgage 12% 1/10/2028	32,505	0.00
USD 151,348	Freddie Mac Pool 2% 1/12/2051	120,990	0.01	USD 7,000	Freedom Mortgage 12.25% 1/10/2030	7,707	0.00
USD 188,533	Freddie Mac Pool 2% 1/12/2051	151,015	0.02	USD 1,265,000	FREMF 2018-K72 Mortgage Trust 3.994% 25/12/2050	1,193,055	0.12
USD 29,054	Freddie Mac Pool 2% 1/12/2051	23,509	0.00	USD 80,000	Frontier Communications 5% 1/5/2028	74,084	0.01
				USD 162,000	Frontier Communications 8.75% 15/5/2030	164,918	0.02
				USD 875,000	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	879,162	0.09
				USD 99,000	Gap 3.625% 1/10/2029	83,652	0.01
				USD 313,000	Gen Digital 6.75% 30/9/2027	314,714	0.03
				USD 25,000	Genesis Energy / Genesis Energy Finance 8% 15/1/2027	25,237	0.00
				USD 25,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	25,941	0.01

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 932,000	Gilead Sciences 2.8% 1/10/2050	601,913	0.06	USD 80,000	Goodyear Tire & Rubber 5% 15/7/2029	73,617	0.01
USD 375,000	Gilead Sciences 4.75% 1/3/2046	341,761	0.04	USD 103,000	Gray Television 4.75% 15/10/2030	65,101	0.01
USD 713	Ginnie Mae I Pool 6.5% 15/4/2031	726	0.00	USD 1,260,000	GS Mortgage II Series 2005-ROCK 5.515% 3/5/2032	1,250,571	0.13
USD 2,366	Ginnie Mae I Pool 6.5% 15/7/2031	2,428	0.00	USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,086,131	0.11
USD 982,434	Ginnie Mae II Pool 2% 20/8/2050	800,763	0.08	USD 710,241	GSMPs Mortgage Loan Trust 2005-RP1 3.986% 25/1/2035	604,567	0.06
USD 124,242	Ginnie Mae II Pool 2% 20/11/2050	101,267	0.01	USD 486,546	GSMPs Mortgage Loan Trust 2005-RP3 3.986% 25/9/2035	404,769	0.04
USD 368,311	Ginnie Mae II Pool 2.5% 20/4/2051	312,508	0.03	USD 25,000	H&E Equipment Services 3.875% 15/12/2028	22,537	0.00
USD 492,912	Ginnie Mae II Pool 2.5% 20/10/2051	417,816	0.04	USD 33,000	Hanesbrands 4.875% 15/5/2026	31,870	0.00
USD 343,543	Ginnie Mae II Pool 2.5% 20/12/2051	291,202	0.03	USD 25,000	Hanesbrands 9% 15/2/2031	24,951	0.00
USD 283,569	Ginnie Mae II Pool 2.5% 20/7/2052	240,167	0.02	USD 123,000	HCA 2.375% 15/7/2031	100,368	0.01
USD 89,609	Ginnie Mae II Pool 3% 20/4/2050	79,105	0.01	USD 971,000	HCA 3.5% 1/9/2030	868,036	0.09
USD 112,681	Ginnie Mae II Pool 3% 20/5/2050	99,439	0.01	USD 1,616,000	HCA 3.625% 15/3/2032	1,412,797	0.14
USD 523,586	Ginnie Mae II Pool 3% 20/6/2051	458,986	0.05	USD 739,000	HCA 5.5% 1/6/2033	736,760	0.08
USD 166,355	Ginnie Mae II Pool 3% 20/12/2051	145,818	0.01	USD 84,000	Hertz 5% 1/12/2029	63,910	0.01
USD 103,079	Ginnie Mae II Pool 3% 20/1/2052	90,360	0.01	USD 25,000	Hess Midstream Operations 5.625% 15/2/2026	24,655	0.00
USD 939,331	Ginnie Mae II Pool 3.5% 20/11/2046	861,504	0.09	USD 25,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	24,195	0.00
USD 670,458	Ginnie Mae II Pool 4% 20/6/2047	632,980	0.06	USD 44,000	Hilton Domestic Operating 4% 1/5/2031	39,106	0.01
USD 573,713	Ginnie Mae II Pool 4.5% 20/5/2041	563,046	0.06	USD 73,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	67,673	0.01
USD 42,188	Ginnie Mae II Pool 4.5% 20/9/2048	40,845	0.00	USD 22,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	21,486	0.00
USD 16,458	Ginnie Mae II Pool 4.5% 20/4/2050	15,942	0.00	USD 25,000	Hologic 3.25% 15/2/2029	22,289	0.00
USD 231,087	Ginnie Mae II Pool 5% 20/7/2040	229,395	0.02	USD 206,000	Home Depot 2.7% 15/4/2030	182,361	0.02
USD 1,249,000	Global Payments 2.15% 15/1/2027	1,147,464	0.12	USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	658,808	0.07
EUR 1,414,000	Global Payments 4.875% 17/3/2031	1,580,231	0.16	USD 44,000	Howard Hughes 5.375% 1/8/2028	41,400	0.00
USD 340,000	Goldman Sachs 1.992% 27/1/2032	273,337	0.03	USD 1,939,227	HSI Asset Securitization Trust 2007-NC1 5.715% 25/4/2037	1,286,644	0.13
USD 2,152,000	Goldman Sachs 2.383% 21/7/2032	1,754,291	0.18	USD 25,000	Imola Merger 4.75% 15/5/2029	23,181	0.00
USD 306,000	Goldman Sachs 2.615% 22/4/2032	255,251	0.02	USD 561,044	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.675% 25/7/2036	542,410	0.05
USD 160,000	Goldman Sachs 2.65% 21/10/2032	132,330	0.01	USD 600,000	Intel 5.15% 21/2/2034	595,937	0.06
USD 211,000	Goldman Sachs 3.102% 24/2/2033	179,345	0.02	USD 960,000	Intel 5.2% 10/2/2033	962,181	0.10
GBP 1,119,000	Goldman Sachs 3.625% 29/10/2029	1,313,797	0.13	USD 154,000	Iron Mountain 4.5% 15/2/2031	136,702	0.01
EUR 3,536,000	Goldman Sachs 4% 21/9/2029*	3,891,266	0.39	USD 69,000	Iron Mountain 7% 15/2/2029	70,139	0.01
USD 672,000	Goldman Sachs 4.223% 1/5/2029	644,650	0.07	USD 4,839,004	IXIS Real Estate Capital Trust 2006-HE2 5.955% 25/8/2036	1,372,835	0.14
USD 1,906,000	Goldman Sachs 6.484% 24/10/2029	2,000,005	0.20	USD 460,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.723% 15/1/2049	408,321	0.04
USD 736,000	Goldman Sachs 6.561% 24/10/2034	796,325	0.08	USD 527,570	JP Morgan Mortgage Trust 2017-2 3.649% 25/5/2047	465,144	0.05
GBP 100,000	Goldman Sachs 7.25% 10/4/2028	135,546	0.01	USD 425,000	JPMBB Commercial Mortgage Trust 2016-C1 4.202% 17/3/2049	363,039	0.04
USD 159,084	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	127,294	0.01	GBP 200,000	JPMorgan Chase 0.991% 28/4/2026	241,228	0.02
USD 1,499,887	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,414,338	0.14				

\*All or a portion of this security represents a security on loan.



# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 139,000	JPMorgan Chase 2.545% 8/11/2032	114,784	0.01	EUR 1,400,000	Moody's 1.75% 9/3/2027 <sup>*</sup>	1,451,836	0.15
USD 2,411,000	JPMorgan Chase 2.963% 25/1/2033	2,040,410	0.20	USD 286,000	Moody's 3.1% 29/11/2061	183,714	0.02
EUR 1,800,000	JPMorgan Chase 4.457% 13/11/2031	2,026,864	0.20	EUR 1,155,000	Morgan Stanley 0.497% 7/2/2031	1,029,719	0.10
USD 1,549,000	JPMorgan Chase 4.565% 14/6/2030	1,502,204	0.15	USD 2,356,000	Morgan Stanley 2.239% 21/7/2032	1,904,149	0.20
USD 464,000	JPMorgan Chase 4.912% 25/7/2033	451,208	0.04	USD 522,000	Morgan Stanley 2.511% 20/10/2032	429,021	0.05
USD 631,000	JPMorgan Chase 5.012% 23/1/2030	625,340	0.06	USD 450,000	Morgan Stanley 2.943% 21/1/2033	379,008	0.04
USD 5,000	JPMorgan Chase 5.299% 24/7/2029	5,023	0.00	USD 167,000	Morgan Stanley 3.622% 1/4/2031	152,015	0.02
USD 1,574,000	JPMorgan Chase 5.336% 23/1/2035	1,569,368	0.16	EUR 1,471,000	Morgan Stanley 4.656% 2/3/2029	1,638,109	0.16
USD 815,000	JPMorgan Chase 6.07% 22/10/2027	831,309	0.08	EUR 2,161,000	Morgan Stanley 4.813% 25/10/2028 <sup>*</sup>	2,422,207	0.24
USD 311,000	JPMorgan Chase 6.087% 23/10/2029	322,085	0.03	USD 3,307,000	Morgan Stanley 4.889% 20/7/2033	3,187,788	0.32
USD 379,000	KLA 5.25% 15/7/2062	372,698	0.04	USD 377,000	Morgan Stanley 5.164% 20/4/2029	375,339	0.04
USD 58,000	Kohl's 4.625% 1/5/2031	45,889	0.01	USD 1,071,000	Morgan Stanley 5.173% 16/1/2030	1,065,377	0.11
GBP 100,000	Kraft Heinz Foods 4.125% 1/7/2027	123,661	0.01	USD 281,000	Morgan Stanley 5.25% 21/4/2034	276,464	0.03
USD 30,000	Lamar Media 3.75% 15/2/2028	27,979	0.00	USD 27,000	Morgan Stanley 5.424% 21/7/2034	26,884	0.00
USD 25,000	Lamar Media 4.875% 15/1/2029	23,709	0.00	USD 262,000	Morgan Stanley 5.449% 20/7/2029	263,631	0.03
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	108,205	0.01	USD 10,000	Morgan Stanley 5.466% 18/1/2035 <sup>*</sup>	10,005	0.00
USD 43,000	Lithia Motors 3.875% 1/6/2029	38,498	0.01	USD 223,000	Morgan Stanley 6.407% 1/11/2029	233,069	0.02
USD 59,000	Lithia Motors 4.375% 15/1/2031	52,286	0.01	USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	517,524	0.05
USD 25,000	Live Nation Entertainment 4.75% 15/10/2027	23,772	0.00	USD 1,000,000	Morgan Stanley Capital I 2017-HR2 3.89% 15/12/2050	936,131	0.09
USD 26,000	Live Nation Entertainment 6.5% 15/5/2027	26,214	0.00	USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,309,237	0.13
USD 682,000	Lowe's 4.25% 1/4/2052	551,050	0.06	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.709% 15/10/2051	264,902	0.03
USD 124,000	Lowe's 5.125% 15/4/2050	114,911	0.01	USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	561,032	0.06
USD 7,000	Macy's Retail 5.875% 1/4/2029	6,743	0.00	USD 111,579	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	97,355	0.01
USD 170,000	Marsh & McLennan 5.45% 15/3/2053	169,827	0.02	USD 297,563	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	246,209	0.03
USD 216,000	Marsh & McLennan 6.25% 1/11/2052	240,251	0.02	USD 180,489	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	145,196	0.01
USD 916,731	Mastr Asset Backed Trust 2004-OPT2 6.135% 25/9/2034	840,403	0.08	USD 204,724	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	193,350	0.02
USD 312,324	Mastr Asset Backed Trust 2005-WF1 7.16% 25/6/2035	317,070	0.03	USD 315,000	Nasdaq 5.55% 15/2/2034	318,523	0.03
USD 398,000	Mauser Packaging Solutions 7.875% 15/8/2026	403,005	0.04	USD 235,000	Nasdaq 6.1% 28/6/2063	246,165	0.03
EUR 450,000	McDonald's 4.125% 28/11/2035 <sup>*</sup>	495,472	0.05	EUR 1,030,000	National Grid North America 4.668% 12/9/2033	1,169,964	0.12
USD 101,000	Medline Borrower 3.875% 1/4/2029	90,230	0.01	USD 25,000	Navient 11.5% 15/3/2031	27,327	0.00
USD 25,000	Medline Borrower 5.25% 1/10/2029	23,141	0.00	USD 560,438	Navient Private Education Refi Loan Trust 2020-C 7.032% 15/11/2068	567,416	0.06
EUR 100,000	Metropolitan Life Global Funding I 0.375% 9/4/2024	108,099	0.01	USD 25,000	Neptune Bidco US 9.29% 15/4/2029	23,489	0.00
USD 853,000	MF1 2022-FL10 7.951% 17/9/2037	858,788	0.09	USD 454,072	New Century Home Equity Loan Trust Series 2005-B 6.155% 25/10/2035	436,511	0.04
USD 75,000	MidAmerican Energy 5.3% 1/2/2055	73,354	0.01	USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	105,316	0.01
EUR 658,000	Moody's 0.95% 25/2/2030	613,045	0.06	GBP 150,000	New York Life Global Funding 4.35% 16/9/2025	187,781	0.02
				USD 776,272	Newcastle Mortgage Trust 2007-1 5.665% 25/4/2037	758,192	0.08

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Newell Brands 5.2% 1/4/2026	24,217	0.00	USD 77,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	68,625	0.01
USD 37,000	Newell Brands 6.375% 15/9/2027	35,931	0.01	USD 450,000	Pacific Gas and Electric 4.55% 1/7/2030	423,352	0.04
USD 11,000	Newell Brands 6.625% 15/9/2029	10,537	0.00	USD 755,000	Pacific Gas and Electric 4.95% 1/7/2050	645,844	0.07
USD 25,000	News 3.875% 15/5/2029	22,616	0.00	USD 25,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	23,213	0.00
USD 25,000	Nexstar Media 4.75% 1/11/2028	22,216	0.00	USD 77,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	70,974	0.01
USD 1,851,000	NextEra Energy Capital 2.25% 1/6/2030	1,558,150	0.16	USD 204,000	PECO Energy 2.85% 15/9/2051	131,592	0.01
USD 352,000	NextEra Energy Capital 2.75% 1/11/2029	310,998	0.03	USD 490,000	PECO Energy 4.375% 15/8/2052	421,019	0.04
USD 223,000	NextEra Energy Capital 5.05% 28/2/2033	217,986	0.02	USD 104,000	PECO Energy 4.6% 15/5/2052	92,739	0.01
USD 425,000	NextEra Energy Capital 5.749% 1/9/2025	427,320	0.04	USD 25,000	PennyMac Financial Services 7.875% 15/12/2029	25,641	0.00
USD 40,000	Nordstrom 4.25% 1/8/2031	33,897	0.00	USD 31,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	30,313	0.00
USD 454,000	Norfolk Southern 2.3% 15/5/2031	379,901	0.04	USD 350,000	Penske Truck Leasing / PTL Finance 5.35% 12/1/2027	349,208	0.04
USD 656,000	Norfolk Southern 3% 15/3/2032	565,626	0.06	USD 200,000	Periana 5.95% 19/4/2026	197,320	0.02
USD 26,000	Novelis 3.875% 15/8/2031	21,961	0.00	USD 25,000	Pilgrim's Pride 4.25% 15/4/2031	22,371	0.00
USD 25,000	NRG Energy 3.375% 15/2/2029	21,869	0.00	USD 25,000	Pilgrim's Pride 6.25% 1/7/2033	25,274	0.00
USD 11,000	NuStar Logistics 6.375% 1/10/2030	10,983	0.00	USD 30,000	PNC Financial Services 5.676% 22/1/2035*	30,114	0.00
USD 254,000	NVIDIA 2% 15/6/2031	212,555	0.02	USD 92,000	Post 4.5% 15/9/2031	82,001	0.01
USD 741,000	Ohio Power 5% 1/6/2033	728,598	0.07	USD 25,000	Post 4.625% 15/4/2030	22,778	0.00
USD 1,010,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	871,672	0.09	USD 25,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028*	24,769	0.00
USD 690,000	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	516,397	0.05	USD 1,179,000	Prologis 5.125% 15/1/2034	1,171,889	0.12
EUR 100,000	Olympus Water US 9.625% 15/11/2028*	116,900	0.01	USD 209,000	Public Service Electric and Gas 3.1% 15/3/2032	183,051	0.02
USD 159,000	Oncor Electric Delivery 3.1% 15/9/2049	109,298	0.01	USD 9,000	Public Service Electric and Gas 3.6% 1/12/2047	6,900	0.00
USD 37,000	Oncor Electric Delivery 3.8% 30/9/2047	28,566	0.00	USD 914,000	Public Service Electric and Gas 3.7% 1/5/2028	875,023	0.09
USD 949,000	Oncor Electric Delivery 4.15% 1/6/2032	890,191	0.09	USD 475,000	Public Service Electric and Gas 4.65% 15/3/2033	460,478	0.05
USD 551,000	Oncor Electric Delivery 4.55% 15/9/2032	530,158	0.05	USD 490,000	Public Service Electric and Gas 4.9% 15/12/2032	485,276	0.05
USD 25,000	OneMain Finance 7.125% 15/3/2026	25,418	0.00	USD 651,000	QUALCOMM 2.15% 20/5/2030	558,443	0.06
USD 195,000	OneMain Finance 7.875% 15/3/2030	198,347	0.02	USD 424,113	Ready Capital Mortgage Financing 2022-FL9 7.788% 25/6/2037	425,059	0.04
USD 25,000	OneMain Finance 9% 15/1/2029	26,330	0.00	USD 171,261	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	168,815	0.02
USD 150,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	128,348	0.01	USD 313,000	Republic Services 2.375% 15/3/2033	251,218	0.03
USD 170,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	142,523	0.01	USD 1,052,000	Ryder System 5.25% 1/6/2028	1,055,775	0.11
USD 132,000	Oracle 1.65% 25/3/2026	122,755	0.01	USD 25,000	Sabre Global 8.625% 1/6/2027	22,125	0.00
USD 1,158,000	Oracle 2.875% 25/3/2031	1,000,680	0.10	USD 15,000	Sabre Global 11.25% 15/12/2027	14,128	0.00
USD 2,621,000	Oracle 2.95% 1/4/2030*	2,315,668	0.23	USD 269,000	Salesforce 1.95% 15/7/2031	221,587	0.02
EUR 200,000	Oracle 3.125% 10/7/2025	214,914	0.02	USD 2,425,000	San Diego County Water Authority 5% 1/5/2052	2,703,024	0.27
USD 832,000	Oracle 3.85% 15/7/2036	702,643	0.07	USD 299,000	San Diego Gas & Electric 1.7% 1/10/2030	243,999	0.02
USD 200,000	Oracle 3.95% 25/3/2051	149,467	0.02				
USD 230,000	Oracle 4.3% 8/7/2034*	209,101	0.02				
USD 169,000	Oracle 6.15% 9/11/2029	177,289	0.02				
USD 739,000	Oracle 6.25% 9/11/2032	781,058	0.08				
EUR 100,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	100,806	0.01				

\*All or a portion of this security represents a security on loan.

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 415,000	San Diego Gas & Electric 3% 15/3/2032	359,146	0.04	USD 806,000	Southern California Edison 5.2% 1/6/2034	790,980	0.08
USD 85,000	SBA Communications 3.125% 1/2/2029	75,286	0.01	USD 1,224,000	Southern California Edison 5.95% 1/11/2032	1,277,550	0.13
EUR 100,000	SCIL IV / SCIL USA 9.5% 15/7/2028 <sup>*</sup>	118,262	0.01	USD 1,414,000	Sprint Capital 8.75% 15/3/2032	1,706,917	0.17
USD 18,000	Scotts Miracle-Gro 4.375% 1/2/2032	15,070	0.00	USD 25,000	SS&C Technologies 5.5% 30/9/2027	24,354	0.00
USD 25,000	Scotts Miracle-Gro 4.5% 15/10/2029	22,247	0.00	USD 25,000	Standard Industries 3.375% 15/1/2031	20,766	0.00
USD 25,000	Sealed Air 5.5% 15/9/2025	24,904	0.00	USD 22,000	Standard Industries 4.375% 15/7/2030	19,635	0.00
USD 22,000	Sensata Technologies 3.75% 15/2/2031	18,876	0.00	USD 25,000	Starwood Property Trust 4.375% 15/1/2027	23,428	0.00
USD 22,000	Service International 4% 15/5/2031	19,275	0.00	USD 25,000	Sunoco / Sunoco Finance 7% 15/9/2028	25,600	0.01
USD 496,600	Sesac Finance 5.216% 25/7/2049	484,180	0.05	USD 25,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	24,926	0.00
USD 168,000	Sherwin-Williams 2.9% 15/3/2052	109,150	0.01	USD 11,000	TEGNA 5% 15/9/2029	9,686	0.00
USD 25,000	Sirius XM Radio 3.875% 1/9/2031	20,688	0.00	USD 4,000	Tempur Sealy International 3.875% 15/10/2031	3,328	0.00
USD 140,000	Sirius XM Radio 4% 15/7/2028	126,225	0.01	USD 25,000	Tenet Healthcare 4.875% 1/1/2026	24,987	0.00
USD 33,000	Sirius XM Radio 4.125% 1/7/2030	28,451	0.00	USD 235,000	Tenet Healthcare 6.125% 15/6/2030	232,843	0.02
USD 25,000	Sirius XM Radio 5% 1/8/2027 <sup>*</sup>	23,857	0.00	USD 25,000	Tenet Healthcare 6.75% 15/5/2031	25,188	0.00
USD 25,000	Sirius XM Radio 5.5% 1/7/2029	23,609	0.00	USD 130,000	Texas Instruments 4.9% 14/3/2033	130,445	0.01
USD 78,000	Six Flags Entertainment 7.25% 15/5/2031	78,485	0.01	USD 692,000	Thermo Fisher Scientific 1.75% 15/10/2028	608,496	0.06
USD 326,526	SLM Private Credit Student Loan Trust 2004-A 6.046% 15/6/2033	324,588	0.03	USD 475,000	Thermo Fisher Scientific 2.6% 1/10/2029	424,311	0.04
USD 1,326,831	SLM Private Credit Student Loan Trust 2005-B 5.976% 15/6/2039	1,299,977	0.13	USD 136,000	Time Warner Cable 6.55% 1/5/2037	128,540	0.01
USD 1,686,154	SLM Private Credit Student Loan Trust 2006-A 5.936% 15/6/2039	1,637,740	0.16	USD 2,379,000	T-Mobile USA 3.875% 15/4/2030	2,211,555	0.22
USD 346,075	SLM Private Credit Student Loan Trust 2006-B 5.846% 15/12/2039	334,088	0.03	USD 1,320,000	T-Mobile USA 5.05% 15/7/2033	1,296,104	0.13
USD 937,500	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	1,008,582	0.10	USD 972,000	T-Mobile USA 5.15% 15/4/2034	957,895	0.10
USD 489,554	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	474,961	0.05	USD 210,000	Toyota Motor Credit 4.8% 5/1/2034	205,357	0.02
USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	758,327	0.08	USD 4,000	Travel + Leisure 4.5% 1/12/2029	3,663	0.00
USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,294,774	0.13	USD 25,000	Travel + Leisure 6.625% 31/7/2026	25,148	0.00
USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	881,408	0.09	USD 1,383,014	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	1,307,257	0.13
USD 1,617,512	SMB Private Education Loan Trust 2021-A 6.162% 15/1/2053	1,603,385	0.16	USD 22,000	Uber Technologies 4.5% 15/8/2029	20,562	0.00
USD 1,633,068	SMB Private Education Loan Trust 2022-B 6.775% 16/2/2055	1,641,523	0.16	USD 25,000	Uber Technologies 7.5% 15/9/2027	25,583	0.00
USD 1,348,556	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,308,522	0.13	USD 186,000	Union Pacific 3.799% 6/4/2071	137,175	0.01
USD 182,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	164,465	0.02	USD 919,000	Union Pacific 3.839% 20/3/2060	701,307	0.07
USD 292,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	267,914	0.03	USD 25,000	United Airlines 4.375% 15/4/2026	24,062	0.00
USD 312,794	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	304,643	0.03	USD 37,000	United Airlines 4.625% 15/4/2029	34,090	0.00
USD 314,000	Southern California Edison 2.5% 1/6/2031	264,118	0.03	USD 25,000	United Rentals North America 3.75% 15/1/2032	21,644	0.00
USD 1,188,000	Southern California Edison 2.75% 1/2/2032	1,001,454	0.10	USD 96,000	United Rentals North America 5.25% 15/1/2030	92,868	0.01
				USD 25,000	United Rentals North America 5.5% 15/5/2027	24,876	0.00
				USD 4,795,000	United States Treasury Floating Rate Note 5.545% 31/1/2026 <sup>†</sup>	4,802,213	0.48

<sup>†</sup>All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

<sup>\*</sup>All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,380	0.00	USD 2,146,546	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.931% 25/10/2046	1,681,144	0.17
USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	2,783,667	0.28	EUR 803,000	Wells Fargo 1.625% 2/6/2025*	846,506	0.09
USD 2,060,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031†	2,153,637	0.22	EUR 530,000	Wells Fargo 2.125% 4/6/2024	572,214	0.06
USD 111,000	United States Treasury Note/Bond 1.125% 15/2/2031	90,621	0.01	USD 1,207,000	Wells Fargo 3.35% 2/3/2033	1,038,438	0.10
USD 640,000	United States Treasury Note/Bond 1.375% 15/11/2040	407,050	0.04	USD 70,000	Wells Fargo 5.389% 24/4/2034	68,938	0.01
USD 26,000	United Wholesale Mortgage 5.5% 15/4/2029	24,357	0.00	USD 592,000	Wells Fargo 5.499% 23/1/2035	588,734	0.06
USD 765,000	UnitedHealth 2.875% 15/8/2029	694,370	0.07	USD 1,260,000	Wells Fargo 5.557% 25/7/2034	1,258,875	0.13
USD 388,000	UnitedHealth 3.875% 15/12/2028	373,036	0.04	USD 296,000	Wells Fargo 5.574% 25/7/2029	298,245	0.03
USD 1,674,000	UnitedHealth 5.3% 15/2/2030†	1,707,818	0.18	USD 1,116,000	Wells Fargo 6.303% 23/10/2029*	1,160,646	0.12
USD 78,000	Uniti Group / Uniti Finance / CSL Capital 4.75% 15/4/2028	67,888	0.01	USD 163,000	Wells Fargo 6.491% 23/10/2034*	173,721	0.02
USD 43,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	44,655	0.00	USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	229,961	0.02
USD 148,000	Univision Communications 4.5% 1/5/2029	129,679	0.01	USD 257,000	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	225,913	0.02
USD 25,000	Univision Communications 8% 15/8/2028	25,007	0.00	USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	1,213,956	0.12
USD 25,000	US Foods 6.875% 15/9/2028	25,415	0.00	USD 25,000	Western Digital 4.75% 15/2/2026	24,388	0.00
USD 52,000	US Foods 7.25% 15/1/2032	53,732	0.01	USD 440,000	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	422,647	0.04
USD 99,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	98,981	0.01	USD 307,386	WinWater Mortgage Loan Trust 2014-1 3.92% 20/6/2044	287,169	0.03
GBP 100,000	Verizon Communications 1.125% 3/11/2028	107,754	0.01	USD 25,000	WMG Acquisition 3.875% 15/7/2030	22,157	0.00
USD 2,664,000	Verizon Communications 1.45% 20/3/2026	2,472,725	0.25	USD 25,000	Xerox 5.5% 15/8/2028	22,684	0.00
USD 692,000	Verizon Communications 1.5% 18/9/2030	556,234	0.06	USD 73,000	Yum! Brands 3.625% 15/3/2031	64,134	0.01
USD 596,000	Verizon Communications 1.68% 30/10/2030	480,860	0.05			313,952,352	31.41
USD 108,000	Verizon Communications 2.355% 15/3/2032	87,782	0.01	<b>Uruguay</b>			
USD 389,000	Verizon Communications 3.7% 22/3/2061	277,746	0.03	USD 200,000	Uruguay Government International Bond 4.375% 27/10/2027	198,175	0.02
USD 1,486,000	Verizon Communications 4.329% 21/9/2028	1,445,350	0.15	USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050	190,979	0.02
USD 1,047,000	Verizon Communications 4.4% 1/11/2034	975,882	0.10			389,154	0.04
USD 15,000	Walgreens Boots Alliance 3.2% 15/4/2030	12,994	0.00	<b>Total Bonds</b>			
USD 836,000	Walt Disney 2% 1/9/2029	722,652	0.07	949,960,904 95.06			
USD 237,000	Walt Disney 3.8% 22/3/2030	223,954	0.02	<b>COMMERCIAL PAPER</b>			
USD 1,295,510	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 6.041% 25/9/2046	1,017,678	0.10	<b>Australia</b>			
USD 2,325,267	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 5.961% 25/10/2046	1,918,075	0.19	USD 910,000	Macquarie Bank 0% 13/5/2024	899,677	0.09
USD 1,461,697	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.879% 25/6/2047	1,149,616	0.12	USD 1,395,000	Macquarie Bank 0% 20/8/2024	1,359,096	0.14
				USD 1,395,000	Westpac Banking 0% 6/6/2024	1,374,588	0.14
						3,633,361	0.37
				<b>France</b>			
				USD 1,000,000	BPCE 0% 5/4/2024	994,517	0.10
				USD 1,320,000	LVMH Moet 0% 5/2/2025	1,257,610	0.13
				USD 955,000	Societe Generale 0% 24/4/2024	947,099	0.09
						3,199,226	0.32
				<b>Germany</b>			
				USD 1,320,000	Bayer 0% 9/7/2024	1,292,598	0.13
				USD 1,000,000	Bayer 0% 12/8/2024	973,980	0.10
				USD 1,395,000	Bayer 0% 10/9/2024	1,352,621	0.13
						3,619,199	0.36

\*All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

†All or a portion of this security represents a security on loan.

# Sustainable World Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Norway</b>				<b>Other Transferable Securities</b>			
USD 1,395,000	DNB Bank 0% 13/6/2024	1,373,305	0.14	<b>BONDS</b>			
<b>United Kingdom</b>				<b>Bermuda</b>			
USD 1,395,000	Natwest Markets 0% 20/5/2024	1,377,484	0.14	USD 633,000	Trinitas CLO XXIV 7.128% 25/4/2037**	633,000	0.06
<b>United States</b>				<b>Jersey</b>			
USD 2,000,000	HSBC USA 0% 22/8/2024	1,945,997	0.19	USD 474,000	Bain Capital CLO 2024-1 0% 16/4/2037**	474,000	0.05
USD 1,395,000	HSBC USA 0% 9/9/2024	1,353,471	0.14	USD 468,000	CarVal CLO IX-C 0% 20/4/2037**	468,000	0.05
USD 1,395,000	HSBC USA 0% 11/10/2024	1,346,607	0.13				
USD 925,000	HSBC USA 0% 27/11/2024	885,766	0.09				
USD 975,000	HSBC USA 0% 12/2/2025	922,395	0.09				
USD 1,990,000	Walgreens Boots Alliance 0% 1/4/2024	1,978,767	0.20				
		8,433,003	0.84	<b>United States</b>			
		21,635,578	2.17	USD 1,280,000	MF1 2024-FL14 7.055% 19/3/2039**	1,276,800	0.13
<b>Total Commercial Paper</b>				<b>Total Bonds</b>			
				2,851,800 0.29			
<b>CERTIFICATES OF DEPOSIT</b>				<b>Total Other Transferable Securities</b>			
				2,851,800 0.29			
<b>Canada</b>				<b>Total Portfolio</b>			
				984,685,158 98.54			
USD 1,100,000	Bank of Nova Scotia (Houston Branch) 6% 18/10/2024	1,103,475	0.11	<b>Other Net Assets</b>			
				14,540,609 1.46			
USD 1,395,000	Toronto Dominion Bank (New York Branch) 5.93% 15/8/2024	1,397,411	0.14	<b>Total Net Assets (USD)</b>			
				999,225,767 100.00			
USD 1,840,000	Toronto Dominion Bank (New York Branch) 6% 9/9/2024	1,844,833	0.18				
		4,345,719	0.43				
<b>France</b>							
USD 955,000	Natixis (New York Branch) 5.97% 20/5/2024	955,804	0.10				
USD 2,205,000	Natixis (New York Branch) 5.99% 17/10/2024	2,211,300	0.22				
		3,167,104	0.32				
<b>United States</b>							
USD 1,320,000	Bank of America 5.22% 6/2/2025	1,318,245	0.13				
USD 1,405,000	Citibank (New York Branch) 5.89% 10/5/2024	1,405,808	0.14				
		2,724,053	0.27				
<b>Total Certificates of Deposit</b>		10,236,876	1.02				
<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				981,833,358 98.25			

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	664,535	NZD	617,000	State Street	20/3/2024	(3,008)
AUD	384,266	USD	580,000	ANZ	20/3/2024	(5,530)
AUD	646,201	USD	982,000	BNY Mellon	14/3/2024	(5,089)
AUD	73,342	EUR	120,000	UBS	20/3/2024	(1,265)
AUD	128,986	NZD	120,000	UBS	20/3/2024	(427)
AUD	993,985	NZD	930,000	JP Morgan	20/3/2024	147
AUD	279,147	NZD	260,000	Morgan Stanley	20/3/2024	(728)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable World Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	182,686	NZD	170,000	Standard Chartered Bank	20/3/2024	(578)
AUD	928,599	NZD	870,000	Barclays	20/3/2024	906
AUD	183,663	USD	280,000	Bank of America	20/3/2024	(825)
BRL	12,260,346	USD	61,092,078	Toronto-Dominion	20/3/2024	3,251
BRL	191,294	USD	959,877	Goldman Sachs	14/3/2024	1,516
BRL	503,448	USD	2,490,000	Barclays	20/3/2024	(3,607)
BRL	229,709	USD	1,139,000	Citigroup	14/3/2024	(919)
BRL	1,693,772	USD	8,440,000	Goldman Sachs	20/3/2024	470
BRL	62,563	USD	310,000	Citigroup	20/3/2024	(334)
CAD	2,180,000	USD	2,954,371	Morgan Stanley	20/3/2024	1,430
CAD	381,998	USD	510,000	Bank of America	20/3/2024	(5,427)
CAD	4,092,414	EUR	5,965,000	Royal Bank of Canada	5/3/2024	(36,787)
CHF	670,000	USD	579,533	BNP Paribas	20/3/2024	(9,396)
CHF	266,830	EUR	250,000	UBS	20/3/2024	(4,710)
CLP	528,746	USD	467,782,000	Goldman Sachs	14/3/2024	(46,205)
CLP	452,096	USD	414,871,000	Citigroup	14/3/2024	(24,136)
CNH	3,160,512	USD	22,559,472	Deutsche Bank	20/3/2024	(26,030)
COP	705,406	USD	3,096,026,000	BNP Paribas	17/5/2024	72,090
COP	554,646	USD	2,362,374,280	Barclays	15/8/2024	30,021
COP	1,404,842	USD	6,074,676,720	BNP Paribas	15/8/2024	98,587
COP	1,375,583	USD	5,591,881,275	Citigroup	14/3/2024	43,606
COP	3,051,542	USD	12,247,090,000	Citigroup	20/3/2024	53,391
COP	2,127,477	USD	8,850,000,000	BNP Paribas	23/10/2024	41,851
COP	371,079	USD	1,465,454,631	BNY Mellon	14/3/2024	846
COP	1,084,056	USD	4,496,666,000	HSBC Bank	24/2/2025	132
COP	63,387	USD	250,000,000	Goldman Sachs	20/3/2024	(6)
CZK	1,866,789	USD	42,303,170	Deutsche Bank	20/3/2024	(54,549)
CZK	56,359	EUR	1,400,000	Bank of America	20/3/2024	(1,210)
CZK	113,325	EUR	2,850,000	BNP Paribas	20/3/2024	(938)
CZK	55,908	EUR	1,400,000	HSBC Bank	20/3/2024	(721)
CZK	57,122	EUR	1,450,000	UBS	20/3/2024	103
CZK	57,128	EUR	1,450,000	JP Morgan	20/3/2024	97
EUR	3,313,236	USD	3,060,000	Barclays	20/3/2024	8,836
EUR	1,267,463	GBP	1,470,000	BNP Paribas	20/3/2024	(10,461)
EUR	5,063,336	USD	4,650,000	Société Générale	20/3/2024	(15,092)
EUR	2,967,320,650	JPY	19,150,000	Morgan Stanley	21/3/2024	883,049
EUR	9,437,649	USD	8,700,000	State Street	20/3/2024	7,455
EUR	703,100,000	JPY	4,434,714	UBS	21/3/2024	97,589
EUR	136,000,000	JPY	888,959	Deutsche Bank	21/3/2024	52,702
EUR	362,900,000	JPY	2,333,545	Bank of America	21/3/2024	98,790
EUR	2,336,729	NOK	205,000	Barclays	14/3/2024	1,576
EUR	76,745	USD	70,000	Deutsche Bank	20/3/2024	(750)
EUR	355,077	GBP	409,000	BNP Paribas	14/3/2024	(6,082)
EUR	5,349,478	USD	4,940,000	JP Morgan	20/3/2024	13,603
EUR	120,000	AUD	73,979	Barclays	20/3/2024	1,956
EUR	74,000,000	HUF	190,736	JP Morgan	20/3/2024	3,082
EUR	1,500,000	THB	39,624	Barclays	20/3/2024	1,139
EUR	7,175,449	USD	6,600,000	Morgan Stanley	20/3/2024	(10,197)
EUR	250,000	CHF	270,181	HSBC Bank	20/3/2024	8,348
EUR	1,400,000	CZK	56,669	Deutsche Bank	20/3/2024	1,547
EUR	1,400,000	CZK	56,561	HSBC Bank	20/3/2024	1,430
EUR	112,000,000	HUF	289,887	Morgan Stanley	20/3/2024	5,975
EUR	105,500,000	HUF	272,089	Deutsche Bank	20/3/2024	4,569
EUR	250,000	PLN	56,665	HSBC Bank	20/3/2024	(1,303)
EUR	770,000	PLN	176,199	Deutsche Bank	20/3/2024	(2,201)
EUR	15,300,000	THB	394,828	JP Morgan	20/3/2024	1,478
EUR	21,500,000	HUF	54,892	HSBC Bank	20/3/2024	326
EUR	3,170,000	THB	82,698	HSBC Bank	20/3/2024	1,276
EUR	3,170,000	THB	82,993	UBS	20/3/2024	1,597
EUR	500,000	PLN	115,061	Barclays	20/3/2024	(727)
EUR	1,110,000	AUD	674,017	Citigroup	5/3/2024	6,825

# Sustainable World Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	113,000,000	HUF	290,953	Goldman Sachs	20/3/2024	4,375
EUR	1,957,977	USD	1,800,000	Deutsche Bank	5/3/2024	(5,026)
EUR	1,400,000	CZK	56,046	Goldman Sachs	20/3/2024	871
EUR	83,288,606	HUF	216,000	UBS	14/3/2024	4,723
EUR	760,000	PLN	175,156	Morgan Stanley	20/3/2024	(819)
EUR	461,841	USD	428,000	Citigroup	14/3/2024	2,700
EUR	231,000,000	JPY	1,452,854	Goldman Sachs	21/3/2024	27,558
EUR	182,000,000	JPY	1,134,784	HSBC Bank	21/3/2024	10,975
EUR	161,744	USD	150,000	Royal Bank of Canada	20/3/2024	1,102
EUR	5,646,880	USD	5,240,000	BNP Paribas	20/3/2024	41,894
EUR	1,676,049	USD	1,550,000	UBS	5/3/2024	5,660
EUR	500,000	PLN	115,723	UBS	20/3/2024	(8)
EUR	500,000	PLN	116,256	Nomura	20/3/2024	571
GBP	14,970,000	EUR	12,909,215	Deutsche Bank	20/3/2024	108,791
GBP	1,470,000	EUR	1,269,339	Citigroup	20/3/2024	12,838
GBP	621,347	USD	490,000	Morgan Stanley	20/3/2024	(331)
GBP	4,793,826	EUR	4,100,000	Nomura	5/3/2024	(5,411)
GBP	1,515,856	USD	1,190,000	Deutsche Bank	5/3/2024	(7,818)
GBP	2,490,129	USD	1,970,000	BNP Paribas	20/3/2024	6,610
GBP	188,250	USD	150,000	BNY Mellon	5/3/2024	1,839
GBP	1,302,413	USD	1,030,000	Royal Bank of Canada	5/3/2024	2,863
HUF	437,900	USD	156,002,000	Citigroup	14/3/2024	(7,632)
HUF	69,917	EUR	27,000,000	Nomura	20/3/2024	(1,477)
HUF	903,221	USD	323,507,755	State Street	14/3/2024	(10,957)
HUF	424,426	EUR	165,000,000	JP Morgan	20/3/2024	(5,936)
HUF	38,561	EUR	15,000,000	Société Générale	20/3/2024	(514)
HUF	339,669	EUR	131,500,000	BNP Paribas	20/3/2024	(6,264)
HUF	55,911	EUR	21,500,000	Goldman Sachs	20/3/2024	(1,433)
HUF	170,336	EUR	66,500,000	Citigroup	20/3/2024	(1,610)
HUF	113,895	EUR	44,500,000	Morgan Stanley	20/3/2024	(979)
HUF	214,000	EUR	83,367,980	UBS	14/3/2024	(2,334)
HUF	59,470	EUR	23,000,000	Barclays	20/3/2024	(1,161)
HUF	115,043	EUR	45,000,000	Deutsche Bank	20/3/2024	(848)
IDR	6,106,943	USD	95,193,188,718	Deutsche Bank	20/3/2024	(53,049)
IDR	223,297	USD	3,448,824,000	Citigroup	14/3/2024	(3,918)
IDR	1,706,946	USD	26,730,000,000	BNP Paribas	20/3/2024	(7,028)
INR	831,155	USD	69,497,000	JP Morgan	14/3/2024	6,672
INR	62,085	USD	5,150,000	BNP Paribas	20/3/2024	(14)
JPY	1,586,399	USD	226,000,000	Barclays	21/3/2024	(70,155)
JPY	6,305,966	EUR	987,000,000	Barclays	21/3/2024	(224,489)
JPY	39,186,178	USD	5,597,530,000	State Street	21/3/2024	(1,632,089)
JPY	795,550	USD	114,000,000	Société Générale	21/3/2024	(30,719)
JPY	800,981	USD	115,000,000	HSBC Bank	21/3/2024	(29,440)
JPY	1,647,942	USD	230,000,000	Deutsche Bank	21/3/2024	(104,862)
JPY	1,018,820	EUR	158,025,000	Goldman Sachs	21/3/2024	(45,924)
JPY	2,085,000	USD	293,590,101	Nomura	21/3/2024	(115,290)
JPY	1,835,987	USD	262,000,000	Goldman Sachs	21/3/2024	(78,217)
JPY	2,323,223	EUR	369,000,000	UBS	21/3/2024	(46,659)
JPY	11,680,385	EUR	1,863,845,000	State Street	5/3/2024	(200,759)
JPY	2,998,285	USD	441,000,000	Morgan Stanley	21/3/2024	(39,596)
JPY	224,000	USD	33,541,040	BNY Mellon	22/3/2024	1,065
JPY	620,731	EUR	100,975,000	Bank of America	21/3/2024	3,525
KRW	385,604	USD	495,000,000	Citibank	20/6/2024	(12,328)
KRW	1,284,706	USD	1,678,618,000	Citigroup	14/3/2024	(24,136)
KRW	747,994	USD	975,000,000	Royal Bank of Canada	20/3/2024	(15,821)
KRW	1,265,229	USD	1,654,160,000	BNP Paribas	20/3/2024	(23,043)
MXN	243,833	USD	4,300,000	Morgan Stanley	20/3/2024	7,542
MXN	11,003,362	USD	193,745,002	Citigroup	20/3/2024	322,773
MXN	450,473	USD	7,722,000	Goldman Sachs	14/3/2024	1,394
MXN	1,696,341	USD	29,100,000	Goldman Sachs	20/3/2024	4,816
MXN	61,265	USD	1,050,000	JP Morgan	20/3/2024	117

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable World Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MYR	1,483,791	USD	6,901,854	Barclays	14/3/2024	(29,036)
NOK	447,783	USD	4,857,000	RBS	20/3/2024	11,494
NOK	17,155	EUR	202,018	Citigroup	14/3/2024	480
NOK	187,845	EUR	2,211,662	Barclays	14/3/2024	5,219
NOK	856,179	SEK	900,000	Bank of America	20/3/2024	2,075
NOK	36,476	USD	400,000	JP Morgan	20/3/2024	1,348
NOK	775,780	SEK	800,000	UBS	20/3/2024	416
NOK	36,506	USD	400,000	Deutsche Bank	20/3/2024	1,318
NOK	413,000	EUR	4,648,563	BNP Paribas	14/3/2024	(8,763)
NOK	1,463,847	SEK	1,480,000	Morgan Stanley	20/3/2024	(2,010)
NOK	2,678,563	SEK	2,710,000	JP Morgan	20/3/2024	(3,501)
NOK	424,331	SEK	430,000	BNP Paribas	20/3/2024	(489)
NOK	881,302	SEK	890,000	Barclays	20/3/2024	(1,308)
NOK	423,850	SEK	430,000	Goldman Sachs	20/3/2024	(443)
NZD	580,000	AUD	621,777	Barclays	20/3/2024	1,052
NZD	190,000	AUD	205,247	Standard Chartered Bank	20/3/2024	1,299
NZD	120,000	AUD	129,170	JP Morgan	20/3/2024	539
NZD	80,000	AUD	85,913	Morgan Stanley	20/3/2024	237
NZD	120,000	AUD	127,602	Royal Bank of Canada	20/3/2024	(419)
NZD	185,007	USD	300,000	Goldman Sachs	20/3/2024	(1,764)
NZD	470,000	AUD	499,837	Goldman Sachs	20/3/2024	(1,601)
PEN	463,722	USD	1,764,000	Citigroup	14/3/2024	2,801
PEN	234,253	USD	900,000	Deutsche Bank	14/3/2024	3,769
PLN	1,918,094	USD	7,735,478	Citigroup	14/3/2024	25,870
PLN	180,493	USD	725,000	State Street	20/3/2024	1,689
PLN	2,181,039	USD	8,760,000	BNP Paribas	20/3/2024	20,214
PLN	1,171,069	USD	4,650,000	UBS	20/3/2024	(2,596)
PLN	114,509	EUR	500,000	JP Morgan	20/3/2024	1,326
PLN	57,392	EUR	250,000	Morgan Stanley	20/3/2024	514
PLN	2,016,459	USD	8,127,467	Morgan Stanley	14/3/2024	26,013
PLN	2,014,582	USD	8,110,000	Morgan Stanley	5/3/2024	23,747
PLN	57,478	EUR	250,000	HSBC Bank	20/3/2024	420
PLN	145,015	EUR	630,000	Goldman Sachs	20/3/2024	875
PLN	1,245,772	USD	5,000,000	UBS	5/3/2024	10,905
PLN	149,753	EUR	650,000	State Street	20/3/2024	756
PLN	459,691	USD	1,828,000	BNP Paribas	14/3/2024	(306)
PLN	115,726	EUR	500,000	Deutsche Bank	20/3/2024	5
PLN	115,970	EUR	500,000	Barclays	20/3/2024	(260)
RON	428,084	USD	1,980,000	BNP Paribas	14/3/2024	3,901
SEK	57,717	USD	600,000	BNP Paribas	20/3/2024	469
SEK	400,000	NOK	387,958	Deutsche Bank	20/3/2024	(201)
SEK	1,900,000	NOK	1,864,695	UBS	20/3/2024	1,167
SEK	245,765	USD	2,500,000	JP Morgan	20/3/2024	(3,325)
SEK	157,815	USD	1,600,000	Barclays	20/3/2024	(2,653)
SEK	68,019	USD	698,000	Morgan Stanley	20/3/2024	(330)
SEK	4,780,000	NOK	4,744,746	JP Morgan	20/3/2024	8,132
SEK	1,380,000	NOK	1,366,549	Standard Chartered Bank	20/3/2024	2,030
SEK	880,000	NOK	873,130	Morgan Stanley	20/3/2024	1,460
SEK	440,000	NOK	436,701	Goldman Sachs	20/3/2024	743
SEK	1,061,378	USD	11,110,000	Morgan Stanley	5/3/2024	15,332
SEK	780,000	NOK	773,966	Royal Bank of Canada	20/3/2024	1,299
SGD	1,189,638	USD	1,600,000	Barclays	5/3/2024	1,582
THB	98,245	EUR	3,730,000	JP Morgan	20/3/2024	(2,520)
THB	146,388	EUR	5,610,000	HSBC Bank	20/3/2024	(2,298)
THB	2,274,959	USD	80,717,819	Barclays	14/3/2024	(22,493)
THB	361,398	EUR	13,800,000	Barclays	20/3/2024	(7,064)
TRY	310,817	USD	12,085,710	Goldman Sachs	4/12/2024	(22,034)
TRY	129,982	USD	5,204,290	Barclays	4/12/2024	(5,628)
TRY	5,229	USD	164,000	BNP Paribas	5/3/2024	17
TWD	1,431,139	USD	44,400,000	State Street	20/3/2024	(25,834)
TWD	390,263	USD	11,800,000	BNP Paribas	20/6/2024	(13,832)

# Sustainable World Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	15,494,177	BRL	2,976,614	BNY Mellon	2/4/2024	(129,327)
USD	11,800,000	TWD	384,490	Bank of America	20/6/2024	8,058
USD	510,000	CAD	375,959	Barclays	20/3/2024	(612)
USD	4,658,000	SEK	448,381	RBS	20/3/2024	(3,334)
USD	4,630,000	EUR	4,998,106	Société Générale	20/3/2024	(28,426)
USD	2,460,000	EUR	2,670,764	UBS	20/3/2024	79
USD	272,180,570	JPY	1,869,090	HSBC Bank	21/3/2024	43,017
USD	412,076,000	CLP	450,559	Citigroup	14/3/2024	25,481
USD	47,363,003	CZK	2,087,107	Barclays	14/3/2024	57,945
USD	48,490,380	ZAR	2,525,628	State Street	14/3/2024	1,283
USD	22,919,448	MXN	1,296,650	Barclays	14/3/2024	(44,523)
USD	21,412,704	BRL	4,283,280	Goldman Sachs	14/3/2024	(17,874)
USD	8,655,575	PLN	2,146,242	Citigroup	14/3/2024	(28,947)
USD	12,778,765,689	COP	3,145,375	Citigroup	14/3/2024	(97,806)
USD	44,462,430,530	IDR	2,834,685	UBS	14/3/2024	6,435
USD	3,130,000	EUR	3,380,914	BNP Paribas	20/3/2024	(17,152)
USD	676,500,000	JPY	4,716,944	Morgan Stanley	21/3/2024	178,273
USD	217,146,010,480	IDR	13,923,453	Standard Chartered Bank	20/3/2024	113,866
USD	186,290,000	INR	2,227,194	HSBC Bank	20/3/2024	(18,106)
USD	5,255,000	CNH	736,240	HSBC Bank	20/3/2024	6,094
USD	504,270,000	HUF	1,411,551	State Street	20/3/2024	21,475
USD	20,305,500	EUR	22,029,104	Deutsche Bank	20/3/2024	(15,442)
USD	14,460,000	GBP	18,207,789	Morgan Stanley	20/3/2024	(118,527)
USD	2,814,878,736	JPY	19,704,295	BNY Mellon	21/3/2024	819,143
USD	18,341,656,000	KRW	14,055,697	JP Morgan	20/3/2024	282,090
USD	43,664,410	MXN	2,478,468	Goldman Sachs	20/3/2024	(74,109)
USD	16,417,771	CNH	2,300,000	State Street	20/3/2024	18,865
USD	13,077,930,000	COP	3,258,558	Citigroup	20/3/2024	(57,013)
USD	4,468,504	PLN	1,111,739	HSBC Bank	14/3/2024	(11,218)
USD	79,235,883	BRL	15,901,560	Toronto-Dominion	20/3/2024	(4,218)
USD	16,530,000	MYR	3,550,639	Barclays	20/3/2024	65,973
USD	370,000	SEK	35,556	BNP Paribas	20/3/2024	(326)
USD	370,000	SEK	35,525	Goldman Sachs	20/3/2024	(356)
USD	600,000	NOK	54,973	Goldman Sachs	20/3/2024	(1,762)
USD	247,500,000	JPY	1,725,337	Goldman Sachs	21/3/2024	64,849
USD	2,950,000	EUR	3,207,143	Barclays	20/3/2024	4,492
USD	4,460,000	EUR	4,858,019	Morgan Stanley	20/3/2024	16,047
USD	2,200,000	ZAR	117,367	JP Morgan	20/3/2024	2,898
USD	86,680,000	MXN	4,912,116	Deutsche Bank	20/3/2024	(155,109)
USD	900,000	NOK	86,197	Morgan Stanley	20/3/2024	1,094
USD	1,800,000	NOK	173,293	JP Morgan	20/3/2024	3,086
USD	1,500,000	MXN	85,906	Barclays	20/3/2024	(1,782)
USD	1,700,000	NOK	165,716	Barclays	20/3/2024	4,965
USD	2,490,000	BRL	505,909	Barclays	20/3/2024	6,068
USD	1,005,000	AUD	683,326	Goldman Sachs	14/3/2024	27,198
USD	1,654,160,000	KRW	1,265,229	BNP Paribas	20/3/2024	23,043
USD	1,400,000	MXN	81,085	JP Morgan	20/3/2024	(757)
USD	8,559,000	ZAR	452,211	Citigroup	14/3/2024	6,641
USD	657,000	NOK	63,438	BNP Paribas	20/3/2024	1,313
USD	175,000,000	JPY	1,215,839	Toronto-Dominion	21/3/2024	41,756
USD	1,100,000	ZAR	58,400	UBS	20/3/2024	1,165
USD	1,754,658,000	COP	446,024	BNP Paribas	14/3/2024	701
USD	7,655,000	MXN	448,093	Goldman Sachs	14/3/2024	147
USD	495,000,000	KRW	378,527	Morgan Stanley	20/6/2024	5,251
USD	87,000,000	JPY	609,419	Deutsche Bank	21/3/2024	25,732
USD	3,500,000	ZAR	187,060	Barclays	20/3/2024	4,950
USD	580,000	AUD	389,145	Bank of America	20/3/2024	10,409
USD	2,083,511,844	COP	524,855	BNY Mellon	14/3/2024	(3,929)
USD	3,080,000	EUR	3,345,718	JP Morgan	20/3/2024	1,934
USD	8,850,000,000	COP	2,207,809	BNP Paribas	20/3/2024	(35,881)
USD	14,584,196	CNY	2,058,897	Citigroup	29/4/2024	4,303

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable World Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,028,169,235	COP	511,789	BNY Mellon	20/3/2024	(2,401)
USD	22,263,690,000	IDR	1,410,564	BNP Paribas	20/3/2024	(5,315)
USD	70,000	GBP	88,903	Citigroup	5/3/2024	195
USD	11,490,000	CNH	1,601,557	BNP Paribas	5/3/2024	6,741
USD	22,230,000	JPY	151,016	Nomura	5/3/2024	2,261
USD	8,110,000	PLN	2,014,388	Morgan Stanley	20/3/2024	(23,530)
USD	13,105,268	EUR	14,190,991	Deutsche Bank	5/3/2024	(27,867)
USD	214,809,000	CLP	229,497	Morgan Stanley	14/3/2024	7,910
USD	31,000,000	CNH	4,322,307	HSBC Bank	4/3/2024	19,793
USD	421,880	AUD	277,947	Citigroup	5/3/2024	2,598
USD	628,901,857	JPY	4,276,597	Deutsche Bank	5/3/2024	68,226
USD	21,616,429	CAD	16,098,752	Toronto-Dominion	5/3/2024	141,481
USD	2,598,000	NZD	1,590,436	UBS	5/3/2024	3,549
USD	5,468,000	CHF	6,354,423	State Street	5/3/2024	131,840
USD	4,111,340	GBP	5,215,000	BNY Mellon	5/3/2024	4,871
USD	40,715,000	SEK	3,921,574	Goldman Sachs	5/3/2024	(24,261)
USD	432,780	AUD	285,000	Morgan Stanley	5/3/2024	2,537
USD	14,040,914	MXN	815,412	Morgan Stanley	5/3/2024	(7,436)
USD	99,804,269	ZAR	5,308,409	Morgan Stanley	5/3/2024	108,689
USD	19,810,000	NOK	1,895,906	Morgan Stanley	5/3/2024	23,414
USD	13,151,000	DKK	1,914,695	BNP Paribas	5/3/2024	436
USD	4,320,000	SGD	3,228,973	Toronto-Dominion	5/3/2024	12,680
USD	32,058,000	PLN	8,010,408	State Street	5/3/2024	(46,901)
USD	234,033,095	MXN	13,589,363	BNP Paribas	5/3/2024	(125,814)
USD	575,172,257	CNH	80,172,990	HSBC Bank	5/3/2024	338,914
USD	99,752,171	CZK	4,344,400	Citigroup	5/3/2024	70,236
USD	1,730,000	RON	376,680	Barclays	5/3/2024	(822)
USD	61,371,000	THB	1,732,734	UBS	5/3/2024	21,426
USD	33,082,640	GBP	41,977,033	State Street	5/3/2024	52,789
USD	455,070,000	HUF	1,278,372	Nomura	5/3/2024	22,237
USD	248,418,333	EUR	269,779,329	BNP Paribas	5/3/2024	252,236
USD	1,038,000	EUR	1,129,373	JP Morgan	14/3/2024	2,753
USD	8,585,361,808	JPY	59,025,963	UBS	5/3/2024	1,575,998
USD	11,660,000	CNH	1,628,590	Deutsche Bank	5/3/2024	10,179
USD	700,000	EUR	757,790	State Street	5/3/2024	(1,691)
USD	1,000,000	EUR	1,080,942	Morgan Stanley	5/3/2024	(4,030)
USD	3,077,000	PEN	808,078	Citigroup	14/3/2024	(5,692)
USD	83,727,000	HUF	231,725	UBS	14/3/2024	799
USD	1,400,000	MXN	81,311	Morgan Stanley	20/3/2024	(532)
USD	1,510,000	EUR	1,628,550	Citigroup	20/3/2024	(10,772)
USD	32,880,000	THB	916,042	Citigroup	14/3/2024	(1,489)
USD	220,500,000	JPY	1,499,949	Barclays	21/3/2024	20,604
USD	4,410,000	CHF	5,072,825	Barclays	20/3/2024	45,912
USD	580,000	GBP	732,073	HSBC Bank	20/3/2024	(3,007)
USD	222,567,000	CLP	229,687	Société Générale	14/3/2024	98
USD	50,000	GBP	63,064	UBS	5/3/2024	(299)
USD	200,000	EUR	215,968	Barclays	5/3/2024	(1,026)
USD	90,000	CAD	66,509	UBS	5/3/2024	71
USD	3,096,026,000	COP	785,544	Société Générale	21/3/2024	767
USD	250,000	EUR	270,642	Goldman Sachs	20/3/2024	(769)
USD	1,280,000	EUR	1,378,395	UBS	5/3/2024	(10,370)
USD	7,016,937	TWD	224,000	Royal Bank of Canada	22/3/2024	1,894
USD	100,000	GBP	126,091	BNY Mellon	20/3/2024	(647)
USD	5,950,264,000	COP	1,508,630	Citigroup	22/3/2024	633
USD	300,000	NZD	185,434	Morgan Stanley	20/3/2024	2,191
USD	4,496,666,000	COP	1,138,973	HSBC Bank	22/3/2024	(633)
USD	300,000	NZD	186,093	Barclays	20/3/2024	2,850
USD	423,000	EUR	459,057	Citigroup	14/3/2024	(57)
USD	960,000	EUR	1,042,070	Bank of America	20/3/2024	(148)
USD	420,000	PLN	105,573	Barclays	5/3/2024	12
USD	1,470,000	EUR	1,594,033	Royal Bank of Canada	5/3/2024	(876)

# Sustainable World Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,380,000	EUR	1,497,293	HSBC Bank	20/3/2024	(896)
USD	153,400,000	THB	4,260,697	JP Morgan	3/4/2024	(27,094)
ZAR	5,483,691	USD	104,533,426	State Street	20/3/2024	(44,645)
ZAR	77,983	USD	1,500,000	Goldman Sachs	20/3/2024	65
ZAR	79,600	USD	1,500,000	HSBC Bank	20/3/2024	(1,552)
ZAR	191,907	USD	3,623,372	JP Morgan	20/3/2024	(3,377)
ZAR	9,400	USD	176,628	Morgan Stanley	20/3/2024	(210)
ZAR	460,082	USD	8,816,000	BNP Paribas	14/3/2024	(1,133)
Net unrealised appreciation						2,669,515
<b>CHF Hedged Share Class</b>						
CHF	5,347,610	USD	4,632,146	BNY Mellon	15/3/2024	(70,308)
USD	76,243	CHF	87,681	BNY Mellon	15/3/2024	820
Net unrealised depreciation						(69,488)
<b>CNH Hedged Share Class</b>						
CNY	100,876	USD	726,236	BNY Mellon	15/3/2024	(5)
USD	220,297	CNY	30,525	BNY Mellon	15/3/2024	(73)
Net unrealised depreciation						(78)
<b>DKK Hedged Share Class</b>						
DKK	81	USD	556	BNY Mellon	15/3/2024	1
USD	8	DKK	2	BNY Mellon	15/3/2024	-
Net unrealised appreciation						1
<b>EUR Hedged Share Class</b>						
EUR	130,431,525	USD	121,092,653	BNY Mellon	15/3/2024	1,004,438
USD	1,712,837	EUR	1,838,928	BNY Mellon	15/3/2024	(20,212)
Net unrealised appreciation						984,226
<b>GBP Hedged Share Class</b>						
GBP	293,532,331	USD	233,392,244	BNY Mellon	15/3/2024	2,254,709
USD	4,147,650	GBP	5,210,083	BNY Mellon	15/3/2024	(46,394)
Net unrealised appreciation						2,208,315
<b>NOK Hedged Share Class</b>						
NOK	71,531,007	USD	761,363,364	BNY Mellon	15/3/2024	453,707
USD	12,507,041	NOK	1,170,353	BNY Mellon	15/3/2024	(12,151)
Net unrealised appreciation						441,556
<b>NZD Hedged Share Class</b>						
NZD	5,843	USD	9,634	BNY Mellon	15/3/2024	42
USD	150	NZD	91	BNY Mellon	15/3/2024	(1)
Net unrealised appreciation						41
<b>SGD Hedged Share Class</b>						
SGD	142,407	USD	191,333	BNY Mellon	15/3/2024	109
USD	3,253	SGD	2,414	BNY Mellon	15/3/2024	(9)
Net unrealised appreciation						100
Total net unrealised appreciation						6,234,188

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(254)	EUR	Euro BOBL	March 2024	415,372
(126)	EUR	Euro Bund	March 2024	228,118
(9)	EUR	Euro BUXL	March 2024	26,377
291	EUR	Euro Schatz	March 2024	(23,055)
9	EUR	Euro-BTP	March 2024	2,246
38	EUR	Euro-OAT	March 2024	242
21	JPY	Japanese 10 Year Bond (OSE)	March 2024	14,569

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable World Bond Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/(depreciation) USD
82	AUD	Australian 10 Year Bond	March 2024	61,494
119	AUD	Australian 3 Year Bond	March 2024	36,933
15	KRW	Korean 3 Year Bond	March 2024	1,464
(57)	USD	30 Day Federal Funds	March 2024	17,814
190	USD	US Long Bond (CBT)	June 2024	291,495
244	USD	US Treasury 10 Year Note (CBT)	June 2024	85,465
(819)	USD	US Ultra 10 Year Note	June 2024	(277,183)
(6)	USD	US Ultra Bond (CBT)	June 2024	180
84	CAD	Canadian 10 Year Bond	June 2024	24,604
82	GBP	Long Gilt	June 2024	8,756
678	USD	US Treasury 2 Year Note (CBT)	June 2024	110,680
351	USD	US Treasury 5 Year Note (CBT)	June 2024	109,169
(24)	AUD	90 Day Bank Bill	December 2024	1,514
40	AUD	90 Day Bank Bill	December 2025	(821)
Total				1,135,433

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR (10,815)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	157	951
CDS	USD (11,583,000)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	647,529	745,405
CDS	EUR (15,575)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	191	1,369
CDS	EUR 10,172,688	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(49,849)	(870,119)
CDS	USD (9,000,000)	Fund provides default protection on Mexican; and receives Fixed 1%	JP Morgan	20/12/2024	(36,417)	59,066
CDS	EUR (72,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	2,158	8,717
CDS	USD 13,239,800	Fund receives default protection on CDX.NA.HY.39.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(644,847)	(883,892)
IFS	EUR 1,205,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.14266%	Bank of America	15/2/2034	7,696	9,968
IFS	USD 455,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.466%	Bank of America	6/12/2033	655	655
IFS	USD 2,290,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.46%	Bank of America	8/2/2034	(9,584)	(9,584)
IFS	USD 2,290,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.465%	Bank of America	8/2/2044	9,520	9,520
IFS	EUR 1,550,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.2119%	Bank of America	15/2/2034	1,879	1,879
IFS	EUR 1,550,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3672%	Bank of America	15/2/2044	(9,846)	(9,846)
IRS	BRL 2,280,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(307)	(307)
IRS	BRL 1,512,656	Fund receives Fixed 11.59825%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	7,280	7,280
IRS	BRL 2,301,764	Fund receives Fixed 11.856321%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	14,251	14,251
IRS	EUR 2,175,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.97302%	BNP Paribas	12/12/2025	14,005	13,395

# Sustainable World Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 10,950,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	(36,909)	(36,909)
IRS	JPY 186,000,000	Fund receives Fixed 1.325%; and pays Floating JPY TONAR 1 Day	BNP Paribas	21/9/2033	7,254	7,254
IRS	JPY 231,000,000	Fund receives Fixed 1.335%; and pays Floating JPY TONAR 1 Day	BNP Paribas	28/9/2033	9,553	9,553
IRS	EUR 740,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	12/2/2044	3,628	868
IRS	EUR 790,000	Fund receives Fixed 2.45466%; and pays Floating EUR ESTR 1 Day	BNP Paribas	24/1/2054	4,111	2,349
IRS	EUR 780,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46833%	BNP Paribas	24/1/2054	(5,258)	(2,639)
IRS	KRW 4,277,040,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	3/7/2024	1,527	1,527
IRS	KRW 2,048,250,000	Fund receives Fixed 3.925%; and pays Floating KRW KORIBOR 3 Month	Bank of America	9/11/2024	3,049	3,049
IRS	KRW 2,618,160,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	16/11/2024	3,174	3,174
IRS	MXN 84,890,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	Bank of America	3/12/2024	(1,494)	(1,494)
IRS	JPY 120,620,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(708)	(708)
IRS	JPY 741,200,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(4,547)	(4,547)
IRS	MXN 69,367,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	Bank of America	23/1/2025	954	954
IRS	CZK 53,459,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(6,330)	(6,330)
IRS	MXN 43,733,000	Fund receives Fixed 10.835%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	25/9/2025	31,064	31,064
IRS	JPY 591,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.325%	Bank of America	6/11/2025	(6,394)	(6,394)
IRS	JPY 588,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2335%	Bank of America	14/12/2025	517	517
IRS	CZK 27,948,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	Bank of America	20/3/2026	(8,117)	(8,117)
IRS	JPY 752,070,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	9,209	9,209
IRS	JPY 169,670,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	1,779	1,779
IRS	JPY 169,650,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	1,463	1,463
IRS	JPY 169,680,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	1,424	1,424
IRS	JPY 508,930,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	4,068	4,068
IRS	JPY 259,590,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	2,058	2,058
IRS	JPY 249,410,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	1,430	1,430
IRS	KRW 2,195,685,017	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(1,029)	(1,029)
IRS	JPY 303,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(2,808)	(2,808)
IRS	JPY 303,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	Bank of America	8/10/2026	(3,139)	(3,139)
IRS	USD 20,260,000	Fund receives Fixed 4.2193%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	30/10/2026	98,619	98,619
IRS	JPY 2,806,850,542	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(108,074)	(167,309)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable World Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 1,290,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(6,340)	(4,779)
IRS	JPY 457,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	Bank of America	22/9/2027	(7,319)	(7,319)
IRS	JPY 549,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(11,021)	(11,021)
IRS	GBP 2,350,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	13/10/2027	11,413	11,145
IRS	GBP 720,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	5,641	5,639
IRS	GBP 720,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	5,701	5,702
IRS	USD 10,220,000	Fund receives Fixed 4.24%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	27/10/2027	108,157	109,433
IRS	USD 10,360,000	Fund receives Fixed 4.1788%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	84,816	99,964
IRS	USD 51,800,000	Fund receives Fixed 3.95%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	6/11/2027	290,668	290,668
IRS	USD 5,170,000	Fund receives Fixed 3.9703%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	6/11/2027	30,880	30,880
IRS	USD 10,470,000	Fund receives Fixed 3.8668%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	13/11/2027	43,587	43,587
IRS	GBP 3,450,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	1,512	1,902
IRS	USD 16,420,000	Fund receives Fixed 3.4853%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/1/2028	(36,805)	(36,805)
IRS	GBP 2,740,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(13,356)	(13,294)
IRS	EUR 1,890,000	Fund receives Fixed 1.93909%; and pays Floating EUR ESTR 1 Day	Bank of America	4/2/2028	(8,254)	(13,483)
IRS	GBP 4,680,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(8,178)	(15,180)
IRS	USD 12,849,200	Fund receives Fixed 3.8761%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/2/2028	60,675	60,675
IRS	USD 12,849,200	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.2761%	Bank of America	5/2/2028	75,391	75,391
IRS	USD 13,382,000	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	31/10/2028	214,958	214,958
IRS	GBP 1,730,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	(595)	(1,038)
IRS	MXN 30,959,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIIE 1 Month	Bank of America	18/1/2029	(5,361)	(5,361)
IRS	USD 5,110,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(30,498)	(30,498)
IRS	USD 4,350,000	Fund receives Fixed 3.356%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(16,107)	(16,107)
IRS	USD 240,000	Fund receives Fixed 3.4205%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	(625)	(625)
IRS	GBP 2,420,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	(1,879)	(4,979)
IRS	KRW 2,216,180,000	Fund receives Fixed 3.292%; and pays Floating KRW KORIBOR 3 Month	Bank of America	19/9/2029	(937)	(937)
IRS	USD 4,900,000	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	12/1/2034	61,185	61,185
IRS	USD 1,887,500	Fund receives Fixed 4.0085%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/1/2034	23,406	23,406
IRS	EUR 1,420,000	Fund receives Fixed 2.611%; and pays Floating EUR ESTR 1 Day	Bank of America	7/2/2034	4,486	4,486
IRS	EUR 560,000	Fund receives Fixed 2.59099%; and pays Floating EUR ESTR 1 Day	Bank of America	1/3/2034	1,490	1,126

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Sustainable World Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 5,410,000	Fund receives Fixed 0.701161%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(2,992,903)	(3,622,682)
IRS	USD 2,631,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Bank of America	3/11/2053	(9,054)	(9,054)
IRS	USD 840,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	11,440	11,440
IRS	USD 720,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3777%	Bank of America	6/2/2054	4,858	4,858
IRS	USD 1,800,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	10,394	10,394
IRS	USD 310,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4032%	Bank of America	6/2/2054	1,323	1,323
IRS	EUR 435,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	Bank of America	12/2/2064	(7,381)	(5,001)
IRS	COP 5,893,088,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	3,377	3,377
IRS	COP 4,139,223,421	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(727)	(727)
IRS	BRL 1,493,894	Fund receives Fixed 11.796128%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	8,743	8,743
IRS	PLN 19,413,000	Fund receives Fixed 5.676%; and pays Floating PLN-WIBOR 3 Month	Goldman Sachs	20/3/2025	(3,781)	(3,781)
IRS	USD 3,000	Fund receives Fixed 4.051%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	18/10/2025	(31)	(31)
IRS	CLP 1,155,303,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	8,546	8,546
IRS	BRL 1,559,727	Fund receives Fixed 11.811176%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	9,260	9,261
IRS	GBP 6,330,000	Fund receives Fixed 4.18552%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	28/2/2026	2,075	1,234
IRS	GBP 9,100,000	Fund receives Fixed 3.57%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	16/2/2028	(4,277)	(4,277)
IRS	GBP 1,040,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 4.04061%	Morgan Stanley	28/2/2044	(5,581)	(5,483)
IRS	BRL 85,653,168	Fund receives Fixed 10.683879%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	(50,531)	(50,531)
IRS	BRL 2,742,905	Fund receives Fixed 11.866354%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	17,136	17,136
IRS	BRL 5,976,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(6,961)	(6,961)
IRS	USD 1,000	Fund receives Fixed 3.5%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	17/10/2033	(29)	(29)
TRS	USD 998,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2024	(7,366)	(11,071)
Total					(2,180,234)	(3,726,951)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
52,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(3,652)	2,057
70,000	Put	OTC EUR/USD	Bank of America	EUR 1.04	1/8/2024	(5,808)	7,964

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable World Bond Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
40,000	Put	OTC EUR/PLN	Bank of America	EUR 4.2	16/8/2024	794	6,243
18,460,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.06	11/4/2024	(67,194)	23,365
4,600,000	Put	OTC EUR/USD	JP Morgan	EUR 1.08	5/3/2024	(869)	5,814
4,600,000	Put	OTC EUR/USD	JP Morgan	EUR 1.065	11/3/2024	(11,324)	975
25,010,000	Call	OTC NOK/SEK	JP Morgan	NOK 0.99	13/3/2024	(8,504)	1,155
270	Put	US Treasury 10 Year Note	Exchange Traded	USD 110.25	1/3/2024	(122,044)	18,984
Total						(218,601)	66,557

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(18,460,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	11/4/2024	41,553	(8,683)
(270)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 109	1/3/2024	41,769	-
Total						83,322	(8,683)

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 7,868,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 5/9/2024; and pays Floating EUR EURIBOR semi-annually from 5/3/2025	JP Morgan	1/3/2024	(43,284)	73,007
USD 20,280,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	(8,907)	153,499
USD 13,440,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(28,195)	154,639
AUD 4,070,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(2,073)	14,401
EUR 14,680,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed annually from 14/8/2025; and pays Floating EUR EURIBOR semi-annually from 14/2/2025	Morgan Stanley	12/8/2024	(25,197)	79,960
GBP 7,300,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 23/8/2025; and pays Floating GBP SONIA annually from 23/8/2025	Barclays	23/8/2024	(2,476)	44,768
Total				(110,132)	520,274

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (7,868,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed annually from 5/9/2024; and pays Floating EUR EURIBOR semi-annually from 5/3/2025	JP Morgan	1/3/2024	56,812	-
EUR (7,868,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 5/9/2024; and pays 2.5% Fixed annually from 5/3/2025	JP Morgan	1/3/2024	46,011	-
USD (24,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 29/3/2025; and pays Floating USD SOFR annually from 29/3/2025	JP Morgan	27/3/2024	(18,480)	(273,652)

# Sustainable World Bond Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (60,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(118,755)	(198,780)
USD (21,250,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 8/4/2025; and pays Floating USD SOFR annually from 8/4/2025	Citibank	4/4/2024	(41,428)	(120,128)
USD (13,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Deutsche Bank	16/4/2024	(39,404)	(86,296)
USD (13,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed annually from 18/4/2025; and pays Floating USD SOFR annually from 18/4/2025	Deutsche Bank	16/4/2024	(76,130)	(107,781)
USD (6,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Deutsche Bank	22/4/2024	(15,920)	(45,099)
USD (16,100,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed annually from 24/4/2025; and pays Floating USD SOFR annually from 24/4/2025	Deutsche Bank	22/4/2024	(46,517)	(74,338)
EUR (2,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/11/2024	JP Morgan	29/4/2024	(5,151)	(11,618)
EUR (2,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/11/2024; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	Goldman Sachs	29/4/2024	(3,847)	(11,618)
USD (13,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 6/5/2025; and pays Floating USD SOFR annually from 6/5/2025	Deutsche Bank	2/5/2024	(42,893)	(98,587)
USD (26,570,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.37% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Deutsche Bank	18/7/2024	(60,912)	(107,409)
USD (9,470,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.17% Fixed annually from 22/7/2025; and pays Floating USD SOFR annually from 22/7/2025	Citibank	18/7/2024	(18,746)	(65,149)
EUR (14,680,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 14/8/2025; and pays 2% Fixed annually from 14/2/2025	Morgan Stanley	12/8/2024	11,977	(40,207)
GBP (7,300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 23/8/2025; and pays 3.5% Fixed annually from 23/8/2025	Barclays	23/8/2024	(1,087)	(23,042)
USD (20,280,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.3% Fixed semi-annually from 28/10/2025	JP Morgan	24/10/2024	22,009	(67,003)
USD (20,280,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	77,739	(33,174)
USD (13,440,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/1/2026; and pays 2.25% Fixed annually from 27/1/2026	Goldman Sachs	23/1/2025	12,776	(42,558)
EUR (1,265,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	(2,759)	(14,759)
AUD (8,140,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/8/2025; and pays 2.5% Fixed semi-annually from 11/5/2025	JP Morgan	10/2/2025	2,810	(7,818)
Total				(261,895)	(1,429,016)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Sustainable World Bond Fund continued

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 2,015,000	Fannie Mae or Freddie Mac 1.5% TBA	1,737,613	0.17
USD 1,428,500	Fannie Mae or Freddie Mac 1.5% TBA	1,067,581	0.11
USD 10,777,008	Fannie Mae or Freddie Mac 2% TBA	8,483,526	0.85
USD 1,342,000	Fannie Mae or Freddie Mac 2.5% TBA	1,217,738	0.12
USD 9,095,900	Fannie Mae or Freddie Mac 2.5% TBA	7,484,943	0.75
USD 764,000	Fannie Mae or Freddie Mac 3% TBA	707,892	0.07
USD 4,843,537	Fannie Mae or Freddie Mac 3% TBA	4,152,406	0.41
USD 175,000	Fannie Mae or Freddie Mac 3.5% TBA	165,702	0.02
USD 18,684,025	Fannie Mae or Freddie Mac 3.5% TBA	16,655,089	1.67
USD 142,000	Fannie Mae or Freddie Mac 4% TBA	136,839	0.01
USD 2,938,000	Fannie Mae or Freddie Mac 4% TBA	2,708,684	0.27
USD 334,000	Fannie Mae or Freddie Mac 4.5% TBA	326,930	0.03
USD 19,794,700	Fannie Mae or Freddie Mac 4.5% TBA	18,753,917	1.88
USD 2,006,000	Fannie Mae or Freddie Mac 5% TBA	1,947,779	0.19
USD 1,875,000	Fannie Mae or Freddie Mac 5.5% TBA	1,856,250	0.18
USD 4,377,700	Ginnie Mae 2% TBA	3,568,509	0.36
USD 4,085,400	Ginnie Mae 2.5% TBA	3,460,148	0.35
USD 3,018,600	Ginnie Mae 3% TBA	2,648,244	0.26
USD 2,098,000	Ginnie Mae 3.5% TBA	1,899,677	0.19
USD 1,353,000	Ginnie Mae 4% TBA	1,260,503	0.13
USD 1,137,000	Ginnie Mae 4.5% TBA	1,087,286	0.11
USD 1,410,000	Ginnie Mae 5% TBA	1,378,154	0.14
USD 1,053,000	Ginnie Mae 6% TBA	1,057,860	0.11
USD 2,700,000	Fannie Mae or Freddie Mac 3.5% TBA	2,408,489	0.24
USD 856,000	Fannie Mae or Freddie Mac 6% TBA	860,052	0.09
USD 1,273,000	Fannie Mae or Freddie Mac 2% TBA	1,123,217	0.11
USD 1,429,800	Fannie Mae or Freddie Mac 6.5% TBA	1,454,584	0.14
USD 1,368,000	Ginnie Mae 5.5% TBA	1,359,525	0.14
USD 865,000	Ginnie Mae 6.5% TBA	876,645	0.09
Total TBA		91,845,782	9.19

# Swiss Small & MidCap Opportunities Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (CHF)	% of Net Assets	Holding	Description	Market Value (CHF)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				169,317	Holcim	12,245,005	2.47
				5,154	Interroll	14,250,810	2.87
				41,395	Kardex	9,707,127	1.96
				78,499	Klingelberg	1,287,384	0.26
<b>FUNDS</b>				26,431	Lonza*	12,258,698	2.47
<b>Ireland</b>				71,019	Medartis	5,092,062	1.03
9,782	BlackRock ICS US Dollar Ultra Short Bond Fund <sup>†</sup>	982,481	0.20	280,440	PolyPeptide	4,585,194	0.92
Total Funds		982,481	0.20	289,376	Sandoz	8,021,503	1.62
<b>COMMON STOCKS (SHARES)</b>				6,868	Schindler*	1,597,497	0.32
<b>Austria</b>				161,927	Schindler*	36,368,804	7.33
1,107,506	ams-OSRAM	1,493,472	0.30	16,196	Siegfried <sup>†</sup>	14,479,224	2.92
<b>Denmark</b>				40,854	Sika*	10,458,624	2.11
35,281	DSV	5,022,971	1.01	98,245	SKAN	8,115,037	1.64
<b>Switzerland</b>				600,676	Softwareone	9,965,215	2.01
43,907	ALSO	10,142,517	2.05	35,670	Sonova	9,687,972	1.95
15,333	Barry Callebaut*	19,181,583	3.87	336,632	Straumann	46,993,827	9.47
43,910	Belimo*	18,591,494	3.75	66,244	Tecan*	22,973,419	4.63
40,981	BKW*	5,122,625	1.03	209,170	Temenos	13,997,656	2.82
46,218	Burckhardt Compression	24,310,668	4.90	48,244	VAT	21,396,214	4.32
982	Chocoladefabriken Lindt & Spruengli <sup>†</sup>	10,743,080	2.17	199,619	VZ	22,437,176	4.52
49	Chocoladefabriken Lindt & Spruengli	5,262,600	1.06	46,619	Ypsomed	17,062,554	3.44
48,750	Comet*	15,288,000	3.08			477,867,311	96.35
40,779	Daetwyler*	7,511,492	1.52	<b>Total Common Stocks (Shares)</b>		484,383,754	97.66
243,057	DKSH	15,859,469	3.20	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
10,173	Forbo	10,335,768	2.08			485,366,235	97.86
65,191	Galenica*	4,951,257	1.00	<b>Total Portfolio</b>			
21,650	Geberit	11,167,070	2.25			485,366,235	97.86
104,272	Georg Fischer*	6,814,175	1.37	<b>Other Net Assets</b>			
76,591	Helvetia*	9,604,511	1.94			10,616,776	2.14
						495,983,011	100.00

<sup>†</sup>Investment in connected party fund, see further information in Note 10.  
<sup>\*</sup>All or a portion of this security represents a security on loan.

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Industrial	41.60
Consumer Non-cyclical	38.19
Financials	6.46
Technology	5.13
Communications	3.20
Consumer Cyclical	2.05
Utilities	1.03
Investment Funds	0.20
Other Net Assets	2.14
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic China A-Share Opportunities Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				14,194	Chengdu Guoguang Electric	142,785	0.03
<b>COMMON STOCKS (SHARES)</b>				163,811	Chengdu M&S Electronics Technology	720,487	0.15
<b>China</b>				2,991,300	Chengdu Xingrong Environment	2,520,051	0.50
1,878,707	37 Interactive Entertainment Network Technology	5,079,355	1.01	93	China Construction Bank	90	0.00
44,100	AECC Aero-Engine Control	108,275	0.02	830,000	China Design	822,502	0.16
8,825,400	Agricultural Bank of China	5,132,264	1.02	6,623,300	China Everbright Bank	2,959,994	0.59
326,297	Amlogic Shanghai	2,533,808	0.51	42,800	China International Capital	207,314	0.04
1,093,880	Anhui Guangxin Agrochemical	2,236,315	0.45	187,400	China Life Insurance	788,865	0.16
289,200	Anhui Kouzi Distillery	1,710,293	0.34	853,404	China Merchants	1,670,069	0.33
17,500	Anhui Xinhua Media	17,002	0.00	2,720,501	China Merchants Bank	12,097,677	2.41
210,300	Anker Innovations Technology	2,384,635	0.48	6,311,900	China Minsheng Banking	3,539,175	0.71
96,316	Appotronics	256,661	0.05	68,962	China National Electric Apparatus Research Institute	179,462	0.04
394,105	Arcsoft	1,680,327	0.34	408,300	China National Nuclear Power	491,881	0.10
142,700	Avary Shenzhen	417,499	0.08	10,710,295	China Petroleum & Chemical	9,290,563	1.85
4,539,842	Bank of Beijing	3,263,857	0.65	15,300	China Resources Double Crane Pharmaceutical	41,769	0.01
666,000	Bank of Changsha	720,066	0.14	6,160,394	China State Construction Engineering	4,574,281	0.91
44,600	Bank of Communications	38,812	0.01	909,900	China TransInfo Technology	1,314,634	0.26
1,417,700	Bank of Guiyang	1,084,168	0.22	10,391,283	China United Network Communications	6,922,628	1.38
363,400	Bank of Hangzhou	558,837	0.11	2,720,200	China Vanke	3,790,488	0.76
1,878,500	Bank of Shanghai	1,702,492	0.34	59,600	Chongqing Brewery	541,811	0.11
5,458,793	Baoshan Iron & Steel	5,053,393	1.01	1,019,100	Chongqing Changan Automobile	2,107,481	0.42
4,996,100	BBMG	1,352,155	0.27	17,100	Chongqing Chuanyi Automation	67,497	0.01
1,170,300	Beijing Capital Eco-Environment Protection	456,419	0.09	108,500	Chongqing Fuling Zhacai	212,329	0.04
135,400	Beijing Changjiu Logistics	184,728	0.04	87,900	Chongqing Rural Commercial Bank	54,655	0.01
161,200	Beijing Compass Technology Development	1,107,467	0.22	510,600	Chongqing Water	389,766	0.08
32,500	Beijing Easpring Material Technology	157,153	0.03	2,456,700	CMOC	2,096,949	0.42
18,781	Beijing Kingsoft Office Software	706,266	0.14	1,342,800	COFCO Sugar	1,708,997	0.34
42,400	Beijing Oriental Yuhong Waterproof Technology	101,629	0.02	294,908	Contemporary Amperex Technology	6,692,548	1.34
12,224	Beijing Roborock Technology	552,694	0.11	5,171,700	CRRC	4,579,464	0.91
18,746	Beijing Seeyon Internet Software	60,985	0.01	3,768	DBAPP Security	37,392	0.01
1,141,950	Beijing Shiji Information Technology	1,275,862	0.25	370,202	Dong-E-E-Jiao	2,984,700	0.60
136,102	Beijing Tongrentang	840,592	0.17	2,514	Dongguan Dingtong Precision Metal	14,700	0.00
9,300	Beijing Vastdata Technology	16,832	0.00	125,627	Espressif Systems Shanghai	1,652,048	0.33
133,200	Beijing Winsunny Pharmaceutical	275,270	0.06	104,800	FAW Jiefang	127,417	0.02
2,622,800	Beijing Yanjing Brewery	3,188,819	0.64	224,200	Focused Photonics Hangzhou	409,498	0.08
24,400	Beijing Yuanliu Hongyuan Electronic Technology	125,266	0.03	6,621	Focuslight Technologies	82,980	0.02
13,900	Betta Pharmaceuticals	83,592	0.02	3,209,000	Foxconn Industrial Internet	8,324,145	1.66
21,678,900	BOE Technology	12,005,237	2.40	70,100	Fujian Apex Software	410,476	0.08
493,200	BTG Hotels	1,045,941	0.21	170,748	Fujian Foxit Software Development JSC	1,176,618	0.23
508,820	BYD	13,502,453	2.69	28,400	Gan & Lee Pharmaceuticals	169,137	0.03
92,100	Camel	95,358	0.02	114,700	G-bits Network Technology Xiamen	3,447,962	0.69
27,370	CanSino Biologics	218,046	0.04	32,800	GCL Energy Technology	45,933	0.01
2,488,800	CECEP Solar Energy	1,879,098	0.38	6,155	Giantec Semiconductor	41,167	0.01
152,400	Chaozhou Three-Circle	536,407	0.11	199,792	Glodon	379,614	0.08
				1,209,318	Goldwind Science & Technology	1,282,314	0.26



# Systematic China A-Share Opportunities Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
166,084	Goneo	2,351,195	0.47	21,200	Jonjee Hi-Tech Industrial And Commercial	74,471	0.02
1,806,590	Great Wall Motor	5,867,270	1.17	10,000	Juewei Food	31,200	0.01
2,419,600	Gree Electric Appliances of Zhuhai	13,113,699	2.62	203,300	Kehua Data	708,226	0.14
746,800	GRG Banking Equipment	1,195,072	0.24	4,900	Konfoong Materials International	32,011	0.01
711,340	Guangzhou Automobile	879,661	0.18	114,854	Kweichow Moutai	27,019,446	5.39
587,800	Guangzhou Baiyunshan Pharmaceutical	2,413,172	0.48	13,800	Lao Feng Xiang	131,965	0.03
1,281,500	Guosen	1,533,156	0.31	21,700	Leedaron IoT Technology	50,567	0.01
8,022	Guotai Epoint Software	29,115	0.01	38,900	Leyard Optoelectronic	28,668	0.01
1,985,449	Guotai Junan	4,158,231	0.83	247,700	Lianhe Chemical Technology	213,147	0.04
103,100	Guoyuan	99,879	0.02	6,417,300	Lingyi iTech Guangdong	4,889,735	0.98
963,700	Haier Smart Home	3,222,102	0.64	827,600	Livzon Pharmaceutical	4,421,086	0.88
179,319	Haitong	227,475	0.05	2,152,300	Luxi Chemical	2,969,271	0.59
166,700	Hangzhou Electronic Soul Network Technology	467,356	0.09	1,283,800	Luxshare Precision Industry	4,914,193	0.98
418,200	Han's Laser Technology Industry	1,152,140	0.23	2,049,404	Maanshan Iron & Steel	753,762	0.15
189,000	Hebei Yangyuan Zhihui Beverage	657,885	0.13	1,802,100	Meihua	2,701,240	0.54
542,200	Henan Lingrui Pharmaceutical	1,511,067	0.30	107,100	Midea	930,963	0.19
72,802	Henan Shijia Photons Technology	101,447	0.02	188,100	Ming Yang Smart Energy	266,287	0.05
38,300	Henan Zhongfu Industry	17,489	0.00	59,854	Montage Technology	433,635	0.09
1,002,467	Hisense Home Appliances	4,144,777	0.83	59,754	Nanjing Vazyme Biotech	207,001	0.04
580,300	Hisense Visual Technology	2,085,993	0.42	525,400	NavInfo	535,967	0.11
2,540,823	HLA	3,043,307	0.61	27,300	New China Life Insurance	124,279	0.03
665,900	Huadong Medicine	3,112,732	0.62	651,800	Newland Digital Technology	1,745,047	0.35
941,000	Huafon Chemical	890,706	0.18	421,900	Ningbo Joyson Electronic	976,126	0.19
1	Huagong Tech	4	0.00	2,400	Ningbo Yongxin Optics	25,732	0.01
5,397,902	Huatai	10,893,063	2.17	178,200	Noblelift Intelligent Equipment	440,733	0.09
2,247,300	Huaxia Bank	1,977,475	0.39	978,000	Offcn Education Technology	473,723	0.09
1,212,600	Huayu Automotive Systems	2,940,161	0.59	1,497,500	Offshore Oil Engineering	1,286,525	0.26
4,880,800	Hunan Valin Steel	3,854,463	0.77	200,867	Olympic Circuit Technology	460,553	0.09
5,134,327	Industrial	4,140,190	0.83	15,500	Oppein Home	149,469	0.03
2,202,600	Inner Mongolia Yili Industrial	8,666,611	1.73	1,265,410	Oriental Pearl	1,299,642	0.26
30,000	IReader Technology	73,573	0.01	3,221,200	Perfect World	5,239,694	1.05
332,500	Jafron Biomedical	926,189	0.18	1,182,019	Ping An Insurance of China	7,037,888	1.40
1,012,900	JCET	3,677,604	0.73	74,600	Porton Pharma Solutions	209,147	0.04
493,000	Jiajiayue	709,555	0.14	12,392	Primarius Technologies	30,356	0.01
109,990	Jiangshan Oupai Door Industry	410,950	0.08	7	Proya Cosmetics	103	0.00
8,500	Jiangsu Boqian New Materials Stock	24,302	0.00	12,660	Puya Semiconductor Shanghai	143,783	0.03
1,468,100	Jiangsu Changshu Rural Commercial Bank	1,438,537	0.29	288,136	Qingdao Gaoce Technology	1,246,508	0.25
7,135	Jiangsu Cnano Technology	21,043	0.00	1,079,900	Qingdao TGOOD Electric	2,976,620	0.59
3,910	Jiangsu Eazytec	21,924	0.00	390,500	Quectel Wireless Solutions	2,204,766	0.44
167,500	Jiangsu Provincial Agricultural Reclamation and Development	229,917	0.05	2,474,400	SAIC Motor	5,137,622	1.02
15,908	Jiangsu Yahong Meditech	14,771	0.00	141,050	Sangfor Technologies	1,241,146	0.25
175,600	Jiangsu Yanghe Brewery Joint-Stock	2,461,538	0.49	5,812	Sansure Biotech	17,593	0.00
518,900	Jiangxi Hongcheng Environment	656,809	0.13	16,600	Seazen	23,984	0.01
437,800	Jiangzhong Pharmaceutical	1,407,262	0.28	676,800	Shandong Bohui Paper Industrial	533,543	0.11
1,198,200	Jinyu Bio-Technology	1,441,813	0.29	4,114,363	Shandong Nanshan Aluminum	1,770,211	0.35
1,715,412	Joincare Pharmaceutical Industry	2,876,047	0.57	67,800	Shandong Sun Paper Industry JSC	133,905	0.03
				31,972	Shanghai Awinic Technology	255,862	0.05
				261,200	Shanghai Bailian	333,157	0.07
				3,739,200	Shanghai Construction	1,271,468	0.25
				3,295,100	Shanghai Electric	1,939,077	0.39
				257,000	Shanghai Jahwa United	694,480	0.14

The notes on pages 1103 to 1116 form an integral part of these financial statements.





# Systematic China A-Share Opportunities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	23,168,844	USD	21,517,315	BNY Mellon	15/3/2024	186,400
USD	501,671	EUR	543,374	BNY Mellon	15/3/2024	(1,149)
Net unrealised appreciation						185,251
<b>SGD Hedged Share Class</b>						
SGD	2,388,879	USD	3,209,310	BNY Mellon	15/3/2024	1,600
USD	114,619	SGD	85,151	BNY Mellon	15/3/2024	(223)
Net unrealised appreciation						1,377
Total net unrealised appreciation						186,628

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
325	USD	SGX FTSE China A50 Index	March 2024	(45,117)
Total				(45,117)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Consumer Non-cyclical	22.39
Consumer Cyclical	20.58
Financials	15.07
Industrial	13.60
Technology	9.49
Basic Materials	6.66
Communications	6.08
Energy	4.05
Utilities	1.08
Other Net Assets	1.00
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic China Environmental Tech Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				252,000	Guangzhou Automobile	311,630	2.14
<b>COMMON STOCKS (SHARES)</b>				27,800	Guangzhou Shiyuan Electronic Technology	151,403	1.04
<b>Cayman Islands</b>				87,500	Henan Pinggao Electric	169,897	1.16
73,650	AAC Technologies	183,098	1.26	74,800	Hengdian DMEGC Magnetics	148,975	1.02
180,200	China High Speed Transmission Equipment	33,380	0.23	16,000	Jiangxi Copper	23,833	0.17
244,800	China Yongda Automobiles Services	74,431	0.51	82,900	LONGi Green Energy Technology	244,382	1.67
115,700	CIMC Enric	93,415	0.64	76,300	Ming Yang Smart Energy	108,015	0.74
19,700	ENN Energy	161,951	1.11	77,500	MLS	81,210	0.55
329,250	Geely Automobile	360,054	2.47	7,600	Nanjing Hanrui Cobalt	24,915	0.17
60,025	Kingboard	117,939	0.81	74,300	Offshore Oil Engineering	63,832	0.44
28,793	Kingsoft Cloud	85,947	0.59	42,910	Qingdao Gaoce Technology	185,633	1.27
79,365	Li Auto	1,797,653	12.33	10,500	Risen Energy	23,579	0.16
355,600	Nexteer Automotive*	164,452	1.13	11,000	Seres	140,349	0.96
82,502	NIO	472,324	3.24	587,100	Shanghai Electric	345,492	2.37
27,400	Sunny Optical Technology	177,821	1.22	207,800	Shanghai Electric	41,679	0.29
110,200	Tianneng Power International	99,534	0.68	11,900	Shanghai Putailai New Energy Technology	30,984	0.21
80,320	XPeng	368,372	2.53	12,000	Shanghai Tunnel Engineering	10,326	0.07
118,500	Yadea	185,902	1.27	6,300	Shennan Circuits	61,382	0.42
		4,376,273	30.02	41,279	Shenzhen New Energy Technology	370,962	2.54
<b>China</b>				3,700	Shenzhen Sunlord Electronics	14,086	0.10
84,000	Angang Steel	15,131	0.11	55,500	Shenzhen Sunway Communication	154,751	1.06
43,700	Anhui Guangxin Agrochemical	89,340	0.61	14,100	Shenzhen Woer Heat-Shrinkable Material	13,366	0.09
15,900	Anhui Truchum Advanced Materials & Technology	15,072	0.10	33,600	Sungrow Power Supply	406,693	2.79
29,000	BAIC BluePark New Energy Technology	23,948	0.16	97,200	Tongwei	357,497	2.45
363,850	BAIC Motor	108,769	0.75	147,300	Weichai Power	345,093	2.37
169,600	Beijing Jingneng Clean Energy	35,967	0.25	3,085	Wuxi Autowell Technology	37,384	0.26
669,700	Beijing-Shanghai High Speed Railway	469,388	3.22	154,300	Yutong Bus	399,826	2.74
23,000	BYD	567,973	3.89	128,500	Zhejiang Chint Electrics	367,036	2.52
29,500	BYD	782,836	5.37	44,800	Zhejiang Jingsheng Mechanical & Electrical	230,060	1.58
67,600	CECEP Solar Energy	51,040	0.35	127,500	Zoomlion Heavy Industry Science and Technology	141,567	0.97
70,066	China Railway Signal & Communication	47,456	0.32	58,860	ZTE	132,794	0.91
322,600	China Three Gorges Renewables	206,856	1.42			9,997,705	68.55
151,500	China TransInfo Technology	218,889	1.50	<b>Hong Kong</b>			
47,900	Contemporary Amperex Technology	1,087,027	7.45	15,650	BYD Electronic International	59,180	0.41
38,100	Dongfang Electronics	44,524	0.30	<b>Total Common Stocks (Shares)</b>			
605,100	Dongfeng Motor	258,964	1.78	14,433,158 98.98			
185,960	Goldwind Science & Technology	70,795	0.49	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
199,200	Goldwind Science & Technology	211,224	1.45	14,433,158 98.98			
14,247	Goneo	201,690	1.38	<b>Total Portfolio</b>			
155,500	Great Wall Motor	176,008	1.21	14,433,158 98.98			
406,800	Guangzhou Automobile	176,177	1.21	<b>Other Net Assets</b>			
				148,663 1.02			
				<b>Total Net Assets (USD)</b>			
				14,581,821 100.00			

\*All or a portion of this security represents a security on loan.

# Systematic China Environmental Tech Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	9,082	USD	8,429	BNY Mellon	15/3/2024	66
USD	310	EUR	335	BNY Mellon	15/3/2024	(1)
Net unrealised appreciation						65
Total net unrealised appreciation						65

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
10	USD	SGX FTSE China A50 Index	March 2024	(1,335)
Total				(1,335)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Brazilian Government International Bond 5.625% 21/2/2047	170,057	0.16	USD 194,000	goeasy 9.25% 1/12/2028	206,448	0.19
USD 200,000	Brazilian Government International Bond 6% 20/10/2033	198,073	0.19	CAD 25,000	Greater Toronto Airports Authority 5.3% 25/2/2041	19,786	0.02
USD 100,000	Brazilian Government International Bond 7.125% 20/1/2037	106,554	0.10	CAD 25,000	Hydro One 4% 22/12/2051	16,453	0.01
USD 50,000	Brazilian Government International Bond 8.25% 20/1/2034	57,311	0.05	CAD 50,000	Manulife Bank of Canada 1.504% 25/6/2025	35,343	0.03
		1,442,756	1.35	CAD 25,000	Metro 3.39% 6/12/2027	17,753	0.02
				CAD 150,000	National Bank of Canada 5.296% 3/11/2025	111,219	0.10
				USD 87,000	New Gold 7.5% 15/7/2027	86,164	0.08
				CAD 25,000	North West Redwater Partnership / NWR Financing 4.25% 1/6/2029	18,186	0.02
	<b>Canada</b>			USD 35,000	NOVA Chemicals 8.5% 15/11/2028	36,972	0.03
USD 218,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	191,740	0.18	USD 50,000	NOVA Chemicals 9% 15/2/2030	50,442	0.05
USD 126,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	118,266	0.11	USD 82,000	Parkland 4.5% 1/10/2029	74,903	0.07
USD 63,000	ATS 4.125% 15/12/2028	57,243	0.05	USD 145,000	Parkland 4.625% 1/5/2030	132,040	0.12
CAD 30,000	Bank of Montreal 2.37% 3/2/2025	21,607	0.02	CAD 50,000	Pembina Pipeline 3.54% 3/2/2025	36,371	0.04
CAD 50,000	Bank of Montreal 5.039% 29/5/2028	37,369	0.03	CAD 30,000	Rogers Communications 3.25% 1/5/2029	20,575	0.02
USD 10,000	Bank of Montreal 5.717% 25/9/2028	10,261	0.01	CAD 60,000	Royal Bank of Canada 1.936% 1/5/2025	42,797	0.04
CAD 25,000	Bank of Nova Scotia/The 3.1% 2/2/2028	17,604	0.02	USD 20,000	Royal Bank of Canada 5% 2/5/2033	19,704	0.02
USD 100,000	Bank of Nova Scotia/The 4.5% 16/12/2025	98,318	0.09	USD 77,000	Strathcona Resources 6.875% 1/8/2026	76,707	0.07
USD 91,000	Bausch + Lomb 8.375% 1/10/2028	95,142	0.09	USD 78,000	Taseko Mines 7% 15/2/2026*	76,765	0.07
USD 11,000	Bausch Health 5.5% 1/11/2025	10,186	0.01	CAD 25,000	TELUS 3.95% 16/2/2050	14,643	0.01
USD 56,000	Bausch Health 6.125% 1/2/2027	35,984	0.03	CAD 70,000	Toronto-Dominion Bank/The 3.105% 22/4/2030	50,436	0.05
USD 53,000	Bausch Health 11% 30/9/2028	35,377	0.03	CAD 100,000	Toronto-Dominion Bank/The 4.21% 1/6/2027	72,759	0.07
USD 84,000	Bausch Health 14% 15/10/2030	49,819	0.05	CAD 20,000	TransCanada PipeLines 4.34% 15/10/2049	12,362	0.01
CAD 30,000	Bell Telephone of Canada or Bell Canada 4.45% 27/2/2047	19,587	0.02			2,687,766	2.52
CAD 25,000	Brookfield 5.95% 14/6/2035	19,129	0.02		<b>Cayman Islands</b>		
USD 90,000	Brookfield Finance 5.968% 4/3/2054	90,895	0.09	USD 25,000	Avolon Funding 6.375% 4/5/2028	25,251	0.02
CAD 25,000	Brookfield Renewable Partners ULC 4.25% 15/1/2029	17,984	0.02	USD 200,000	Gaci First Investment 4.75% 14/2/2030	194,500	0.18
CAD 25,000	Bruce Power 4.132% 21/6/2033	17,341	0.02	USD 200,000	Gaci First Investment 5% 13/10/2027	198,963	0.19
CAD 30,000	Canadian Imperial Bank of Commerce 2% 17/4/2025	21,410	0.02	USD 200,000	Gaci First Investment 5.25% 13/10/2032	200,500	0.19
CAD 25,000	Canadian National Railway 3.95% 22/9/2045	16,322	0.02	USD 30,000	GGAM Finance 8% 15/2/2027	30,693	0.03
USD 70,000	Canadian National Railway 4.4% 5/8/2052	61,948	0.06	USD 12,000	GGAM Finance 8% 15/6/2028	12,431	0.01
CAD 25,000	Canadian Pacific Railway 3.05% 9/3/2050	13,675	0.01	USD 66,714	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	62,803	0.06
USD 10,000	Canadian Pacific Railway 3.5% 1/5/2050	7,348	0.01	USD 200,000	KSA Sukuk 4.274% 22/5/2029	193,795	0.18
CAD 25,000	CU 4.085% 2/9/2044	16,853	0.01	USD 200,000	KSA Sukuk 4.303% 19/1/2029	195,143	0.18
USD 220,000	Eldorado Gold 6.25% 1/9/2029	209,550	0.20	USD 200,000	KSA Sukuk 4.511% 22/5/2033	193,113	0.18
CAD 50,000	Enbridge 5.76% 26/5/2053	38,307	0.04	USD 200,000	Nogaholding Sukuk 5.25% 8/4/2029	193,374	0.18
CAD 30,000	Enbridge Gas 2.9% 1/4/2030	20,347	0.02	USD 70,000	Seagate HDD Cayman 8.25% 15/12/2029	74,980	0.07
USD 15,000	Garda World Security 7.75% 15/2/2028	15,242	0.01	USD 70,000	Seagate HDD Cayman 8.5% 15/7/2031	75,579	0.07
USD 25,000	goeasy 4.375% 1/5/2026	23,944	0.02				
USD 70,000	goeasy 7.625% 1/7/2029	70,140	0.07				

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.







# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>El Salvador</b>				<b>Germany</b>			
USD 125,000	El Salvador Government International Bond 6.375% 18/1/2027*	107,416	0.10	EUR 300,000	Allianz 2.241% 7/7/2045	316,397	0.30
USD 150,000	El Salvador Government International Bond 7.125% 20/1/2050	102,406	0.10	EUR 50,000	Commerzbank 4% 30/3/2027	53,904	0.05
USD 55,000	El Salvador Government International Bond 7.65% 15/6/2035	41,358	0.04	EUR 25,000	Deutsche Lufthansa 0.25% 6/9/2024	26,575	0.03
USD 50,000	El Salvador Government International Bond 8.25% 10/4/2032	41,270	0.04	EUR 100,000	Gruenenthal 6.75% 15/5/2030	115,805	0.11
USD 90,000	El Salvador Government International Bond 8.625% 28/2/2029*	78,083	0.07	EUR 100,000	HOCHTIEF 0.5% 3/9/2027	97,878	0.09
		370,533	0.35	EUR 100,000	HOCHTIEF 0.625% 26/4/2029*	91,986	0.09
<b>Finland</b>				USD 65,000	IHO Verwaltungs 6% 15/5/2027	63,848	0.06
EUR 100,000	Balder Finland 1% 18/1/2027	95,219	0.09	USD 25,000	IHO Verwaltungs 6.375% 15/5/2029	24,651	0.02
EUR 100,000	Elisa 1.125% 26/2/2026	103,168	0.10	EUR 100,000	Infineon Technologies 1.625% 24/6/2029	99,097	0.09
EUR 200,000	Nokia 4.375% 21/8/2031*	216,521	0.20	EUR 100,000	Infineon Technologies 3.625% 1/1/2028	105,100	0.10
GBP 100,000	Nordea Bank 1.625% 9/12/2032	108,242	0.10	EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft in Muenchen 1% 26/5/2042	84,403	0.08
EUR 100,000	Nordea Bank 2.875% 24/8/2032	102,747	0.10	EUR 100,000	SAP 1.25% 10/3/2028	101,158	0.09
		625,897	0.59	EUR 100,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	107,116	0.10
<b>France</b>				EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	105,368	0.10
EUR 100,000	Accor 7.25% 11/1/2029	118,361	0.11			1,393,286	1.31
EUR 100,000	Altice France 3.375% 15/1/2028*	88,414	0.08	<b>Ghana</b>			
EUR 100,000	Altice France 4.125% 15/1/2029	86,502	0.08	USD 200,000	Ghana Government International Bond 0% 7/4/2025	71,857	0.07
EUR 200,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029	221,644	0.21	USD 200,000	Ghana Government International Bond 6.375% 11/2/2027	87,786	0.08
EUR 300,000	BNP Paribas 1.5% 17/11/2025	313,289	0.29	USD 205,000	Ghana Government International Bond 8.125% 26/3/2032	88,380	0.08
GBP 100,000	BNP Paribas 2% 24/5/2031	114,952	0.11	USD 250,000	Ghana Government International Bond 8.75% 11/3/2061	107,081	0.10
EUR 100,000	BPCE 0.375% 2/2/2026	101,907	0.10			355,104	0.33
EUR 200,000	Cerba Healthcare SACA 3.5% 31/5/2028	188,951	0.18	<b>Greece</b>			
EUR 100,000	Credit Agricole 0.375% 20/4/2028	94,842	0.09	EUR 100,000	Alpha Services and 4.25% 13/2/2030	105,878	0.10
EUR 100,000	Danone 3.706% 13/11/2029	110,186	0.10	EUR 100,000	Eurobank 7% 26/1/2029	118,035	0.11
EUR 100,000	Elior 3.75% 15/7/2026*	101,402	0.10	EUR 100,000	National Bank of Greece 4.5% 29/1/2029	108,482	0.10
EUR 100,000	Eutelsat 1.5% 13/10/2028	70,943	0.07	EUR 100,000	Piraeus Bank 6.75% 5/12/2029	114,980	0.11
EUR 100,000	JCDecaux 1.625% 7/2/2030	94,833	0.09			447,375	0.42
EUR 100,000	Loxam 3.75% 15/7/2026	107,505	0.10	<b>Guatemala</b>			
EUR 100,000	Loxam 6.375% 15/5/2028*	112,662	0.10	USD 200,000	Guatemala Government Bond 4.65% 7/10/2041	158,791	0.15
EUR 100,000	Mobilux Finance 4.25% 15/7/2028	98,681	0.09	USD 200,000	Guatemala Government Bond 4.875% 13/2/2028	192,545	0.18
EUR 100,000	Orange 2.375% 18/5/2032	100,556	0.09			351,336	0.33
EUR 100,000	Picard Groupe 3.875% 1/7/2026	106,060	0.10	<b>Guernsey</b>			
EUR 100,000	Rexel 2.125% 15/12/2028	100,100	0.09	USD 50,000	Amdocs 2.538% 15/6/2030	42,522	0.04
EUR 100,000	Societe Generale 4% 16/11/2027	109,507	0.10	EUR 100,000	Sirius Real Estate 1.125% 22/6/2026	99,808	0.09
USD 200,000	Societe Generale 6.446% 10/1/2029	204,543	0.19			142,330	0.13
EUR 100,000	SPIE 2.625% 18/6/2026	105,530	0.10	<b>Honduras</b>			
EUR 100,000	TotalEnergies 3.369% 6/10/2026	106,155	0.10	USD 150,000	Honduras Government International Bond 6.25% 19/1/2027	143,924	0.13
		2,857,525	2.67				
<b>Gabon</b>							
USD 200,000	Gabon Government International Bond 6.95% 16/6/2025	193,408	0.18				

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	<b>Hong Kong</b>				<b>Ireland</b>		
USD 200,000	AIA 4.95% 4/4/2033	199,330	0.19	EUR 100,000	AIB 2.875% 30/5/2031	104,121	0.10
	<b>Hungary</b>			USD 20,000	Allegion 3.5% 1/10/2029	18,322	0.02
USD 210,000	Hungary Government International Bond 3.125% 21/9/2051	130,831	0.12	USD 130,000	Cimpress 7% 15/6/2026	129,244	0.12
USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	196,803	0.19	GBP 75,000	GE Capital UK Funding Unlimited 5.875% 18/1/2033	98,565	0.09
USD 200,000	Hungary Government International Bond 5.5% 16/6/2034	194,407	0.18	EUR 100,000	James Hardie International Finance 3.625% 1/10/2026	107,047	0.10
USD 200,000	Hungary Government International Bond 5.5% 26/3/2036	192,153	0.18	USD 75,000	Jazz 4.375% 15/1/2029	68,956	0.07
USD 200,000	Hungary Government International Bond 6.125% 22/5/2028	204,367	0.19	USD 50,000	Trane Technologies Financing 3.5% 21/3/2026	48,403	0.05
USD 400,000	Hungary Government International Bond 6.25% 22/9/2032 <sup>*</sup>	412,446	0.39	USD 50,000	Trane Technologies Financing 3.8% 21/3/2029	47,395	0.04
USD 180,000	Hungary Government International Bond 7.625% 29/3/2041	205,710	0.19	USD 115,000	Trane Technologies Financing 5.25% 3/3/2033	116,722	0.11
USD 200,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	201,355	0.19	USD 40,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	36,995	0.03
EUR 100,000	MOL Hungarian Oil & Gas 1.5% 8/10/2027	99,525	0.09			775,770	0.73
EUR 100,000	OTP Bank 5% 31/1/2029	108,319	0.10		<b>Italy</b>		
		1,945,916	1.82	EUR 100,000	Banco BPM 3.25% 14/1/2031	105,916	0.10
	<b>Indonesia</b>			EUR 150,000	Banco BPM 6% 14/6/2028	170,188	0.16
USD 200,000	Indonesia Government International Bond 2.15% 28/7/2031	164,221	0.15	EUR 100,000	Infrastrutture Wireless Italiane 1.875% 8/7/2026	104,028	0.10
USD 215,000	Indonesia Government International Bond 3.7% 30/10/2049	165,100	0.15	EUR 100,000	Intesa Sanpaolo 1.75% 4/7/2029	98,709	0.09
USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	193,651	0.18	EUR 100,000	Intesa Sanpaolo 2.925% 14/10/2030	97,759	0.09
USD 200,000	Indonesia Government International Bond 4.2% 15/10/2050	166,325	0.16	USD 20,000	Intesa Sanpaolo 4.95% 1/6/2042	14,499	0.02
USD 200,000	Indonesia Government International Bond 4.55% 11/1/2028	196,879	0.18	GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030 <sup>*</sup>	116,105	0.11
USD 200,000	Indonesia Government International Bond 4.75% 18/7/2047	184,777	0.17	USD 100,000	Intesa Sanpaolo 8.248% 21/11/2033	108,438	0.10
USD 100,000	Indonesia Government International Bond 7.75% 17/1/2038	122,822	0.12	EUR 100,000	Mundys 1.875% 13/7/2027	101,607	0.09
USD 200,000	Pertamina Persero 5.625% 20/5/2043	191,073	0.18	EUR 100,000	Telecom Italia 1.625% 18/1/2029	94,139	0.09
USD 200,000	Perusahaan Penerbit SBSN Indonesia III 2.3% 23/6/2025	193,143	0.18	EUR 100,000	Telecom Italia 6.875% 15/2/2028	115,369	0.11
USD 300,000	Perusahaan Penerbit SBSN Indonesia III 4.15% 29/3/2027	293,755	0.28	EUR 100,000	Terna - Rete Elettrica Nazionale 2.375% 9/11/2027	99,325	0.09
		1,871,746	1.75	EUR 100,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031	107,266	0.10
				EUR 200,000	UniCredit 2.731% 15/1/2032	205,865	0.19
				USD 100,000	UniCredit 5.861% 19/6/2032	97,092	0.09
				USD 270,000	UniCredit 7.296% 2/4/2034	275,608	0.26
				EUR 100,000	Unipol Gruppo 3% 18/3/2025	107,218	0.10
				EUR 100,000	Webuild 5.875% 15/12/2025	110,281	0.10
				EUR 100,000	Webuild 7% 27/9/2028	114,339	0.11
						2,243,751	2.10
					<b>Jamaica</b>		
				USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	232,358	0.22
					<b>Japan</b>		
				USD 200,000	Mitsubishi UFJ Financial 2.852% 19/1/2033	168,934	0.16
				EUR 100,000	Mizuho Financial 4.608% 28/8/2030	112,922	0.11
				USD 200,000	Mizuho Financial 5.754% 27/5/2034	204,739	0.19
				EUR 100,000	SoftBank 3.875% 6/7/2032	97,854	0.09

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	SoftBank 4% 19/9/2029	103,282	0.10	USD 40,000	Stena International 7.25% 15/1/2031	39,764	0.04
USD 50,000	Sumitomo Mitsui Financial 3.784% 9/3/2026	48,673	0.04	EUR 100,000	Telenet Finance Luxembourg Notes 3.5% 1/3/2028	101,645	0.10
		736,404	0.69			750,298	0.70
	<b>Jersey</b>				<b>Malaysia</b>		
USD 75,000	Aston Martin Capital 10.5% 30/11/2025	76,084	0.07	USD 200,000	Khazanah Capital 4.876% 1/6/2033	195,473	0.18
GBP 50,000	Heathrow Funding 6.45% 10/12/2031	67,826	0.06	USD 250,000	Malaysia Wakala Sukuk 2.07% 28/4/2031	212,404	0.20
		143,910	0.13			407,877	0.38
	<b>Jordan</b>				<b>Malta</b>		
USD 200,000	Jordan Government International Bond 5.85% 7/7/2030	181,500	0.17	USD 13,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027	11,011	0.01
USD 250,000	Jordan Government International Bond 7.75% 15/1/2028	252,883	0.24	USD 48,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	40,560	0.04
		434,383	0.41			51,571	0.05
	<b>Kazakhstan</b>				<b>Marshall Islands</b>		
USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	187,535	0.17	USD 70,000	Danaos 8.5% 1/3/2028	71,767	0.07
USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	202,000	0.19		<b>Mexico</b>		
		389,535	0.36	USD 200,000	Mexico Government International Bond 3.771% 24/5/2061	127,511	0.12
				USD 200,000	Mexico Government International Bond 4.6% 10/2/2048	157,250	0.15
	<b>Kenya</b>			USD 200,000	Mexico Government International Bond 4.75% 27/4/2032	188,353	0.17
USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032	181,250	0.17	USD 100,000	Mexico Government International Bond 4.75% 8/3/2044	82,249	0.08
				USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	188,195	0.17
	<b>Kuwait</b>			USD 80,000	Mexico Government International Bond 5.55% 21/1/2045	73,565	0.07
USD 200,000	Kuwait International Government Bond 3.5% 20/3/2027	193,973	0.18	USD 50,000	Mexico Government International Bond 5.75% 12/10/2110	43,045	0.04
				USD 200,000	Mexico Government International Bond 6.35% 9/2/2035	204,767	0.19
	<b>Lebanon</b>			USD 200,000	Mexico Government International Bond 6.75% 27/9/2034	210,979	0.20
USD 100,000	Lebanon Government International Bond 6.6% 27/11/2026	6,025	0.00			1,275,914	1.19
USD 100,000	Lebanon Government International Bond 6.65% 3/11/2028	6,025	0.01		<b>Mongolia</b>		
		12,050	0.01	USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026	193,047	0.18
	<b>Liberia</b>				<b>Morocco</b>		
USD 79,000	Royal Caribbean Cruises 11.625% 15/8/2027	85,486	0.08	USD 200,000	Morocco Government International Bond 3% 15/12/2032	159,477	0.15
				USD 200,000	Morocco Government International Bond 6.5% 8/9/2033	205,247	0.19
	<b>Luxembourg</b>					364,724	0.34
EUR 100,000	Altice Financing 2.25% 15/1/2025	105,319	0.10		<b>Netherlands</b>		
USD 90,000	Altice France 10.5% 15/5/2027	58,584	0.05	EUR 100,000	ABB Finance 3.375% 16/1/2031	108,748	0.10
USD 25,000	ARD Finance 6.5% 30/6/2027	11,132	0.01	EUR 100,000	CTP 1.5% 27/9/2031	87,421	0.08
USD 10,000	DH Europe Finance II 3.4% 15/11/2049	7,486	0.01	USD 30,000	Deutsche Telekom International Finance 8.75% 15/6/2030	35,443	0.03
EUR 100,000	Eurofins Scientific 0.875% 19/5/2031	85,667	0.08	GBP 70,000	E.ON International Finance 6.375% 7/6/2032	94,671	0.09
EUR 200,000	Eurofins Scientific 6.75% 14/4/2028*	225,936	0.21	USD 25,000	E.ON International Finance 6.65% 30/4/2038	26,813	0.03
USD 25,000	Intelsat Jackson 6.5% 15/3/2030	23,354	0.02				
USD 40,000	nVent Finance 5.65% 15/5/2033	40,071	0.03				
USD 50,000	Pentair Finance 5.9% 15/7/2032	51,340	0.05				

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 150,000	easyJet FinCo 1.875% 3/3/2028	151,385	0.14	USD 178,000	Carnival 7.625% 1/3/2026	180,280	0.17
EUR 100,000	Enel Finance International 1.25% 17/1/2035	83,583	0.08	USD 64,000	Carnival 10.5% 1/6/2030	69,867	0.07
USD 400,000	Enel Finance International 1.875% 12/7/2028	347,210	0.32	USD 250,000	Panama Government International Bond 2.252% 29/9/2032	175,562	0.16
EUR 100,000	IMCD 4.875% 18/9/2028	111,771	0.11	USD 200,000	Panama Government International Bond 3.298% 19/1/2033	151,150	0.14
EUR 100,000	ING Groep 1% 16/11/2032	99,431	0.10	USD 200,000	Panama Government International Bond 3.87% 23/7/2060	111,862	0.11
EUR 100,000	ISS Finance 1.25% 7/7/2025	104,554	0.10	USD 200,000	Panama Government International Bond 4.5% 1/4/2056	126,451	0.12
EUR 100,000	Koninklijke KPN 3.875% 16/2/2036	107,743	0.10	USD 200,000	Panama Government International Bond 6.4% 14/2/2035	185,045	0.17
EUR 250,000	Koninklijke KPN 6% 21/9/2027*	283,712	0.27	USD 225,000	Panama Government International Bond 6.7% 26/1/2036	212,569	0.20
EUR 100,000	Naturgy Finance 2.374% 23/11/2026	101,007	0.09			1,365,057	1.28
USD 20,000	NXP / NXP Funding 5.35% 1/3/2026	19,987	0.02				
EUR 100,000	Prosus 2.778% 19/1/2034	85,709	0.08		<b>Paraguay</b>		
EUR 100,000	RELX Finance 0.875% 10/3/2032	89,089	0.08	USD 200,000	Paraguay Government International Bond 4.95% 28/4/2031	191,729	0.18
EUR 100,000	RELX Finance 1.5% 13/5/2027	102,704	0.10	USD 220,000	Paraguay Government International Bond 6.1% 11/8/2044	208,291	0.19
EUR 100,000	Sandoz Finance 4.5% 17/11/2033	112,135	0.10			400,020	0.37
USD 40,000	Sunrise FinCo I 4.875% 15/7/2031	35,392	0.03		<b>Peru</b>		
USD 20,000	Sunrise HoldCo IV 5.5% 15/1/2028	19,236	0.02	USD 200,000	Financiera de Desarrollo 2.4% 28/9/2027	179,271	0.17
EUR 100,000	Telefonica Europe 3.875% 22/6/2026	106,156	0.10	USD 100,000	Peruvian Government International Bond 2.78% 1/12/2060	56,798	0.05
EUR 100,000	Telefonica Europe 6.135% 3/2/2030	110,198	0.10	USD 200,000	Peruvian Government International Bond 2.783% 23/1/2031	169,893	0.16
EUR 100,000	Toyota Motor Finance Netherlands 4% 2/4/2027	109,931	0.10	USD 35,000	Peruvian Government International Bond 2.844% 20/6/2030	30,589	0.03
EUR 100,000	United 6.75% 15/2/2031*	109,908	0.10	USD 100,000	Peruvian Government International Bond 3% 15/1/2034*	81,187	0.08
USD 20,000	VZ Secured Financing 5% 15/1/2032	17,164	0.02	USD 40,000	Peruvian Government International Bond 3.23% 28/7/2121	22,681	0.02
EUR 100,000	ZF Europe Finance 4.75% 31/1/2029	108,244	0.10	USD 100,000	Peruvian Government International Bond 3.3% 11/3/2041*	73,948	0.07
USD 50,000	Ziggo Bond 5.125% 28/2/2030	42,775	0.04	USD 50,000	Peruvian Government International Bond 3.55% 10/3/2051*	35,617	0.03
		2,812,120	2.63	USD 100,000	Peruvian Government International Bond 3.6% 15/1/2072	65,132	0.06
	<b>Norway</b>			USD 150,000	Peruvian Government International Bond 5.625% 18/11/2050*	147,823	0.14
EUR 100,000	Storebrand Livsforsikring 1.875% 30/9/2051	86,008	0.08	USD 200,000	Peruvian Government International Bond 6.55% 14/3/2037	214,799	0.20
	<b>Oman</b>			USD 30,000	Peruvian Government International Bond 8.75% 21/11/2033	36,806	0.03
USD 200,000	Oman Government International Bond 4.75% 15/6/2026	196,481	0.19			1,114,544	1.04
USD 200,000	Oman Government International Bond 5.625% 17/1/2028	200,500	0.19				
USD 200,000	Oman Government International Bond 6% 1/8/2029	203,000	0.19				
USD 200,000	Oman Government International Bond 6.25% 25/1/2031	205,250	0.19				
USD 270,000	Oman Government International Bond 6.75% 17/1/2048	270,914	0.25				
USD 200,000	Oman Sovereign Sukuk 4.875% 15/6/2030	196,137	0.18				
USD 250,000	Oman Sovereign Sukuk 5.932% 31/10/2025	251,659	0.24				
		1,523,941	1.43				
	<b>Panama</b>						
USD 200,000	Banco Nacional de Panama 2.5% 11/8/2030	152,271	0.14				

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Philippines</b>				USD 100,000	Romanian Government International Bond 3% 14/2/2031*	83,267	0.08
USD 200,000	Philippine Government International Bond 1.648% 10/6/2031	158,669	0.15	USD 150,000	Romanian Government International Bond 3.625% 27/3/2032	126,856	0.12
USD 300,000	Philippine Government International Bond 2.457% 5/5/2030	259,154	0.24	USD 164,000	Romanian Government International Bond 4% 14/2/2051	113,347	0.11
USD 200,000	Philippine Government International Bond 2.65% 10/12/2045	130,637	0.12	USD 154,000	Romanian Government International Bond 5.125% 15/6/2048	127,795	0.12
USD 250,000	Philippine Government International Bond 3% 1/2/2028	232,301	0.22	USD 76,000	Romanian Government International Bond 5.25% 25/11/2027	74,536	0.07
USD 200,000	Philippine Government International Bond 3.2% 6/7/2046	142,325	0.13	USD 252,000	Romanian Government International Bond 5.875% 30/1/2029	250,416	0.23
USD 200,000	Philippine Government International Bond 5% 17/7/2033	199,529	0.19	USD 100,000	Romanian Government International Bond 6% 25/5/2034*	97,473	0.09
USD 200,000	Philippine Government International Bond 6.375% 23/10/2034	219,743	0.21	USD 80,000	Romanian Government International Bond 6.125% 22/1/2044	76,134	0.07
		1,342,358	1.26	USD 252,000	Romanian Government International Bond 6.375% 30/1/2034	250,782	0.24
<b>Poland</b>				USD 70,000	Romanian Government International Bond 6.625% 17/2/2028*	72,126	0.07
USD 200,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	198,359	0.19	USD 100,000	Romanian Government International Bond 7.125% 17/1/2033	105,357	0.10
USD 100,000	Republic of Poland Government International Bond 3.25% 6/4/2026*	97,371	0.09	USD 100,000	Romanian Government International Bond 7.625% 17/1/2053	108,911	0.10
USD 200,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	195,845	0.18			1,533,539	1.44
USD 125,000	Republic of Poland Government International Bond 5.5% 16/11/2027*	128,202	0.12	<b>Saudi Arabia</b>			
USD 200,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	199,701	0.19	USD 200,000	Saudi Government International Bond 3.25% 22/10/2030	180,000	0.17
USD 125,000	Republic of Poland Government International Bond 5.75% 16/11/2032	130,391	0.12	USD 260,000	Saudi Government International Bond 4.5% 26/10/2046	218,400	0.21
		949,869	0.89	USD 250,000	Saudi Government International Bond 4.5% 22/4/2060	202,500	0.19
<b>Portugal</b>				USD 200,000	Saudi Government International Bond 5.5% 25/10/2032	205,250	0.19
EUR 100,000	Banco Comercial Portugues 4% 17/5/2032	102,949	0.10	USD 200,000	Saudi Government International Bond 5.75% 16/1/2054	193,467	0.18
<b>Puerto Rico</b>						999,617	0.94
USD 85,000	Popular 7.25% 13/3/2028	86,473	0.08	<b>Senegal</b>			
<b>Qatar</b>				USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	167,250	0.16
USD 250,000	Qatar Government International Bond 3.75% 16/4/2030	239,375	0.22	<b>Serbia</b>			
USD 200,000	Qatar Government International Bond 4% 14/3/2029	194,750	0.18	USD 200,000	Serbia International Bond 2.125% 1/12/2030	158,165	0.15
USD 325,000	Qatar Government International Bond 4.817% 14/3/2049	300,350	0.28	<b>Singapore</b>			
USD 250,000	Qatar Government International Bond 6.4% 20/1/2040*	282,500	0.27	USD 60,000	Flex 4.875% 15/6/2029	58,210	0.05
USD 200,000	QatarEnergy 2.25% 12/7/2031	166,633	0.16	<b>South Africa</b>			
USD 200,000	QatarEnergy 3.3% 12/7/2051	139,059	0.13	USD 200,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	180,000	0.17
		1,322,667	1.24				
<b>Romania</b>							
USD 50,000	Romanian Government International Bond 3% 27/2/2027	46,539	0.04				

\* All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Republic of South Africa Government International Bond 4.85% 27/9/2027	190,401	0.18	USD 200,000	Hazine Mustesarligi Varlik Kiralama 7.25% 24/2/2027	202,483	0.19
USD 200,000	Republic of South Africa Government International Bond 4.875% 14/4/2026	194,981	0.18	USD 250,000	Turkiye Government International Bond 4.75% 26/1/2026	243,437	0.23
USD 300,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	218,250	0.21	USD 200,000	Turkiye Government International Bond 5.125% 17/2/2028	188,781	0.17
USD 200,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	185,625	0.17	USD 200,000	Turkiye Government International Bond 6.625% 17/2/2045	169,987	0.16
USD 250,000	Republic of South Africa Government International Bond 6.25% 8/3/2041	205,937	0.19	USD 100,000	Turkiye Government International Bond 6.875% 17/3/2036	93,216	0.09
		1,175,194	1.10	USD 30,000	Turkiye Government International Bond 7.25% 5/3/2038	28,666	0.03
				USD 50,000	Turkiye Government International Bond 8% 14/2/2034*	51,677	0.05
				USD 200,000	Turkiye Government International Bond 9.875% 15/1/2028	219,551	0.20
				USD 50,000	Turkiye Government International Bond 11.875% 15/1/2030	61,996	0.06
						1,453,679	1.36
	<b>Spain</b>				<b>Ukraine</b>		
EUR 100,000	Banco Bilbao Vizcaya Argentaria 0.125% 24/3/2027	100,787	0.09	USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	52,625	0.05
EUR 100,000	Banco de Sabadell 1.125% 11/3/2027	102,716	0.10	USD 200,000	Ukraine Government International Bond 7.375% 25/9/2034	52,789	0.05
EUR 100,000	Banco de Sabadell 6% 16/8/2033	111,534	0.11	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2025	31,050	0.03
EUR 300,000	Banco Santander 0.5% 24/3/2027	303,275	0.28	USD 200,000	Ukraine Government International Bond 7.75% 1/9/2026	59,697	0.05
USD 200,000	Banco Santander 2.958% 25/3/2031	170,869	0.16	USD 150,000	Ukraine Government International Bond 7.75% 1/9/2028	43,165	0.04
EUR 100,000	CaixaBank 0.375% 3/2/2025	105,163	0.10	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2029	28,874	0.03
EUR 100,000	Cellnex Finance 1.25% 15/1/2029	95,795	0.09	USD 200,000	Ukraine Government International Bond 9.75% 1/11/2030	60,317	0.06
EUR 200,000	eDreams ODIGEO 5.5% 15/7/2027	215,940	0.20			328,517	0.31
EUR 100,000	Grifols 3.875% 15/10/2028	93,505	0.09				
		1,299,584	1.22				
					<b>United Arab Emirates</b>		
	<b>Sri Lanka</b>			USD 200,000	Abu Dhabi Crude Oil Pipeline 3.65% 2/11/2029	187,500	0.17
USD 200,000	Sri Lanka Government International Bond 6.125% 3/6/2025*	111,879	0.10	USD 300,000	Abu Dhabi Government International Bond 3.125% 11/10/2027	284,437	0.27
USD 250,000	Sri Lanka Government International Bond 6.85% 14/3/2024	136,359	0.13	USD 200,000	Abu Dhabi Government International Bond 3.125% 30/9/2049	138,673	0.13
		248,238	0.23	USD 230,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	182,610	0.17
				USD 150,000	DP World/United Arab Emirates 6.85% 2/7/2037	162,421	0.15
				USD 200,000	Finance Department Government of Sharjah 3.625% 10/3/2033	165,880	0.15
				USD 200,000	MDGH GMTN RSC 2.875% 21/5/2030	177,779	0.17
				USD 200,000	UAE INTERNATIONAL GOVERNMENT BOND 2.875% 19/10/2041	145,265	0.14
						1,444,565	1.35
					<b>United Kingdom</b>		
	<b>Suriname</b>			GBP 50,000	3i 5.75% 3/12/2032	65,479	0.06
USD 100,000	Suriname Government International Bond 7.95% 15/7/2033	88,250	0.08				
	<b>Sweden</b>						
EUR 100,000	Intrum 3.5% 15/7/2026*	74,494	0.07				
EUR 100,000	Swedbank 4.25% 11/7/2028	109,681	0.10				
EUR 100,000	Tele2 3.75% 22/11/2029	108,663	0.10				
		292,838	0.27				
	<b>Switzerland</b>						
EUR 100,000	UBS 3.25% 2/4/2026	107,511	0.10				
USD 250,000	UBS 6.373% 15/7/2026	251,725	0.24				
		359,236	0.34				
	<b>Trinidad and Tobago</b>						
USD 200,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	193,914	0.18				
	<b>Turkey</b>						
USD 200,000	Hazine Mustesarligi Varlik Kiralama 5.125% 22/6/2026	193,885	0.18				

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	AstraZeneca 3% 28/5/2051	34,676	0.03	USD 110,000	180 Medical 3.875% 15/10/2029	98,277	0.09
EUR 100,000	Brambles Finance 4.25% 22/3/2031	111,406	0.11	USD 25,000	AAR Escrow Issuer 6.75% 15/3/2029	25,256	0.02
EUR 100,000	Carnival 1% 28/10/2029	84,961	0.08	USD 50,000	AbbVie 4.4% 6/11/2042	44,906	0.04
USD 200,000	Diageo Capital 2.125% 29/4/2032	162,176	0.15	USD 115,000	Acadia Healthcare 5.5% 1/7/2028	111,280	0.10
USD 70,000	Diageo Capital 3.875% 29/4/2043	59,433	0.06	USD 35,000	Adams Homes 9.25% 15/10/2028	35,946	0.03
USD 100,000	Energean 6.5% 30/4/2027	91,337	0.09	USD 25,000	Adobe 2.3% 1/2/2030	21,860	0.02
GBP 25,000	Hammerson 7.25% 21/4/2028	32,491	0.03	USD 50,000	Adtalem Global Education 5.5% 1/3/2028	47,305	0.04
GBP 150,000	HSBC 3% 22/7/2028	174,622	0.16	USD 177,000	Advantage Sales & Marketing 6.5% 15/11/2028	165,030	0.15
EUR 100,000	HSBC 3.019% 15/6/2027	106,281	0.10	USD 87,000	AECOM 5.125% 15/3/2027	85,292	0.08
EUR 100,000	Informa 1.25% 22/4/2028	97,967	0.09	USD 19,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	19,073	0.02
GBP 100,000	Informa 3.125% 5/7/2026	120,278	0.11	USD 10,000	Aetna 3.875% 15/8/2047	7,508	0.01
USD 60,000	International Game Technology 5.25% 15/1/2029	58,005	0.05	USD 65,000	Aflac 3.6% 1/4/2030	60,381	0.06
USD 50,000	Ithaca Energy North Sea 9% 15/7/2026	49,939	0.05	USD 20,000	Allegion US 3.2% 1/10/2024	19,682	0.02
EUR 100,000	Jaguar Land Rover Automotive 4.5% 15/7/2028	107,628	0.10	USD 47,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	46,684	0.04
USD 50,000	Jaguar Land Rover Automotive 5.875% 15/1/2028	49,440	0.05	USD 22,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	21,925	0.02
USD 25,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	25,231	0.02	USD 122,000	Allison Transmission 4.75% 1/10/2027	117,002	0.11
USD 5,000	KCA Deutag UK Finance 9.875% 1/12/2025	5,053	0.00	USD 186,000	Allison Transmission 5.875% 1/6/2029	183,519	0.17
GBP 25,000	Legal & General Finance 5.875% 5/4/2033*	33,259	0.03	USD 20,000	Ally Financial 6.848% 3/1/2030	20,472	0.02
USD 200,000	LSEGA Financing 2.5% 6/4/2031	168,529	0.16	USD 20,000	Alphabet 2.05% 15/8/2050	11,861	0.01
USD 10,000	Macquarie Airfinance 8.375% 1/5/2028	10,438	0.01	USD 172,000	AMC Networks 4.25% 15/2/2029	111,529	0.10
GBP 100,000	Marks & Spencer 4.5% 10/7/2027	121,023	0.11	USD 50,000	AMC Networks 4.75% 1/8/2025	47,721	0.04
EUR 100,000	National Grid Electricity Transmission 0.19% 20/1/2025	105,118	0.10	USD 15,000	Amer Sports 6.75% 16/2/2031	14,953	0.01
GBP 100,000	NatWest 3.619% 29/3/2029	117,454	0.11	USD 66,000	American Airlines 7.25% 15/2/2028*	66,653	0.06
EUR 100,000	NGG Finance 2.125% 5/9/2082	99,488	0.09	USD 105,000	American Airlines 8.5% 15/5/2029	110,195	0.10
EUR 100,000	Nomad Foods Bondco 2.5% 24/6/2028	100,482	0.10	USD 70,000	American Express 4.989% 26/5/2033	68,116	0.06
GBP 100,000	Ocado 3.875% 8/10/2026	110,537	0.10	USD 40,000	American Express 5.098% 16/2/2028	39,879	0.04
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	121,029	0.11	USD 35,000	American Express 6.489% 30/10/2031	37,360	0.03
EUR 100,000	Rolls-Royce 1.625% 9/5/2028	99,162	0.09	USD 3,000	American Greetings 8.75% 15/4/2025	3,009	0.00
EUR 100,000	Rolls-Royce 4.625% 16/2/2026	109,662	0.10	USD 45,000	American Honda Finance 4.9% 10/1/2034	43,965	0.04
USD 190,000	Rolls-Royce 5.75% 15/10/2027	189,726	0.18	USD 120,000	American Tower 1.6% 15/4/2026	111,269	0.10
GBP 100,000	Rolls-Royce 5.75% 15/10/2027	128,229	0.12	USD 60,000	American Tower 2.95% 15/1/2025	58,650	0.05
EUR 200,000	Sage 3.82% 15/2/2028	219,056	0.21	USD 10,000	American Tower 3.1% 15/6/2050	6,567	0.01
GBP 100,000	Sherwood Financing 6% 15/11/2026	113,990	0.11	USD 10,000	American Tower 3.7% 15/10/2049	7,338	0.01
GBP 25,000	Southern Electric Power Distribution 5.5% 7/6/2032	32,794	0.03	EUR 100,000	American Tower 4.625% 16/5/2031	112,943	0.11
EUR 100,000	SSE 1.25% 16/4/2025	105,595	0.10	USD 20,000	American Tower 5.9% 15/11/2033	20,583	0.02
USD 200,000	Standard Chartered 3.971% 30/3/2026	195,667	0.18	USD 25,000	American Water Capital 3.45% 1/5/2050	18,308	0.02
GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	116,512	0.11	USD 9,000	AmeriGas Partners / AmeriGas Finance 5.5% 20/5/2025	8,834	0.01
USD 25,000	Vodafone 7% 4/4/2079	25,661	0.03	USD 59,000	AmeriGas Partners / AmeriGas Finance 5.75% 20/5/2027	55,893	0.05
		3,759,814	3.52				
<b>United States</b>							
USD 88,000	1 Automotive 4% 15/8/2028	80,136	0.08				

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 169,000	AmeriGas Partners / AmeriGas Finance 5.875% 20/8/2026	163,833	0.15	USD 26,000	Baker Hughes / Baker Hughes Co-Obligor 4.486% 1/5/2030	25,293	0.02
USD 170,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	172,335	0.16	USD 20,000	Baltimore Gas and Electric 4.55% 1/6/2052	17,491	0.02
USD 150,000	Ameriprise Financial 5.15% 15/5/2033	150,396	0.14	USD 35,000	Baltimore Gas and Electric 5.4% 1/6/2053	34,487	0.03
USD 30,000	Ameriprise Financial 5.7% 15/12/2028	30,873	0.03	USD 200,000	Bank of America 1.319% 19/6/2026	189,463	0.18
USD 50,000	Amgen 3.375% 21/2/2050	36,018	0.03	USD 30,000	Bank of America 2.482% 21/9/2036	23,752	0.02
USD 25,000	Amgen 4.2% 1/3/2033	23,147	0.02	USD 25,000	Bank of America 3.95% 21/4/2025	24,592	0.02
USD 30,000	Amgen 4.4% 22/2/2062	24,176	0.02	USD 50,000	Bank of America 5% 21/1/2044	48,013	0.04
USD 20,000	Amgen 4.563% 15/6/2048	17,357	0.02	USD 45,000	Bank of America 5.468% 23/1/2035	44,913	0.04
USD 50,000	Amphenol 2.8% 15/2/2030	44,675	0.04	USD 130,000	Bank of New York Mellon 4.289% 13/6/2033	121,851	0.11
USD 25,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	24,029	0.02	USD 117,000	Bausch Health Americas 8.5% 31/1/2027	66,673	0.06
USD 50,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	47,102	0.04	USD 35,000	Bausch Health Americas 9.25% 1/4/2026	32,944	0.03
USD 78,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	76,419	0.07	USD 61,000	Beacon Roofing Supply 4.125% 15/5/2029	54,954	0.05
USD 155,000	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	139,580	0.13	USD 109,000	BellRing Brands 7% 15/3/2030	111,306	0.10
USD 49,000	Apollo Commercial Real Estate Finance 4.625% 15/6/2029	40,650	0.04	USD 8,000	Belo 7.25% 15/9/2027	8,077	0.01
EUR 100,000	Apple 0.5% 15/11/2031	89,740	0.08	USD 2,000	Belo 7.75% 1/6/2027	2,042	0.00
USD 25,000	Apple 2.95% 11/9/2049	17,482	0.02	USD 85,000	Berry Global 5.65% 15/1/2034	84,093	0.08
USD 20,000	Apple 4.65% 23/2/2046	18,996	0.02	USD 50,000	Blackstone Private Credit Fund 3.25% 15/3/2027	45,762	0.04
USD 222,000	APX 5.75% 15/7/2029	211,304	0.20	USD 10,000	Blackstone Private Credit Fund 7.3% 27/11/2028	10,350	0.01
USD 144,000	APX 6.75% 15/2/2027	144,132	0.13	USD 50,000	Block Financial 2.5% 15/7/2028	44,171	0.04
USD 55,000	Ares Capital 2.875% 15/6/2028	48,225	0.05	USD 20,000	Blue Owl Capital 2.875% 11/6/2028	17,504	0.02
USD 20,000	Ares Capital 3.875% 15/1/2026	19,200	0.02	USD 206,000	BlueLinx 6% 15/11/2029*	196,318	0.18
USD 30,000	Ares Capital 7% 15/1/2027	30,611	0.03	USD 242,000	Boise Cascade 4.875% 1/7/2030	222,810	0.21
USD 14,000	Arsenal AIC Parent 8% 1/10/2030	14,592	0.01	EUR 100,000	BorgWarner 1% 19/5/2031	87,844	0.08
USD 30,000	Arthur J Gallagher 5.75% 2/3/2053	29,617	0.03	USD 30,000	Brand Industrial Services 10.375% 1/8/2030	31,888	0.03
USD 50,000	Arthur J Gallagher 6.75% 15/2/2054	56,419	0.05	USD 124,000	Bread Financial 9.75% 15/3/2029	126,927	0.12
USD 102,000	ASGN 4.625% 15/5/2028	95,217	0.09	USD 9,000	Brinker International 8.25% 15/7/2030	9,455	0.01
USD 17,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	15,298	0.01	USD 115,000	Bristol-Myers Squibb 3.55% 15/3/2042	90,924	0.08
USD 22,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	21,889	0.02	USD 30,000	Bristol-Myers Squibb 3.9% 15/3/2062	22,398	0.02
USD 50,000	Assurant 2.65% 15/1/2032	40,714	0.04	USD 20,000	Bristol-Myers Squibb 4.25% 26/10/2049	16,751	0.02
USD 90,000	Astrazeneca Finance 2.25% 28/5/2031	75,819	0.07	USD 10,000	Bristol-Myers Squibb 5.2% 22/2/2034	10,086	0.01
GBP 100,000	AT&T 4.25% 1/6/2043	103,948	0.10	USD 10,000	Bristol-Myers Squibb 5.65% 22/2/2064	10,118	0.01
USD 53,000	AthenaHealth 6.5% 15/2/2030	47,338	0.04	USD 12,000	Bristow 6.875% 1/3/2028	11,772	0.01
USD 181,000	Atkore 4.25% 1/6/2031	158,690	0.15	USD 40,000	Broadcom 3.137% 15/11/2035	31,802	0.03
USD 20,000	Atmos Energy 4.125% 15/3/2049	16,547	0.02	USD 25,000	Broadcom 3.5% 15/2/2041	19,248	0.02
USD 110,000	Autodesk 2.4% 15/12/2031	91,559	0.09	USD 50,000	Broadcom 3.75% 15/2/2051	37,583	0.03
USD 45,000	Autodesk 2.85% 15/1/2030	40,032	0.04	USD 52,000	Broadcom 4.926% 15/5/2037	48,557	0.05
USD 25,000	Avista 4.35% 1/6/2048	20,625	0.02	USD 25,000	Brown & Brown 4.95% 17/3/2052	21,648	0.02
USD 50,000	Avnet 5.5% 1/6/2032	47,997	0.04				
USD 25,000	Baker Hughes 5.125% 15/9/2040	24,345	0.02				

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	Builders FirstSource 6.375% 15/6/2032	100,103	0.09	USD 20,000	Charles Schwab 4% 1/2/2029	19,286	0.02
USD 65,000	Builders FirstSource 6.375% 1/3/2034	64,847	0.06	USD 25,000	Charles Schwab 6.196% 17/11/2029	25,876	0.02
USD 100,000	Bunge Finance 1.63% 17/8/2025	94,740	0.09	USD 10,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	5,943	0.01
USD 60,000	Burford Capital Global Finance 6.875% 15/4/2030	57,867	0.05	USD 80,000	Charter Communications Operating / Charter Communications Operating Capital 6.15% 10/11/2026	80,726	0.08
USD 500,000	Burford Capital Global Finance 9.25% 1/7/2031	524,725	0.49	USD 166,000	Chemours 5.75% 15/11/2028	147,543	0.14
USD 124,000	Cable One 4% 15/11/2030	93,422	0.09	USD 190,000	Cheniere Corpus Christi 3.7% 15/11/2029	175,599	0.16
USD 2,000	Calumet Specialty Products Partners / Calumet Finance 8.125% 15/1/2027	1,980	0.00	USD 50,000	Chevron 3.078% 11/5/2050	35,498	0.03
USD 11,000	Calumet Specialty Products Partners / Calumet Finance 11% 15/4/2025	11,044	0.01	USD 20,000	Chobani / Chobani Finance 7.625% 1/7/2029	20,138	0.02
USD 30,000	Capital One Financial 5.7% 1/2/2030	30,116	0.03	USD 106,000	Chord Energy 6.375% 1/6/2026	106,176	0.10
USD 85,000	Capital One Financial 6.051% 1/2/2035	85,974	0.08	USD 20,000	Chubb INA 4.35% 3/11/2045	17,731	0.02
USD 10,000	Cardinal Health 5.125% 15/2/2029	9,989	0.01	USD 40,000	Church & Dwight 5% 15/6/2052	37,760	0.04
USD 40,000	Cardinal Health 5.45% 15/2/2034	40,114	0.04	USD 89,000	Churchill Downs 5.75% 1/4/2030	85,585	0.08
USD 20,000	Carnival Bermuda 10.375% 1/5/2028	21,822	0.02	USD 41,000	Churchill Downs 6.75% 1/5/2031	41,083	0.04
USD 40,000	Carrier Global 2.242% 15/2/2025	38,778	0.04	USD 20,000	Cigna 5.6% 15/2/2054	19,720	0.02
USD 30,000	Carrier Global 3.577% 5/4/2050	22,205	0.02	USD 25,000	Cisco Systems 5.3% 26/2/2054	25,469	0.02
USD 70,000	Cars.com 6.375% 1/11/2028	67,532	0.06	USD 10,000	Cisco Systems 5.35% 26/2/2064	10,123	0.01
USD 195,113	Carvana 12% 1/12/2028	188,210	0.18	USD 90,000	Citigroup 3.07% 24/2/2028	84,375	0.08
USD 68,717	Carvana 13% 1/6/2030	64,915	0.06	USD 50,000	Citigroup 3.2% 21/10/2026	47,516	0.04
USD 36,167	Carvana 14% 1/6/2031*	35,492	0.03	USD 50,000	Citigroup 3.785% 17/3/2033	44,344	0.04
USD 120,000	Cboe Global Markets 3% 16/3/2032	103,654	0.10	USD 25,000	Citigroup 4.65% 23/7/2048	22,401	0.02
USD 20,000	Cboe Global Markets 3.65% 12/1/2027	19,366	0.02	USD 250,000	Citigroup 4.658% 24/5/2028	245,799	0.23
USD 25,000	CBRE Services 2.5% 1/4/2031	20,615	0.02	USD 25,000	Citigroup 4.75% 18/5/2046	21,993	0.02
USD 25,000	CBRE Services 5.5% 1/4/2029	25,046	0.02	USD 90,000	Citigroup 5.827% 13/2/2035	88,163	0.08
USD 10,000	CCO / CCO Capital 4.5% 15/8/2030	8,316	0.01	USD 77,000	Cloud Software 6.5% 31/3/2029	71,622	0.07
USD 66,000	CCO / CCO Capital 4.5% 1/5/2032	52,260	0.05	USD 73,000	Cloud Software 9% 30/9/2029	68,066	0.06
USD 96,000	CCO / CCO Capital 4.5% 1/6/2033	74,023	0.07	USD 25,000	CME 5.3% 15/9/2043	25,392	0.02
USD 40,000	CCO / CCO Capital 4.75% 1/2/2032	32,406	0.03	USD 22,000	CMG Media 8.875% 15/12/2027	14,931	0.01
USD 50,000	CCO / CCO Capital 5.375% 1/6/2029	45,187	0.04	USD 46,000	CNX Midstream Partners 4.75% 15/4/2030	40,268	0.04
USD 280,000	CCO / CCO Capital 7.375% 1/3/2031	271,137	0.25	USD 25,000	Coca-Cola 2.5% 1/6/2040	17,952	0.02
USD 5,000	CDW / CDW Finance 2.67% 1/12/2026	4,638	0.00	USD 80,000	Coca-Cola 2.75% 1/6/2060	51,360	0.05
USD 10,000	CDW / CDW Finance 3.569% 1/12/2031	8,630	0.01	USD 50,000	Coca-Cola 3% 5/3/2051	35,253	0.03
USD 50,000	CDW / CDW Finance 4.25% 1/4/2028	47,502	0.04	USD 250,000	Cogent Communications 7% 15/6/2027	247,710	0.23
USD 70,000	Cencora 2.7% 15/3/2031	59,882	0.06	USD 352,000	Coinbase Global 3.375% 1/10/2028	297,242	0.28
USD 50,000	Cencora 4.3% 15/12/2047	42,639	0.04	USD 25,000	Comcast 2.8% 15/1/2051	15,702	0.01
USD 40,000	CH Robinson Worldwide 4.2% 15/4/2028	38,679	0.04	USD 90,000	Comcast 2.987% 1/11/2063	54,207	0.05
				USD 55,000	Comcast 3.75% 1/4/2040	45,223	0.04
				USD 30,000	Comerica 5.982% 30/1/2030	29,484	0.03
				USD 91,000	Commercial Metals 4.125% 15/1/2030	83,260	0.08
				USD 78,000	CommScope 4.75% 1/9/2029	54,290	0.05
				USD 42,000	CommScope 6% 1/3/2026	38,060	0.04
				USD 31,000	CommScope Technologies 6% 15/6/2025	24,210	0.02

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 18,000	Compass Diversified 5% 15/1/2032	15,733	0.01	USD 20,000	Directv Financing 8.875% 1/2/2030	20,124	0.02
USD 55,000	Conduent Business Services / Conduent State & Local Solutions 6% 1/11/2029	50,190	0.05	USD 429,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	404,949	0.38
USD 50,000	Connecticut Light and Power 4% 1/4/2048	40,749	0.04	USD 10,000	Discover Financial Services 7.964% 2/11/2034	11,256	0.01
USD 25,000	ConocoPhillips 4.025% 15/3/2062	19,415	0.02	USD 40,000	DISH DBS 5.75% 1/12/2028	27,875	0.03
USD 10,000	ConocoPhillips 4.3% 15/11/2044	8,605	0.01	USD 88,000	Diversified Healthcare Trust 4.75% 15/2/2028	70,031	0.07
USD 267,000	Consolidated Communications 6.5% 1/10/2028	229,620	0.22	USD 99,000	Diversified Healthcare Trust 9.75% 15/6/2025	98,612	0.09
USD 40,000	Consolidated Edison of New York 3.95% 1/4/2050	32,159	0.03	USD 95,000	Domtar 6.75% 1/10/2028	88,009	0.08
USD 30,000	Consolidated Edison of New York 4.5% 15/5/2058	25,309	0.02	USD 10,000	Dover 5.375% 15/10/2035	10,114	0.01
USD 20,000	Consolidated Edison of New York 5.5% 1/12/2039	20,031	0.02	USD 40,000	Duquesne Light 2.775% 7/1/2032	32,486	0.03
USD 10,000	Constellation Energy Generation 6.5% 1/10/2053	11,017	0.01	USD 20,000	Eaton 4.15% 2/11/2042	17,450	0.02
USD 98,408	Cooper-Standard Automotive 13.5% 31/3/2027	104,658	0.10	USD 180,000	Ecolab 2.125% 1/2/2032	148,094	0.14
USD 5,000	Cornerstone Building Brands 6.125% 15/1/2029	4,511	0.00	USD 70,000	Ecolab 2.75% 18/8/2055	43,806	0.04
USD 100,000	Cox Communications 5.45% 15/9/2028	100,970	0.09	USD 50,000	Edwards Lifesciences 4.3% 15/6/2028	48,661	0.05
USD 30,000	Cox Communications 5.7% 15/6/2033	30,117	0.03	USD 135,000	Electronic Arts 2.95% 15/2/2051	90,187	0.08
USD 70,000	CPI CG 8.625% 15/3/2026	68,954	0.06	EUR 100,000	Eli Lilly 0.625% 1/11/2031	89,993	0.08
USD 25,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	23,304	0.02	USD 50,000	Eli Lilly 2.5% 15/9/2060	29,190	0.03
USD 26,000	Credit Acceptance 6.625% 15/3/2026	25,890	0.02	USD 34,000	Embarq 7.995% 1/6/2036	19,255	0.02
USD 170,000	Credit Acceptance 9.25% 15/12/2028	180,232	0.17	USD 35,000	Embeckta 6.75% 15/2/2030	30,469	0.03
USD 28,000	Crescent Energy Finance 7.25% 1/5/2026	27,893	0.03	USD 40,000	Emerson Electric 2.8% 21/12/2051	25,980	0.02
USD 59,000	Crocs 4.25% 15/3/2029	53,041	0.05	EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	114,351	0.11
USD 55,000	Crown Castle 3.7% 15/6/2026	53,033	0.05	USD 304,000	Encompass Health 4.625% 1/4/2031	275,176	0.26
USD 90,000	CSC 11.25% 15/5/2028	92,869	0.09	USD 30,000	Energizer 6.5% 31/12/2027	29,770	0.03
USD 20,000	CSX 4.5% 15/11/2052	17,555	0.02	USD 30,000	Equinix 3% 15/7/2050	19,532	0.02
USD 75,000	CVR Energy 5.75% 15/2/2028	69,614	0.07	USD 15,000	EquipmentShare.com 9% 15/5/2028	15,391	0.01
USD 138,000	CVR Energy 8.5% 15/1/2029	138,553	0.13	USD 20,000	Essential Properties 2.95% 15/7/2031	15,684	0.01
USD 20,000	Danaher 2.8% 10/12/2051	13,023	0.01	USD 10,000	Estee Lauder 3.125% 1/12/2049	6,855	0.01
USD 50,000	Darden Restaurants 6.3% 10/10/2033	52,162	0.05	USD 108,000	Evergreen Acqco 1 / TVI 9.75% 26/4/2028	113,755	0.11
USD 438,000	DaVita 4.625% 1/6/2030	385,549	0.36	USD 50,000	Eversource Energy 0.8% 15/8/2025	46,722	0.04
USD 50,000	Dell International / EMC 6.02% 15/6/2026	50,664	0.05	USD 20,000	Eversource Energy 3.45% 15/1/2050	13,715	0.01
USD 3,000	Dell International / EMC 8.35% 15/7/2046	3,806	0.00	USD 50,000	Eversource Energy 5.125% 15/5/2033	48,357	0.05
USD 145,000	Deluxe 8% 1/6/2029	126,452	0.12	USD 25,000	Exelon 5.6% 15/3/2053	24,504	0.02
USD 5,000	Devon Energy 4.75% 15/5/2042	4,261	0.00	USD 100,000	FactSet Research Systems 3.45% 1/3/2032	87,490	0.08
USD 20,000	Diamondback Energy 6.25% 15/3/2053	21,185	0.02	USD 133,000	Fair Isaac 4% 15/6/2028	123,603	0.12
USD 20,000	Dick's Sporting Goods 4.1% 15/1/2052	14,165	0.01	USD 10,000	Federal Realty 4.5% 1/12/2044	8,149	0.01
USD 2,000	Digital Realty Trust 5.55% 15/1/2028	2,023	0.00	USD 25,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	22,086	0.02
				USD 50,000	Fiserv 5.45% 15/3/2034	50,013	0.05
				USD 40,000	Fiserv 5.6% 2/3/2033	40,404	0.04
				USD 70,000	Fiserv 5.625% 21/8/2033	70,901	0.07

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 35,000	Foot Locker 4% 1/10/2029	29,790	0.03	USD 13,000	Great Lakes Dredge & Dock 5.25% 1/6/2029	11,278	0.01
USD 32,000	Fortrea 7.5% 1/7/2030	32,717	0.03	USD 15,000	Greystar Real Estate Partners 7.75% 1/9/2030	15,553	0.01
USD 68,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	65,125	0.06	USD 87,000	GYP III 4.625% 1/5/2029	80,705	0.08
USD 45,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	47,156	0.04	USD 25,000	HCA 4.625% 15/3/2052	20,543	0.02
USD 8,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	8,265	0.01	USD 40,000	HCA 5.25% 15/6/2049	36,075	0.03
USD 26,000	Fortune Brands Innovations 4.5% 25/3/2052	21,169	0.02	USD 30,000	HCA 5.6% 1/4/2034	29,912	0.03
USD 13,000	Foundation Building Materials 6% 1/3/2029	11,356	0.01	USD 10,000	HCA 6% 1/4/2054	9,941	0.01
USD 21,000	Freedom Mortgage 7.625% 1/5/2026	20,834	0.02	USD 10,000	HCA 6.1% 1/4/2064	9,876	0.01
USD 44,000	Freedom Mortgage 9.25% 1/2/2029	44,676	0.04	USD 10,000	Heartland Dental / Heartland Dental Finance 10.5% 30/4/2028	10,524	0.01
USD 20,000	Freedom Mortgage 12% 1/10/2028	21,670	0.02	USD 50,000	Hexcel 4.2% 15/2/2027	47,874	0.04
USD 25,000	Freedom Mortgage 12.25% 1/10/2030	27,526	0.03	USD 80,000	Hexcel 4.95% 15/8/2025	78,935	0.07
USD 30,000	FS KKR Capital 2.625% 15/1/2027	27,249	0.03	USD 20,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	21,447	0.02
USD 20,000	FS KKR Capital 3.125% 12/10/2028	17,322	0.02	USD 40,000	Home Depot 3.3% 15/4/2040	31,472	0.03
USD 25,000	FS KKR Capital 3.4% 15/1/2026	23,655	0.02	USD 50,000	Home Depot 4.95% 15/9/2052	47,652	0.04
USD 100,000	FTAI Infra Escrow 10.5% 1/6/2027	103,702	0.10	USD 100,000	Hormel Foods 1.8% 11/6/2030	83,125	0.08
USD 331,000	Gap 3.625% 1/10/2029	279,687	0.26	USD 213,000	Howard Hughes 5.375% 1/8/2028	200,414	0.19
USD 72,000	Gap 3.875% 1/10/2031	58,377	0.05	USD 29,000	Howard Midstream Energy Partners 8.875% 15/7/2028	30,627	0.03
USD 114,000	Gartner 3.625% 15/6/2029	102,265	0.10	USD 40,000	Hubbell 2.3% 15/3/2031	33,111	0.03
USD 16,000	Gartner 3.75% 1/10/2030	14,148	0.01	USD 167,000	Hughes Satellite Systems 5.25% 1/8/2026	143,367	0.13
USD 57,000	Gartner 4.5% 1/7/2028	54,039	0.05	USD 46,000	Hughes Satellite Systems 6.625% 1/8/2026	30,069	0.03
USD 82,000	GCI 4.75% 15/10/2028	73,755	0.07	USD 110,000	IDEX 2.625% 15/6/2031	92,874	0.09
USD 70,000	General Mills 2.875% 15/4/2030	61,944	0.06	USD 150,000	IDEX 3% 1/5/2030	131,144	0.12
USD 20,000	General Mills 4.95% 29/3/2033	19,652	0.02	USD 30,000	Ingersoll Rand 5.4% 14/8/2028	30,303	0.03
USD 60,000	General Mills 5.4% 15/6/2040	58,829	0.05	USD 89,000	Installed Building Products 5.75% 1/2/2028	87,217	0.08
USD 10,000	General Motors 5.2% 1/4/2045	8,846	0.01	USD 25,000	Intercontinental Exchange 1.85% 15/9/2032	19,306	0.02
USD 20,000	General Motors Financial 2.35% 8/1/2031	16,350	0.02	USD 20,000	Intercontinental Exchange 3% 15/6/2050	13,440	0.01
USD 4,000	Genworth 6.5% 15/6/2034	3,742	0.00	USD 10,000	Intercontinental Exchange 4.25% 21/9/2048	8,429	0.01
USD 5,000	Global Marine 7% 1/6/2028	4,337	0.00	USD 84,000	Interface 5.5% 1/12/2028	78,868	0.07
USD 102,000	Global Partners / GLP Finance 6.875% 15/1/2029	100,091	0.09	USD 170,000	International Business Machines 4% 20/6/2042	141,963	0.13
USD 122,000	Global Partners / GLP Finance 8.25% 15/1/2032	124,908	0.12	USD 10,000	International Paper 5% 15/9/2035	9,703	0.01
USD 140,000	GN Bondco 9.5% 15/10/2031 <sup>*</sup>	137,783	0.13	USD 50,000	Intuit 1.65% 15/7/2030	41,157	0.04
USD 130,000	Goldman Sachs 1.948% 21/10/2027	119,069	0.11	USD 20,000	Intuit 5.5% 15/9/2053	20,634	0.02
USD 100,000	Goldman Sachs 3.814% 23/4/2029	94,587	0.09	EUR 100,000	IQVIA 2.25% 15/3/2029	97,728	0.09
USD 30,000	Goldman Sachs 4.017% 31/10/2038	25,771	0.02	USD 50,000	IQVIA 6.25% 1/2/2029	51,426	0.05
USD 300,000	Goldman Sachs 4.25% 21/10/2025	294,843	0.28	USD 30,000	Iron Mountain 5% 15/7/2028	28,487	0.03
USD 109,000	Graham Packaging 7.125% 15/8/2028	96,300	0.09	USD 26,000	Iron Mountain 5.25% 15/3/2028	25,078	0.02
				USD 45,000	Iron Mountain 5.25% 15/7/2030	42,196	0.04
				USD 180,000	Iron Mountain 5.625% 15/7/2032	168,135	0.16
				USD 160,000	Iron Mountain 7% 15/2/2029	162,642	0.15
				USD 10,000	J M Smucker 5.9% 15/11/2028	10,309	0.01
				USD 40,000	Jabil 1.7% 15/4/2026	37,027	0.03
				USD 20,000	Jabil 3.6% 15/1/2030	18,033	0.02
				USD 16,038	John Sevier Combined Cycle Generation 4.626% 15/1/2042	15,091	0.01

<sup>\*</sup>All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Johnson & Johnson 3.7% 1/3/2046	20,554	0.02	USD 25,000	Marsh & McLennan 2.9% 15/12/2051	16,052	0.02
USD 220,000	JPMorgan Chase 2.182% 1/6/2028	200,857	0.19	USD 50,000	Marsh & McLennan 4.75% 15/3/2039	47,447	0.04
USD 250,000	JPMorgan Chase 3.625% 1/12/2027	238,377	0.22	USD 25,000	Marsh & McLennan 4.9% 15/3/2049	23,219	0.02
USD 50,000	JPMorgan Chase 3.897% 23/1/2049	40,146	0.04	USD 50,000	Marsh & McLennan 5.45% 15/3/2053	49,949	0.05
USD 30,000	JPMorgan Chase 5.336% 23/1/2035	29,912	0.03	USD 20,000	Marsh & McLennan 5.7% 15/9/2053	20,777	0.02
USD 60,000	JPMorgan Chase 5.5% 15/10/2040	61,439	0.06	USD 110,000	Martin Marietta Materials 2.4% 15/7/2031	91,273	0.09
USD 40,000	JPMorgan Chase 6.254% 23/10/2034	42,529	0.04	USD 10,000	Massachusetts Electric 5.867% 26/2/2054	10,043	0.01
USD 50,000	Juniper Networks 2% 10/12/2030	40,291	0.04	USD 55,000	Mastercard 3.85% 26/3/2050	45,443	0.04
USD 50,000	Kellanova 4.5% 1/4/2046	43,217	0.04	USD 60,000	Mauser Packaging Solutions 7.875% 15/8/2026	60,755	0.06
USD 25,000	Keysight Technologies 3% 30/10/2029	22,290	0.02	USD 31,000	Mauser Packaging Solutions 9.25% 15/4/2027	30,207	0.03
USD 10,000	Kimberly-Clark 3.2% 30/7/2046	7,316	0.01	USD 18,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	16,935	0.02
USD 10,000	Kinder Morgan 7.75% 15/1/2032	11,296	0.01	USD 16,000	Maxim Crane Works Capital 11.5% 1/9/2028	16,660	0.02
USD 40,000	Kodiak Gas Services 7.25% 15/2/2029	40,840	0.04	USD 50,000	McCormick 1.85% 15/2/2031	40,246	0.04
USD 25,000	Kraft Heinz Foods 5.5% 1/6/2050	24,538	0.02	USD 20,000	McCormick 2.5% 15/4/2030	17,157	0.02
USD 10,000	Kroger 3.95% 15/1/2050	7,869	0.01	USD 50,000	McDonald's 4.45% 1/3/2047	43,108	0.04
USD 20,000	LABL 9.5% 1/11/2028	20,035	0.02	USD 25,000	McKesson 0.9% 3/12/2025	23,220	0.02
USD 15,000	LABL 10.5% 15/7/2027	14,569	0.01	GBP 100,000	McKesson 3.125% 17/2/2029	116,875	0.11
USD 25,000	Laboratory of America 1.55% 1/6/2026	23,068	0.02	USD 25,000	Merck 2.9% 10/12/2061	15,589	0.01
USD 25,000	Laboratory of America 4.7% 1/2/2045	22,348	0.02	USD 50,000	Merck 5% 17/5/2053	48,530	0.05
USD 50,000	Lam Research 3.125% 15/6/2060	32,902	0.03	USD 30,000	Merck 5.15% 17/5/2063	29,347	0.03
USD 15,000	LCM Investments II 8.25% 1/8/2031	15,318	0.01	USD 10,000	Meritage Homes 3.875% 15/4/2029	9,088	0.01
USD 25,000	Lear 3.5% 30/5/2030	22,359	0.02	USD 157,000	Meritage Homes 5.125% 6/6/2027	154,327	0.14
USD 268,000	Lennox International 5.5% 15/9/2028	270,860	0.25	USD 25,000	MetLife 5.7% 15/6/2035	25,937	0.02
USD 66,000	LGI Homes 4% 15/7/2029	56,732	0.05	USD 20,000	Michaels 7.875% 1/5/2029	12,924	0.01
USD 83,000	LGI Homes 8.75% 15/12/2028	86,562	0.08	USD 60,000	Microsoft 2.675% 1/6/2060	37,936	0.04
USD 10,000	Liberty Mutual 4.3% 1/2/2061	6,353	0.01	USD 20,000	Microsoft 3.7% 8/8/2046	16,751	0.02
USD 23,000	LifePoint Health 9.875% 15/8/2030	23,884	0.02	USD 152,000	MicroStrategy 6.125% 15/6/2028	146,387	0.14
USD 15,000	LifePoint Health 11% 15/10/2030	15,881	0.01	USD 34,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	31,206	0.03
USD 131,000	Lions Gate Capital 5.5% 15/4/2029	98,290	0.09	USD 166,000	Minerals Technologies 5% 1/7/2028	157,648	0.15
USD 25,000	Lowe's 1.7% 15/10/2030	20,341	0.02	USD 231,000	Molina Healthcare 4.375% 15/6/2028	215,456	0.20
USD 125,000	LYB International Finance III 5.625% 15/5/2033	127,232	0.12	USD 25,000	Moody's 4.25% 1/2/2029	24,239	0.02
USD 93,000	Macy's Retail 5.875% 15/3/2030	87,517	0.08	EUR 300,000	Morgan Stanley 0.406% 29/10/2027	297,902	0.28
USD 21,000	Madison IAQ 5.875% 30/6/2029	18,615	0.02	USD 25,000	Morgan Stanley 1.794% 13/2/2032	19,823	0.02
USD 25,000	Main Street Capital 3% 14/7/2026	23,135	0.02	USD 60,000	Morgan Stanley 2.475% 21/1/2028	55,584	0.05
USD 10,000	Main Street Capital 6.95% 1/3/2029	10,055	0.01	USD 25,000	Morgan Stanley 3.591% 22/7/2028	23,721	0.02
USD 55,000	Marriott International 3.5% 15/10/2032	48,094	0.05	USD 50,000	Morgan Stanley 4.35% 8/9/2026	48,903	0.05
USD 40,000	Marriott International 5.45% 15/9/2026	40,197	0.04	USD 100,000	Morgan Stanley 5% 24/11/2025	99,459	0.09
USD 120,000	Marsh & McLennan 2.25% 15/11/2030	101,477	0.10	USD 80,000	Morgan Stanley 5.25% 21/4/2034	78,709	0.07
				USD 10,000	Morgan Stanley 5.597% 24/3/2051	10,378	0.01

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,000	Motorola Solutions 2.3% 15/11/2030	24,760	0.02	USD 80,000	Oncor Electric Delivery 5.65% 15/11/2033	82,733	0.08
USD 85,000	Motorola Solutions 2.75% 24/5/2031	71,189	0.07	USD 25,000	ONE Gas 2% 15/5/2030	20,872	0.02
USD 75,000	Motorola Solutions 4.6% 23/2/2028	73,722	0.07	USD 20,000	OneMain Finance 6.875% 15/3/2025	20,216	0.02
USD 50,000	Motorola Solutions 5.5% 1/9/2044	47,421	0.04	USD 31,000	OneMain Finance 7.125% 15/3/2026	31,518	0.03
USD 25,000	MPLX 2.65% 15/8/2030	21,328	0.02	USD 45,000	OneMain Finance 9% 15/1/2029	47,393	0.04
USD 90,000	MPLX 4% 15/3/2028	86,369	0.08	USD 50,000	ONEOK 4.35% 15/3/2029	48,291	0.05
USD 30,000	MPLX 4.7% 15/4/2048	25,312	0.02	USD 25,000	ONEOK 4.5% 15/3/2050	20,100	0.02
USD 30,000	MPLX 4.95% 14/3/2052	26,033	0.02	USD 260,000	ONEOK 5.55% 1/11/2026	262,293	0.25
USD 20,000	MPLX 5.2% 1/12/2047	18,000	0.02	USD 25,000	ONEOK 6.1% 15/11/2032	25,948	0.02
EUR 100,000	Nasdaq 0.9% 30/7/2033	83,736	0.08	USD 50,000	ONEOK 6.35% 15/1/2031	52,506	0.05
USD 115,000	Nationstar Mortgage 5% 1/2/2026	111,787	0.10	USD 30,000	ONEOK 7.15% 15/1/2051	33,604	0.03
USD 38,000	Nationstar Mortgage 5.5% 15/8/2028	35,937	0.03	USD 3,000	ONEOK Partners 4.9% 15/3/2025	2,979	0.00
USD 197,000	Nationstar Mortgage 5.75% 15/11/2031	180,773	0.17	USD 110,000	Oracle 2.3% 25/3/2028	98,764	0.09
USD 25,000	Nationstar Mortgage 7.125% 1/2/2032	24,674	0.02	USD 100,000	Oracle 2.65% 15/7/2026	94,336	0.09
USD 30,000	NCR Atleos 9.5% 1/4/2029	31,754	0.03	USD 60,000	Oracle 3.6% 1/4/2050	42,426	0.04
USD 55,000	Neptune Bidco US 9.29% 15/4/2029	51,676	0.05	USD 20,000	Oracle 3.85% 1/4/2060	13,969	0.01
USD 45,000	Nestle 1.125% 13/7/2026	41,396	0.04	USD 75,000	Oracle 5.55% 6/2/2053	71,903	0.07
USD 140,000	NetApp 1.875% 22/6/2025	133,737	0.12	USD 15,000	Otis Worldwide 3.112% 15/2/2040	11,475	0.01
USD 70,000	New Fortress Energy 6.5% 30/9/2026	66,577	0.06	USD 25,000	Owens Corning 3.875% 1/6/2030	23,065	0.02
USD 26,000	New Fortress Energy 6.75% 15/9/2025	25,588	0.02	USD 20,000	Paramount Global 4.2% 19/5/2032	16,128	0.02
USD 20,000	New York State Electric & Gas 3.3% 15/9/2049	13,149	0.01	USD 25,000	Paramount Global 6.375% 30/3/2062	21,726	0.02
USD 42,000	Newmark 7.5% 12/1/2029	42,791	0.04	USD 8,000	Patrick Industries 4.75% 1/5/2029	7,341	0.01
USD 117,000	Nexstar Media 4.75% 1/11/2028	103,973	0.10	USD 192,000	PBF / PBF Finance 6% 15/2/2028	186,442	0.18
USD 123,000	Nexstar Media 5.625% 15/7/2027	116,852	0.11	USD 34,000	PBF / PBF Finance 7.875% 15/9/2030	34,819	0.03
USD 30,000	NextEra Energy Capital 5.25% 28/2/2053	28,060	0.03	USD 50,000	PECO Energy 4.375% 15/8/2052	42,961	0.04
USD 89,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	89,940	0.08	USD 7,000	PennyMac Financial Services 7.875% 15/12/2029	7,180	0.01
USD 69,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	70,046	0.07	USD 100,000	PepsiCo 2.75% 21/10/2051	66,128	0.06
USD 48,000	Noble Finance II 8% 15/4/2030	49,318	0.05	USD 50,000	PepsiCo 3.45% 6/10/2046	38,913	0.04
USD 18,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	18,414	0.02	USD 59,000	PG&E 5% 1/7/2028	56,312	0.05
USD 30,000	Novartis Capital 2.75% 14/8/2050	20,040	0.02	USD 40,000	Pioneer Natural Resources 2.15% 15/1/2031	33,503	0.03
USD 80,000	Nucor 2.979% 15/12/2055	51,729	0.05	USD 106,000	Pitney Bowes 7.25% 15/3/2029	92,314	0.09
USD 110,000	Nucor 4.3% 23/5/2027	107,880	0.10	USD 50,000	PNC Financial Services 6.615% 20/10/2027	51,470	0.05
USD 80,000	NVR 3% 15/5/2030	70,491	0.07	USD 20,000	President and Fellows of Harvard College 2.517% 15/10/2050	13,063	0.01
USD 10,000	Oceaneering International 6% 1/2/2028	9,721	0.01	USD 100,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	99,075	0.09
EUR 100,000	Olympus Water US 3.875% 1/10/2028	101,818	0.10	USD 117,000	PROG 6% 15/11/2029	107,659	0.10
USD 55,000	Olympus Water US 9.75% 15/11/2028	58,448	0.05	USD 50,000	Progressive 3.7% 15/3/2052	38,869	0.04
USD 20,000	Oncor Electric Delivery 3.7% 15/5/2050	15,298	0.01	USD 20,000	Progressive 3.95% 26/3/2050	16,324	0.02
				USD 50,000	Progressive 4.125% 15/4/2047	42,101	0.04
				USD 60,000	Progressive 4.95% 15/6/2033	59,681	0.06
				USD 100,000	Prologis 4.75% 15/6/2033	97,222	0.09
				EUR 100,000	Prologis Euro Finance 1.5% 8/2/2034	86,898	0.08
				USD 20,000	Prudential Financial 3% 10/3/2040	14,974	0.01
				USD 181,000	PTC 4% 15/2/2028	168,469	0.16
				USD 50,000	Public Service Electric and Gas 3.1% 15/3/2032	43,792	0.04

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,000	Public Service Electric and Gas 5.125% 15/3/2053	29,083	0.03	USD 20,000	Southern California Edison 4.875% 1/3/2049	17,857	0.02
USD 30,000	Public Service Electric and Gas 5.45% 1/8/2053	30,235	0.03	USD 20,000	Southern California Gas 5.75% 1/6/2053	20,313	0.02
USD 30,000	Public Service Enterprise 6.125% 15/10/2033	31,326	0.03	USD 10,000	Southwest Gas 3.8% 29/9/2046	7,347	0.01
USD 20,000	Public Service of New Hampshire 5.15% 15/1/2053	19,207	0.02	USD 188,000	Sprint Capital 6.875% 15/11/2028	200,263	0.19
USD 25,000	Public Storage Operating 2.3% 1/5/2031	21,057	0.02	USD 9,000	SPX FLOW 8.75% 1/4/2030*	8,787	0.01
USD 5,000	Public Storage Operating 3.385% 1/5/2029	4,669	0.00	USD 22,000	SRS Distribution 6.125% 1/7/2029	20,589	0.02
USD 10,000	Public Storage Operating 5.35% 1/8/2053	10,005	0.01	USD 18,000	Standard Industries 4.75% 15/1/2028	17,050	0.02
USD 20,000	PulteGroup 6.375% 15/5/2033	21,171	0.02	USD 22,000	Staples 10.75% 15/4/2027	19,826	0.02
USD 20,000	QUALCOMM 4.65% 20/5/2035	19,636	0.02	USD 15,000	Star Parent 9% 1/10/2030	15,821	0.01
USD 130,000	Quanta Services 2.9% 1/10/2030	112,479	0.11	USD 110,000	Steel Dynamics 3.45% 15/4/2030	100,246	0.09
USD 50,000	Quest Diagnostics 4.2% 30/6/2029	48,217	0.04	USD 105,000	Steelcase 5.125% 18/1/2029	98,483	0.09
USD 34,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	15,848	0.01	USD 55,000	StoneX 7.875% 1/3/2031	55,685	0.05
USD 27,000	Rain Carbon 12.25% 1/9/2029	26,721	0.02	USD 90,000	Stryker 3.375% 1/11/2025	87,503	0.08
USD 120,000	Regeneron Pharmaceuticals 1.75% 15/9/2030	97,199	0.09	USD 50,000	SunCoke Energy 4.875% 30/6/2029	44,762	0.04
USD 90,000	Regeneron Pharmaceuticals 2.8% 15/9/2050	56,171	0.05	USD 30,000	Sunoco / Sunoco Finance 7% 15/9/2028	30,720	0.03
USD 110,000	Reliance 2.15% 15/8/2030	91,380	0.09	USD 123,000	Synchrony Financial 7.25% 2/2/2033	119,976	0.11
USD 20,000	Revvity 3.3% 15/9/2029	18,025	0.02	USD 45,000	Talen Energy Supply 8.625% 1/6/2030	47,518	0.04
USD 56,000	RingCentral 8.5% 15/8/2030	57,584	0.05	USD 35,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	34,897	0.03
USD 30,000	Ryder System 5.65% 1/3/2028	30,536	0.03	USD 130,000	Talos Production 9% 1/2/2029	132,793	0.12
USD 20,000	Ryder System 6.6% 1/12/2033	21,450	0.02	USD 51,000	Talos Production 9.375% 1/2/2031	52,682	0.05
USD 25,000	S&P Global 2.3% 15/8/2060	13,603	0.01	USD 100,000	Tapestry 3.05% 15/3/2032	81,180	0.08
USD 20,000	S&P Global 3.9% 1/3/2062	15,616	0.01	USD 6,000	Tapestry 4.125% 15/7/2027	5,696	0.01
USD 146,000	Sabre GBLB 8.625% 1/6/2027	129,211	0.12	USD 80,000	Targa Resources 6.15% 1/3/2029	82,554	0.08
USD 149,000	Sabre GBLB 11.25% 15/12/2027	140,339	0.13	USD 10,000	Targa Resources 6.5% 15/2/2053	10,577	0.01
USD 20,000	San Diego Gas & Electric 3.75% 1/6/2047	15,444	0.01	USD 64,000	Taylor Morrison Communities 5.75% 15/1/2028	62,764	0.06
USD 25,000	Santander USA 4.5% 17/7/2025	24,521	0.02	USD 56,000	TEGNA 4.625% 15/3/2028	50,750	0.05
USD 40,000	Santander USA 6.174% 9/1/2030	39,915	0.04	USD 130,000	Teledyne Technologies 2.75% 1/4/2031	110,650	0.10
USD 57,000	Science Applications International 4.875% 1/4/2028	53,879	0.05	USD 91,000	Tempur Sealy International 4% 15/4/2029*	81,124	0.08
USD 19,000	Service Properties Trust 7.5% 15/9/2025	19,231	0.02	USD 98,000	Tenet Healthcare 6.125% 1/10/2028	96,568	0.09
USD 135,000	ServiceNow 1.4% 1/9/2030	108,412	0.10	USD 32,000	Texas Capital Bancshares 4% 6/5/2031	27,365	0.03
USD 19,000	Shea Homes / Shea Homes Funding 4.75% 1/4/2029	17,851	0.02	USD 50,000	Texas Instruments 4.1% 16/8/2052	41,924	0.04
USD 20,000	Simon Property 5.85% 8/3/2053	20,377	0.02	USD 70,000	Texas Instruments 5% 14/3/2053	68,161	0.06
USD 211,000	Sinclair Television 4.125% 1/12/2030	151,050	0.14	USD 20,000	Texas Instruments 5.05% 18/5/2063	19,228	0.02
USD 25,000	Skyworks Solutions 3% 1/6/2031	21,001	0.02	USD 226,000	Thor Industries 4% 15/10/2029	200,293	0.19
USD 50,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	53,000	0.05	USD 41,000	Titan International 7% 30/4/2028	40,817	0.04
USD 50,000	Snap-on 3.1% 1/5/2050	35,233	0.03	USD 23,000	T-Mobile USA 4.375% 15/4/2040	20,244	0.02
USD 60,000	Snap-on 4.1% 1/3/2048	50,282	0.05	USD 76,000	T-Mobile USA 4.5% 15/4/2050	64,507	0.06
USD 20,000	Southern California Edison 3.65% 1/3/2028	18,966	0.02	USD 20,000	T-Mobile USA 5.65% 15/1/2053	19,966	0.02
				USD 31,000	TopBuild 4.125% 15/2/2032	27,167	0.03
				USD 102,000	Townsquare Media 6.875% 1/2/2026	98,073	0.09

\* All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.



# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 44,000	Travel + Leisure 6.625% 31/7/2026*	44,260	0.04	USD 20,000	Verizon Communications 2.65% 20/11/2040	13,856	0.01
USD 10,000	Travelers 4% 30/5/2047	8,282	0.01	USD 10,000	Verizon Communications 3.7% 22/3/2061	7,140	0.01
USD 15,000	Trident TPI 12.75% 31/12/2028	16,028	0.02	USD 25,000	Verizon Communications 5.25% 16/3/2037	25,028	0.02
USD 75,000	TriNet 7.125% 15/8/2031	76,523	0.07	EUR 150,000	VF 0.625% 25/2/2032	116,221	0.11
USD 40,000	Truist Financial 5.711% 24/1/2035	39,692	0.04	USD 25,000	VICI Properties 5.625% 15/5/2052	22,512	0.02
USD 25,000	TTMT Escrow Issuer 8.625% 30/9/2027	25,721	0.02	USD 100,000	VICI Properties / VICI Note 3.75% 15/2/2027	94,007	0.09
USD 79,000	Tutor Perini 6.875% 1/5/2025	77,069	0.07	USD 105,000	Visa 3.65% 15/9/2047	84,091	0.08
USD 30,000	Tyson Foods 5.4% 15/3/2029	30,026	0.03	USD 66,000	VM Consolidated 5.5% 15/4/2029	62,140	0.06
USD 20,000	Tyson Foods 5.7% 15/3/2034	20,000	0.02	USD 20,000	Vulcan Materials 3.5% 1/6/2030	18,241	0.02
USD 100,000	Unilever Capital 1.75% 12/8/2031	80,676	0.08	USD 186,000	Wabash National 4.5% 15/10/2028	170,344	0.16
USD 50,000	Union Pacific 3.6% 15/9/2037	42,979	0.04	USD 25,000	Washington Gas Light 3.65% 15/9/2049	18,336	0.02
USD 41,000	United Airlines 4.375% 15/4/2026	39,462	0.04	USD 14,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	13,012	0.01
USD 17,000	United Airlines 4.625% 15/4/2029	15,663	0.01	GBP 100,000	Wells Fargo 2.125% 24/9/2031	101,987	0.10
USD 25,000	United Parcel Service 5.3% 1/4/2050	25,125	0.02	USD 100,000	Wells Fargo 4.897% 25/7/2033	95,726	0.09
USD 55,000	United Wholesale Mortgage 5.5% 15/11/2025	54,171	0.05	USD 40,000	Wells Fargo 5.198% 23/1/2030	39,713	0.04
USD 56,000	United Wholesale Mortgage 5.5% 15/4/2029	52,460	0.05	USD 20,000	Welltower 2.75% 15/1/2032	16,675	0.02
USD 254,000	United Wholesale Mortgage 5.75% 15/6/2027	247,798	0.23	USD 6,000	Welltower 4% 1/6/2025	5,894	0.01
USD 85,000	UnitedHealth 3.5% 15/8/2039	69,298	0.06	USD 100,000	Western Digital 4.75% 15/2/2026	97,552	0.09
USD 80,000	UnitedHealth 4.45% 15/12/2048	70,441	0.07	USD 10,000	Western Midstream Operating 6.35% 15/1/2029	10,323	0.01
USD 30,000	UnitedHealth 5.2% 15/4/2063	28,678	0.03	USD 27,000	White Cap Parent 8.25% 15/3/2026	26,956	0.03
USD 159,000	Uniti Group / Uniti Finance / CSL Capital 6.5% 15/2/2029	121,826	0.11	USD 40,000	Williams 5.1% 15/9/2045	36,649	0.03
USD 271,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	281,433	0.26	USD 25,000	Willis North America 2.95% 15/9/2029	22,287	0.02
USD 10,000	University of Southern California 2.805% 1/10/2050	6,876	0.01	USD 40,000	Willis North America 5.9% 5/3/2054	40,021	0.04
USD 50,000	Univision Communications 6.625% 1/6/2027	48,488	0.05	USD 120,000	Winnebago Industries 6.25% 15/7/2028	118,540	0.11
USD 20,000	Univision Communications 7.375% 30/6/2030*	19,330	0.02	USD 50,000	Workday 3.8% 1/4/2032	45,346	0.04
USD 80,000	Univision Communications 8% 15/8/2028	80,021	0.08	USD 31,000	World Acceptance 7% 1/11/2026	28,462	0.03
USD 165,000	Upbound 6.375% 15/2/2029	158,479	0.15	USD 18,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	18,599	0.02
USD 75,000	US Bancorp 3% 30/7/2029	66,485	0.06	USD 91,000	Xerox 5% 15/8/2025	89,273	0.08
USD 64,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	63,665	0.06	USD 181,000	Xerox 5.5% 15/8/2028	164,229	0.15
USD 30,000	Valero Energy 4% 1/6/2052	22,668	0.02	USD 118,000	XPO CNW 6.7% 1/5/2034	122,138	0.11
USD 19,000	Varex Imaging 7.875% 15/10/2027	19,208	0.02	USD 100,000	Xylem 2.25% 30/1/2031	84,177	0.08
USD 45,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	44,991	0.04	USD 79,000	Yum! Brands 4.75% 15/1/2030	74,629	0.07
USD 59,000	Venture Global LNG 8.125% 1/6/2028	59,972	0.06	USD 88,000	Yum! Brands 5.375% 1/4/2032	84,548	0.08
USD 30,000	Venture Global LNG 8.375% 1/6/2031	30,354	0.03	USD 38,000	Zayo 6.125% 1/3/2028	28,926	0.03
USD 67,000	Venture Global LNG 9.5% 1/2/2029	71,472	0.07	USD 63,000	Ziff Davis 4.625% 15/10/2030	56,571	0.05
USD 47,000	Venture Global LNG 9.875% 1/2/2032	49,538	0.05	USD 20,000	Zimmer Biomet 5.35% 1/12/2028	20,238	0.02
USD 70,000	Verisk Analytics 3.625% 15/5/2050	51,431	0.05	USD 30,000	Zoetis 3% 15/5/2050	20,476	0.02
				USD 20,000	Zoetis 4.45% 20/8/2048	17,568	0.02
				USD 20,000	Zoetis 4.7% 1/2/2043	18,340	0.02
				USD 190,000	Zoetis 5.6% 16/11/2032	196,833	0.18
						38,243,262	35.80

\*All or a portion of this security represents a security on loan.

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Uruguay</b>				<b>Uzbekistan</b>			
USD 65,000	Uruguay Government International Bond 4.125% 20/11/2045*	56,387	0.05	USD 200,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	188,238	0.18
USD 90,000	Uruguay Government International Bond 4.375% 27/10/2027	89,179	0.08	<b>Zambia</b>			
USD 250,000	Uruguay Government International Bond 4.375% 23/1/2031	243,771	0.23	USD 200,000	Zambia Government International Bond 8.5% 14/4/2024	136,750	0.13
USD 215,000	Uruguay Government International Bond 4.975% 20/4/2055	199,115	0.19	Total Bonds		101,820,689	95.33
USD 335,000	Uruguay Government International Bond 5.1% 18/6/2050	320,134	0.30	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 150,000	Uruguay Government International Bond 5.75% 28/10/2034	157,391	0.15	Total Portfolio		103,146,214	96.57
USD 100,000	Uruguay Government International Bond 7.625% 21/3/2036	119,972	0.11	Other Net Assets		3,662,637	3.43
USD 100,000	Uruguay Government International Bond 7.875% 15/1/2033*	119,149	0.11	Total Net Assets (USD)		106,808,851	100.00
		1,305,098	1.22				

\*All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	885,878	USD	825,000	Westpac	4/3/2024	9,188
USD	1,060,000	CAD	789,960	Barclays	4/3/2024	7,479
USD	581,500	GBP	737,835	Deutsche Bank	4/3/2024	929
USD	980,000	GBP	1,243,606	Morgan Stanley	4/3/2024	1,701
USD	13,861,000	EUR	15,054,875	Royal Bank of Canada	4/3/2024	16,690
USD	200,000	EUR	216,137	Deutsche Bank	4/3/2024	(849)
USD	1,800,000	EUR	1,939,383	Citigroup	4/3/2024	(13,487)
USD	150,000	GBP	189,130	Goldman Sachs	4/3/2024	(957)
USD	200,000	GBP	253,871	Citigroup	4/3/2024	421
Net unrealised appreciation						21,115
<b>AUD Hedged Share Class</b>						
AUD	79,785,254	USD	122,535,865	BNY Mellon	15/3/2024	216,501
USD	1,465,050	AUD	955,711	BNY Mellon	15/3/2024	(799)
Net unrealised appreciation						215,702
<b>EUR Hedged Share Class</b>						
EUR	14,854,162	USD	13,790,301	BNY Mellon	15/3/2024	114,058
USD	158,043	EUR	169,706	BNY Mellon	15/3/2024	(1,836)
Net unrealised appreciation						112,222
Total net unrealised appreciation						349,039

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(3)	EUR	Euro BOBL	March 2024	3,711
6	EUR	Euro BOBL	March 2024	(7,095)
2	EUR	Euro Bund	March 2024	(759)
(2)	EUR	Euro BOBL	March 2024	3,135
9	USD	US Long Bond (CBT)	June 2024	11,798
1	USD	US Long Bond (CBT)	June 2024	1,311

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details. The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic ESG Multi Allocation Credit Fund<sup>(4)</sup> continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(11)	USD	US Treasury 10 Year Note (CBT)	June 2024	(6,016)
(1)	USD	US Treasury 10 Year Note (CBT)	June 2024	(547)
(7)	USD	US Ultra 10 Year Note	June 2024	(2,567)
(5)	USD	US Ultra Bond (CBT)	June 2024	(10,158)
1	CAD	Canadian 10 Year Bond	June 2024	162
2	GBP	Long Gilt	June 2024	(1,090)
6	USD	US Treasury 2 Year Note (CBT)	June 2024	1,096
3	USD	US Treasury 2 Year Note (CBT)	June 2024	517
10	USD	US Treasury 5 Year Note (CBT)	June 2024	3,110
28	USD	US Treasury 5 Year Note (CBT)	June 2024	8,709
1	GBP	Long Gilt	June 2024	(545)
(8)	USD	US Treasury 5 Year Note (CBT)	June 2024	(2,500)
(5)	USD	US Ultra 10 Year Note	June 2024	(1,692)
(2)	USD	US Ultra Bond (CBT)	June 2024	(4,063)
Total				(3,483)

<sup>(4)</sup>Fund name changed during the period, see Note 1, for further details.  
The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic Global Equity High Income Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				5,352,000	PetroChina	4,218,610	0.08
				3,676,000	PICC Property & Casualty	5,034,292	0.09
				2,397,000	Postal Savings Bank of China*	1,264,696	0.02
				164,100	Shenzhen Inovance Technology	1,439,643	0.03
				147,354	Shenzhen Mindray Bio-Medical Electronics	5,914,129	0.11
				1,110,000	Xinjiang Daqo New Energy	4,500,027	0.08
				299,400	Yealink Network Technology	1,219,193	0.02
						140,203,788	2.58
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>Curacao</b>			
<b>Bermuda</b>				48,541	Schlumberger	2,362,005	0.04
874,500	CK Infrastructure*	5,144,671	0.09	<b>Denmark</b>			
13,496	Credicorp	2,285,210	0.04	501	AP Moller - Maersk	714,632	0.01
123,500	Jardine Matheson	5,175,885	0.10	13,482	Genmab	3,782,400	0.07
4,330,000	Kunlun Energy	3,700,685	0.07	1,011,730	Novo Nordisk	121,047,309	2.23
				73,802	Novozymes	4,175,432	0.08
		16,306,451	0.30			129,719,773	2.39
<b>Brazil</b>				<b>Finland</b>			
943,049	Ambev	2,372,313	0.04	394,375	Kone	19,382,440	0.36
928,348	BB Seguridade Participacoes	6,251,819	0.12	6,189,061	Nordea Bank	75,634,209	1.39
323,972	Petroleo Brasileiro	2,709,424	0.05	173,895	Sampo	7,781,428	0.14
4,110,748	Petroleo Brasileiro	33,411,627	0.62			102,798,077	1.89
		44,745,183	0.83	<b>France</b>			
<b>Canada</b>				31,622	AXA*	1,134,895	0.02
12,219	Canadian Natural Resources	839,125	0.02	15,107	BNP Paribas	909,645	0.02
6,161	Franco-Nevada	656,365	0.01	4,225,101	Engie	68,346,394	1.26
592,627	TELUS	10,394,313	0.19	45,720	Sanofi	4,386,881	0.08
350,189	Tourmaline Oil*	15,887,770	0.29	344,945	Thales	51,121,245	0.94
		27,777,573	0.51			125,899,060	2.32
<b>Cayman Islands</b>				<b>Germany</b>			
8,891,000	HKT Trust & HKT	10,847,312	0.20	79,592	Allianz*	21,872,855	0.40
1,844,000	Tingyi Cayman Islands	2,056,569	0.04	337,573	BASF*	17,255,509	0.32
7,941,000	Want Want China*	4,382,552	0.08	5,798	Bayerische Motoren Werke*	689,178	0.02
		17,286,433	0.32	31,057	GEA	1,253,102	0.02
<b>China</b>				21,992	Mercedes-Benz*	1,766,336	0.03
7,971,000	Agricultural Bank of China	3,278,965	0.06	54,505	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	25,587,279	0.47
119,997	Amlogic Shanghai	931,818	0.02	48,110	SAP	9,042,414	0.17
1,830,467	Avary Shenzhen	5,355,415	0.10	21,314	Scout24	1,559,955	0.03
55,108,000	Bank of China	21,683,706	0.40	334,372	Siemens	66,285,244	1.22
12,304,000	Bank of Communications	8,079,372	0.15			145,311,872	2.68
770,600	BOC International China	1,167,918	0.02	<b>Hong Kong</b>			
928,404	BYD	24,636,868	0.45	246,500	Beijing Enterprises	928,982	0.02
12,311,000	China CITIC Bank	6,558,394	0.12	3,553,500	BOC Hong Kong*	9,374,422	0.17
2,934,000	China Construction Bank	1,829,145	0.04	63,800	Hang Seng Bank	728,662	0.01
2,373,000	China Everbright Bank	742,732	0.01	1,105,000	Power Assets	6,648,923	0.12
14,822,000	China Petroleum & Chemical	8,199,037	0.15	820,000	Sino Land	885,194	0.02
4,002,408	Chongqing Rural Commercial Bank	2,488,628	0.05	288,000	Swire Pacific	2,387,841	0.05
3,139,500	COSCO SHIPPING	3,385,097	0.06			20,954,024	0.39
950,417	Gree Electric Appliances of Zhuhai	5,151,051	0.10	<b>India</b>			
1,056,029	Henan Shuanghui Investment & Development	4,282,690	0.08	122,322	Asian Paints	4,163,002	0.08
1,195,000	Hunan Valin Steel	943,715	0.02	11,371	Eicher Motors	520,084	0.01
20,695,000	Industrial & Commercial Bank of China	10,681,074	0.20	531,142	ICICI Bank	6,740,147	0.12
1,219,900	New China Life Insurance	2,350,140	0.04				
1,442,959	Ningxia Baofeng Energy	3,058,114	0.05				
98,600	Nongfu Spring*	559,279	0.01				
3,749,000	People's Insurance of China	1,250,040	0.02				

\*All or a portion of this security represents a security on loan.

# Systematic Global Equity High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
50,971	Kotak Mahindra Bank	1,038,554	0.02		<b>Jersey</b>		
25,200	Maruti Suzuki India	3,430,768	0.06	68,511	Experian	2,950,163	0.06
87,294	Reliance Industries	3,075,853	0.06		<b>Malaysia</b>		
491,894	State Bank of India	4,438,044	0.08	2,102,000	CIMB	2,861,424	0.05
55,876	Tata Consultancy Services	2,759,626	0.05	347,000	IOI	291,025	0.00
21,070	Titan	921,003	0.02	12,109,000	Malayan Banking	24,317,454	0.45
87,132	UPL	493,581	0.01	100,400	Nestle Malaysia	2,642,488	0.05
555,150	Vedanta	1,794,678	0.03	196,300	Petronas Gas	742,095	0.02
		29,375,340	0.54	98,200	PPB	322,401	0.01
	<b>Indonesia</b>			2,425,500	Public Bank	2,248,904	0.04
7,694,400	Bank Mandiri Persero	3,427,349	0.06	3,615,800	RHB Bank	4,266,869	0.08
	<b>Ireland</b>			705,300	Sime Darby	402,773	0.01
13,512	Aon	4,247,903	0.08	1,225,000	Tenaga Nasional	2,906,641	0.05
12,161	Kingspan	1,101,419	0.02			41,002,074	0.76
11,971	Linde	5,358,220	0.10		<b>Mexico</b>		
456,694	Medtronic	38,010,641	0.70	894,832	Coca-Cola Femsa	8,754,260	0.16
		48,718,183	0.90	600,924	Wal-Mart de Mexico	2,406,373	0.05
	<b>Israel</b>					11,160,633	0.21
5,031	Check Point Software Technologies	813,311	0.02		<b>Netherlands</b>		
	<b>Italy</b>			300,315	ABN AMRO Bank	4,849,833	0.09
30,684	Assicurazioni Generali	730,381	0.01	1,334,071	ING Groep*	18,381,609	0.34
2,542,752	Banco BPM	14,941,133	0.28	107,016	Koninklijke Ahold Delhaize	3,198,683	0.06
1,178,924	Intesa Sanpaolo	3,768,074	0.07	519,372	Koninklijke KPN	1,909,074	0.03
367,108	Mediobanca Banca di Credito Finanziario	5,008,443	0.09	122,010	Stellantis*	3,213,331	0.06
500,010	UniCredit	16,895,377	0.31			31,552,530	0.58
		41,343,408	0.76		<b>New Zealand</b>		
	<b>Japan</b>			208,540	Fisher & Paykel Healthcare	3,120,775	0.06
137,100	Asahi Kasei	955,338	0.02		<b>Norway</b>		
1,028,700	Astellas Pharma	11,366,526	0.21	499,626	DNB Bank	10,021,082	0.18
142,100	Brother Industries	2,385,842	0.04	273,439	Equinor	6,784,440	0.13
34,200	Daito Trust Construction*	4,064,917	0.07	82,776	Orkla	596,188	0.01
28,200	Fast Retailing*	8,161,990	0.15			17,401,710	0.32
78,200	FUJIFILM*	4,982,427	0.09		<b>Singapore</b>		
3,979,300	Japan Post*	38,511,067	0.71	121,400	DBS	3,012,352	0.06
1,441,900	KDDI*	43,932,771	0.81	6,004,300	Singapore Telecommunications	10,504,659	0.19
1,168,200	Kirin	16,292,193	0.30			13,517,011	0.25
253,700	Mitsubishi*	5,440,126	0.10		<b>South Korea</b>		
626,100	MS&AD Insurance*	31,040,045	0.57	6,025	Hyundai Motor	727,108	0.01
390,000	Nintendo*	21,918,172	0.40	160,698	Industrial Bank of Korea	1,689,525	0.03
35,600	NIPPON EXPRESS HOLDINGS	1,886,170	0.04	34,667	Kia	3,241,245	0.06
51,230,200	Nippon Telegraph & Telephone	62,484,622	1.15			5,657,878	0.10
316,200	Ono Pharmaceutical*	5,263,476	0.10		<b>Spain</b>		
222,300	Seiko Epson	3,600,764	0.07	787,380	Banco Bilbao Vizcaya Argentaria	7,838,603	0.14
447,600	Sekisui House	10,002,233	0.18	8,602,006	CaixaBank	38,944,756	0.72
530,000	Shionogi*	26,538,115	0.49	293,197	Telefonica*	1,211,634	0.02
4,654,000	SoftBank*	61,419,152	1.13			47,994,993	0.88
110,200	Subaru*	2,509,756	0.05		<b>Sweden</b>		
125,300	Suzuki Motor	5,513,652	0.10	299,417	Epiroc	5,465,223	0.10
186,600	Trend Micro	9,271,009	0.17	34,280	Swedbank*	753,774	0.01
157,400	ZOZO*	3,574,185	0.07			6,218,997	0.11
		381,114,548	7.02		<b>Switzerland</b>		
				64,293	ABB	2,972,382	0.05
				37,546	Bunge Global	3,529,324	0.06

\* All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic Global Equity High Income Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
493,339	Garmin	67,636,777	1.25	78,412	Rio Tinto	5,083,646	0.09
284	Givaudan*	1,199,879	0.02	157,975	Sage	2,508,428	0.05
160,086	Logitech International†	14,281,160	0.26	42,755	Smiths	872,590	0.02
235,275	Nestle	24,825,050	0.46	59,702	SSE	1,243,051	0.02
982,380	Novartis*	100,212,959	1.85	133,592	St James's Place	877,961	0.01
60,039	Roche*	15,873,409	0.29	4,940,998	Tesco	17,507,097	0.32
105,964	Swiss Re*	12,877,266	0.24	11,728,494	Vodafone	10,297,041	0.19
46,971	Zurich Insurance	25,248,395	0.46			137,983,552	2.54
		268,656,601	4.94		<b>United States</b>		
	<b>Taiwan</b>			10,434	A O Smith*	864,457	0.02
39,920	Advantech	492,535	0.01	351,169	AbbVie	62,048,051	1.14
738,000	Asia Cement	944,402	0.02	177,581	Adobe	98,852,239	1.82
753,000	Asustek Computer	10,838,985	0.20	130,348	Akamai Technologies	14,224,877	0.26
214,000	Catcher Technology	1,333,713	0.02	462,029	Alphabet	64,037,219	1.18
11,135,000	Compal Electronics	12,857,761	0.24	1,700,949	Altria	69,696,385	1.28
7,777,000	CTBC Financial	7,233,387	0.13	952,011	Amazon.com^	166,544,804	3.07
748,629	E.Sun Financial	598,013	0.01	110,050	American Financial	14,001,661	0.26
3,749,926	First Financial	3,214,950	0.06	54,192	AMETEK*	9,666,769	0.18
752,000	Formosa Plastics	1,705,765	0.03	229,245	Amgen*	63,443,554	1.17
6,411,000	Hon Hai Precision Industry	20,890,328	0.39	1,089,381	Apple^	197,722,652	3.64
2,395,000	Lite-On Technology	8,296,633	0.15	2,412,265	AT&T	41,080,873	0.76
88,000	MediaTek	3,173,729	0.06	19,429	Automatic Data Processing	4,888,725	0.09
1,643,251	Mega Financial	2,011,857	0.04	10,047	Becton Dickinson	2,388,976	0.04
674,000	Novatek Microelectronics	12,814,941	0.24	92,060	Best Buy	7,812,212	0.14
249,000	Pegatron	673,516	0.01	6,352	BioMarin Pharmaceutical	554,657	0.01
520,000	Realtek Semiconductor	9,360,474	0.17	3,418	Booking	11,962,932	0.22
2,480,000	Synnex Technology International	6,103,986	0.11	1,502,012	Bristol-Myers Squibb	76,144,498	1.40
1,972,000	Taiwan Semiconductor Manufacturing	43,046,541	0.79	100,652	Cadence Design Systems	30,467,360	0.56
2,969,480	WPG	8,717,875	0.16	68,135	Chevron*	10,413,753	0.19
		154,309,391	2.84	419,018	Cisco Systems	20,225,999	0.37
	<b>Thailand</b>			116,477	CME	25,863,718	0.48
139,500	Advanced Info Service	781,806	0.01	1,522,209	Coca-Cola	91,758,758	1.69
	<b>Turkey</b>			52,360	Colgate-Palmolive	4,510,814	0.08
938,900	Akbank TAS	1,249,712	0.03	81,576	ConocoPhillips	9,182,195	0.17
246,362	Haci Omer Sabanci	627,666	0.01	48,154	Costco Wholesale	36,055,789	0.67
214,760	Turkcell Iletisim Hizmetleri	460,489	0.01	21,941	Devon Energy	972,645	0.02
866,974	Turkiye Petrol Rafinerileri	4,523,161	0.08	29,895	Domino's Pizza	13,336,757	0.25
943,796	Yapi ve Kredi Bankasi	699,449	0.01	76,321	DuPont de Nemours	5,307,362	0.10
		7,560,477	0.14	1,009,038	eBay	47,813,266	0.88
	<b>United Kingdom</b>			74,735	Electronic Arts	10,425,533	0.19
1,415,754	Auto Trader	13,412,798	0.25	45,862	Eli Lilly	34,282,304	0.63
358,641	BAE Systems	5,648,081	0.10	61,110	EOG Resources	6,998,317	0.13
276,132	Barratt Developments	1,635,215	0.03	857,353	Exxon Mobil†	89,876,315	1.66
836,734	British American Tobacco	24,992,477	0.46	35,953	F5	6,728,963	0.12
176,942	Burberry	2,886,958	0.05	11,979	Fair Isaac	15,340,188	0.28
336,608	Centrica	540,886	0.01	8,932	Fortinet*	622,471	0.01
376,061	Diageo	14,106,274	0.26	71,366	Gilead Sciences	5,171,180	0.10
88,725	GSK	1,888,937	0.04	127,838	Graco	11,505,420	0.21
196,011	Imperial Brands	4,256,247	0.08	129,567	Hershey	24,142,219	0.44
2,917,561	J Sainsbury	9,346,722	0.17	5,309	Hess	776,972	0.01
746,568	Mondi	13,316,193	0.25	237,288	Honeywell International	46,885,736	0.87
2,477,377	NatWest	7,562,950	0.14	347,948	HP	9,794,736	0.18
				445,404	Incyte	26,376,825	0.49

^All or a portion of this security is pledged, see Note 13, for further details.

†All or a portion of this security represents a security on loan.







# Systematic Global Equity High Income Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CHF Hedged Share Class</b>						
CHF	105,764,760	USD	91,668,714	BNY Mellon	15/3/2024	(1,328,672)
USD	1,981,977	CHF	2,250,337	BNY Mellon	15/3/2024	(7,639)
Net unrealised depreciation						(1,336,311)
<b>CNH Hedged Share Class</b>						
CNY	649,564,533	USD	4,676,317,013	BNY Mellon	15/3/2024	(45,407)
USD	63,785,962	CNY	8,846,817	BNY Mellon	15/3/2024	(12,753)
Net unrealised depreciation						(58,160)
<b>EUR Hedged Share Class</b>						
EUR	77,931,578	USD	72,343,193	BNY Mellon	15/3/2024	590,921
USD	3,128,771	EUR	3,380,181	BNY Mellon	15/3/2024	(15,843)
Net unrealised appreciation						575,078
<b>GBP Hedged Share Class</b>						
GBP	95,879,995	USD	76,222,228	BNY Mellon	15/3/2024	719,389
USD	1,629,616	GBP	2,055,353	BNY Mellon	15/3/2024	(9,921)
Net unrealised appreciation						709,468
<b>HKD Hedged Share Class</b>						
HKD	566,486,682	USD	4,424,861,828	BNY Mellon	15/3/2024	(1,006,220)
USD	93,596,186	HKD	11,975,617	BNY Mellon	15/3/2024	14,384
Net unrealised depreciation						(991,836)
<b>JPY Hedged Share Class</b>						
JPY	37,613,949	USD	5,593,652,924	BNY Mellon	15/3/2024	(122,216)
USD	20,612,541	JPY	137,218	BNY Mellon	15/3/2024	(936)
Net unrealised depreciation						(123,152)
<b>NZD Hedged Share Class</b>						
NZD	24,417,435	USD	40,231,672	BNY Mellon	15/3/2024	156,472
USD	331,026	NZD	204,380	BNY Mellon	15/3/2024	2,185
Net unrealised appreciation						158,657
<b>SGD Hedged Share Class</b>						
SGD	23,121,295	USD	31,064,182	BNY Mellon	15/3/2024	17,098
USD	150,925	SGD	111,710	BNY Mellon	15/3/2024	(707)
Net unrealised appreciation						16,391
<b>ZAR Hedged Share Class</b>						
USD	4,064,485	ZAR	211,765	BNY Mellon	15/3/2024	192
ZAR	6,917,908	USD	131,475,078	BNY Mellon	15/3/2024	(74,155)
Net unrealised depreciation						(73,963)
Total net unrealised depreciation						(861,490)

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
883	EUR	EURO STOXX 50 Index	March 2024	530,468
469	GBP	FTSE 100 Index	March 2024	250,192
4,704	USD	S&P 500 E-Mini Index	March 2024	17,368,644
531	JPY	Nikkei 225 (Yen)	March 2024	264,644
Total				18,413,948

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(797)	Call	S&P 500 Index	Exchange Traded	USD 5,005	1/3/2024	(3,399,278)	(7,093,300)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic Global Equity High Income Fund continued

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(402)	Call	Nikkei 225 Index	Exchange Traded	JPY 37,500	8/3/2024	(3,720,211)	(4,814,370)
(378)	Call	Nikkei 225 Index	Exchange Traded	JPY 38,375	8/3/2024	(1,501,494)	(2,491,084)
(752)	Call	Spirax-Sarco Engineering PLC	Exchange Traded	USD 5,070	8/3/2024	(819,678)	(3,771,280)
(2,198)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,850	15/3/2024	(1,010,590)	(1,767,042)
(2,376)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,825	15/3/2024	(1,618,926)	(2,415,388)
(344)	Call	FTSE 100 Index	Exchange Traded	GBP 7,800	15/3/2024	75,663	(59,941)
(358)	Call	FTSE 100 Index	Exchange Traded	GBP 7,850	15/3/2024	79,665	(35,160)
(726)	Call	S&P 500 Index	Exchange Traded	USD 5,085	15/3/2024	(806,569)	(3,913,140)
(678)	Call	S&P 500 Index	Exchange Traded	USD 5,160	22/3/2024	1,015,362	(2,179,770)
Total						(11,706,056)	(28,540,475)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Consumer Non-cyclical	21.24
Technology	18.73
Communications	15.01
Financials	14.70
Consumer Cyclical	8.28
Industrial	7.77
Energy	3.87
Utilities	1.56
Basic Materials	1.30
Diversified	0.11
Other Net Assets	7.43
	100.00

# Systematic Global Sustainable Income & Growth Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				94	Vipshop	1,824	0.01
				8,000	Yadea	12,551	0.04
						93,365	0.29
<b>FUNDS</b>				<b>China</b>			
				21,000	China Construction Bank	13,092	0.04
				3,500	China Merchants Bank	13,660	0.05
48,130	BlackRock Global Corporate Sustainable Credit Screened Fund <sup>†</sup>	5,138,854	16.21	4,500	COSCO SHIPPING	4,852	0.01
47,705	BlackRock ICAV I - BlackRock Global High Yield Sustainable Credit Screened Fund <sup>†</sup>	5,157,543	16.26	12,000	Dongfeng Motor	5,136	0.02
Total Funds				38,000	Industrial & Commercial Bank of China	19,613	0.06
				3,000	Ping An Insurance of China	13,452	0.04
				900	WuXi AppTec	5,599	0.02
						75,404	0.24
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>Colombia</b>			
				249	Bancolombia	2,152	0.01
				746	Bancolombia	6,088	0.02
						8,240	0.03
				<b>Denmark</b>			
				7	AP Moller - Maersk	9,985	0.03
				8	AP Moller - Maersk	11,179	0.04
				80	Genmab	22,444	0.07
				1,971	Novo Nordisk	235,818	0.74
				49	Novozymes	2,772	0.01
						282,198	0.89
				<b>Finland</b>			
				1,494	Elisa	67,704	0.21
				623	Kesko	11,906	0.04
				436	Kone	21,428	0.07
				17,195	Nordea Bank	210,134	0.66
				2,075	Sampo	92,852	0.29
				243	UPM-Kymmene	8,186	0.03
						412,210	1.30
				<b>France</b>			
				245	Covivio	11,095	0.04
				5,035	Engie	81,447	0.26
				364	Gecina	35,542	0.11
				62	Kering	28,611	0.09
				486	Klepierre	12,444	0.04
				4,446	Orange	51,439	0.16
				561	Schneider Electric	127,998	0.40
						348,576	1.10
				<b>Germany</b>			
				335	Allianz	92,062	0.29
				77	Bayerische Motoren Werke	9,153	0.03
				152	Bayerische Motoren Werke	16,903	0.05
				555	Deutsche Lufthansa	4,340	0.02
				130	Deutsche Post	6,068	0.02
				3,007	E.ON	38,790	0.12
				697	Henkel	47,504	0.15
				801	Mercedes-Benz	64,334	0.20
				391	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	183,554	0.58
				<b>Australia</b>			
8,157	Brambles	80,227	0.25				
445	Fortescue	7,531	0.03				
6,824	QBE Insurance	77,004	0.24				
11,323	Telstra	28,230	0.09				
						192,992	0.61
				<b>Austria</b>			
63	Verbund	4,573	0.01				
				<b>Belgium</b>			
1,404	KBC	99,803	0.31				
				<b>Bermuda</b>			
72	Credicorp	12,191	0.04				
				<b>Brazil</b>			
5,007	Ambev	12,596	0.04				
3,019	Petroleo Brasileiro	25,248	0.08				
9,821	Petroleo Brasileiro	79,824	0.25				
						117,668	0.37
				<b>Canada</b>			
2,145	Bank of Nova Scotia/The	103,381	0.33				
532	BCE	19,824	0.06				
284	CGI	32,694	0.10				
1,160	Enbridge	40,049	0.13				
63	Fortis	2,442	0.01				
466	Gildan Activewear	16,195	0.05				
1,627	Hydro One	48,546	0.15				
378	Keyera	9,317	0.03				
1,555	Metro	85,093	0.27				
118	Shopify	9,056	0.03				
40	TC Energy	1,582	0.00				
712	TELUS	12,488	0.04				
						380,667	1.20
				<b>Cayman Islands</b>			
400	Alibaba	3,725	0.01				
350	Baidu	4,451	0.01				
26,000	HKT Trust & HKT	31,721	0.10				
600	Li Auto	13,590	0.04				
70	Meituan	714	0.00				
700	Tencent	24,789	0.08				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

# Systematic Global Sustainable Income & Growth Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
534	SAP	100,367	0.32	100	Sekisui House	2,235	0.01
567	Siemens	112,401	0.35	400	Shimadzu	10,927	0.03
		675,476	2.13	2,300	Shionogi	115,166	0.36
	<b>Hong Kong</b>			300	SoftBank	17,643	0.06
4,000	AIA	32,500	0.10	12,300	SoftBank	162,324	0.51
31,000	BOC Hong Kong	81,781	0.26	600	Sompo	35,254	0.11
15,500	Fosun International	8,950	0.03	1,300	Takashimaya	19,605	0.06
7,500	MTR	24,911	0.08	900	Tokio Marine	26,350	0.08
28,000	Sino Land	30,226	0.09	600	Trend Micro	29,810	0.09
7,500	Swire Pacific	62,183	0.20	1,000	USS	17,432	0.06
13,800	Swire Properties	28,490	0.09			1,606,652	5.07
		269,041	0.85		<b>Jersey</b>		
	<b>Hungary</b>			53	Ferguson	11,051	0.03
428	MOL Hungarian Oil & Gas	3,426	0.01		<b>Mexico</b>		
	<b>Indonesia</b>			1,777	Wal-Mart de Mexico	7,116	0.02
13,400	Bank Central Asia	8,420	0.03		<b>Netherlands</b>		
16,600	Unilever Indonesia	2,884	0.01	4,007	ABN AMRO Bank	64,709	0.20
		11,304	0.04	1	Adyen	1,584	0.01
	<b>Ireland</b>			22	ASML	20,811	0.06
137	Accenture	51,595	0.16	1,612	CNH Industrial	19,296	0.06
1,125	Medtronic	93,634	0.30	7,286	ING Groep	100,391	0.32
106	Trane Technologies	29,963	0.09	41,123	Koninklijke KPN	151,157	0.48
		175,192	0.55	961	LyondellBasell Industries	95,139	0.30
	<b>Italy</b>			1,211	Randstad*	67,190	0.21
3,232	Enel	20,688	0.07			520,277	1.64
17,893	Intesa Sanpaolo	57,190	0.18		<b>Norway</b>		
6,327	Mediobanca Banca di Credito Finanziario	86,319	0.27	607	DNB Bank	12,175	0.04
3,248	Poste Italiane	38,005	0.12	6,091	Equinor	151,127	0.48
		202,202	0.64	856	Gjensidige Forsikring	13,682	0.04
	<b>Japan</b>			3,696	Norsk Hydro	19,123	0.06
11,000	Asahi Kasei	76,650	0.24	1,666	Orkla	11,999	0.04
9,500	Astellas Pharma	104,969	0.33	1,419	Telenor	15,585	0.05
1,300	Azbil	38,192	0.12			223,691	0.71
300	Brother Industries	5,037	0.02		<b>Singapore</b>		
900	FANUC	26,326	0.08	700	DBS	17,369	0.05
100	Fast Retailing	28,943	0.09	300	Singapore Airlines*	1,445	0.00
3,100	Honda Motor	36,960	0.12	19,100	Singapore Telecommunications	33,416	0.11
100	Hoya	13,036	0.04			52,230	0.16
2,100	ITOCHU	91,550	0.29		<b>South Africa</b>		
7,000	KDDI*	213,281	0.67	898	FirstRand	3,029	0.01
300	Kirin	4,184	0.02	1,059	Vodacom	5,194	0.02
800	Kyushu Railway	18,428	0.06			8,223	0.03
1,200	Mitsubishi	25,732	0.08		<b>South Korea</b>		
3,100	MS&AD Insurance	153,688	0.49	134	Hyundai Motor	16,171	0.05
69,200	Nippon Telegraph & Telephone	84,402	0.27	47	Hyundai Motor	5,630	0.02
3,800	Ono Pharmaceutical	63,255	0.20	209	Industrial Bank of Korea	2,197	0.01
1,100	Panasonic	10,454	0.03	893	KB Financial	42,584	0.13
1,200	Recruit	48,525	0.15	220	NAVER	32,217	0.10
700	SBI	18,851	0.06	185	Samsung	5,773	0.02
2,100	SCSK	38,778	0.13	555	Shinhan Financial	18,151	0.06
1,800	Seiko Epson	29,156	0.09	273	Woori Financial	3,055	0.01
2,800	Sekisui Chemical	39,509	0.12			125,778	0.40

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[978] BlackRock Global Funds (BGF)**

# Systematic Global Sustainable Income & Growth Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Spain</b>				2,085	Amazon.com	364,750	1.15
9,468	Iberdrola	109,398	0.35	91	American Express	19,903	0.06
<b>Sweden</b>				638	Amgen	176,567	0.56
262	Skandinaviska Enskilda Banken	3,913	0.01	641	Annaly Capital Management	12,160	0.04
10,393	Svenska Handelsbanken*	124,739	0.40	3,056	Apple	554,664	1.75
6,783	Volvo	187,571	0.59	874	Applied Materials	173,742	0.55
262	Volvo	7,353	0.02	325	Archer-Daniels-Midland	17,397	0.05
		323,576	1.02	101	Arista Networks	27,921	0.09
<b>Switzerland</b>				1,238	AT&T	21,083	0.07
2,075	ABB	95,931	0.30	119	Atlassian	24,671	0.08
852	Adecco	34,697	0.11	743	Automatic Data Processing	186,954	0.59
2,207	Bunge Global	207,458	0.65	344	Bank of America	11,899	0.04
62	DSM-Firmenich	6,696	0.02	1,876	Best Buy	159,197	0.50
151	Garmin	20,702	0.06	129	Block	10,352	0.03
53	Kuehne + Nagel International	17,857	0.06	4,015	Bristol-Myers Squibb	203,540	0.64
359	Logitech International	32,026	0.10	677	Cadence Design Systems	204,928	0.65
2,783	Novartis*	283,895	0.90	135	Camden Property Trust	12,739	0.04
742	Swiss Re*	90,172	0.29	138	Cardinal Health	15,336	0.05
112	Swisscom	64,333	0.20	197	Cboe Global Markets	37,785	0.12
53	TE Connectivity	7,640	0.03	629	Cencora	148,167	0.47
344	Zurich Insurance	184,911	0.58	120	Chevron	18,341	0.06
		1,046,318	3.30	1,062	Church & Dwight	105,913	0.33
<b>Thailand</b>				275	Cigna	91,724	0.29
1,500	SCB X	4,705	0.01	1,729	Cisco Systems	83,459	0.26
<b>Turkey</b>				71	Clorox	10,873	0.03
1,784	Akbank TAS	2,374	0.01	639	CMS Energy	36,832	0.12
4,322	Turkcell Iletisim Hizmetleri	9,267	0.03	4,249	Coca-Cola	256,130	0.81
1,149	Turkiye Petrol Rafinerileri	5,995	0.02	228	ConocoPhillips	25,664	0.08
3,080	Yapi ve Kredi Bankasi	2,283	0.00	202	Costco Wholesale	151,250	0.48
		19,919	0.06	259	Dayforce	18,340	0.06
<b>United Kingdom</b>				100	Deckers Outdoor	88,789	0.28
1,088	3i	34,193	0.11	686	Dolby Laboratories	56,382	0.18
391	Aviva	2,220	0.01	67	Domino's Pizza	29,890	0.09
627	Barratt Developments	3,713	0.01	139	Donaldson	9,858	0.03
2,278	Burberry	37,168	0.12	1,280	eBay	60,653	0.19
160	Diageo	6,002	0.02	298	Edwards Lifesciences	25,351	0.08
332	HSBC	2,603	0.01	1,020	Electronic Arts	142,290	0.45
595	Intertek	34,956	0.11	106	Elevance Health	53,370	0.17
12,600	J Sainsbury	40,365	0.13	144	Eli Lilly	107,641	0.34
1,254	M&G	3,586	0.01	238	EMCOR	75,291	0.24
5,289	National Grid	70,175	0.22	260	EOG Resources	29,775	0.09
525	Shell	16,423	0.05	452	Etsy	32,336	0.10
503	SSE	10,473	0.03	496	Exact Sciences	28,505	0.09
		261,877	0.83	59	Expeditors International of Washington	7,022	0.02
<b>United States</b>				639	Exxon Mobil	66,986	0.21
494	3M	45,443	0.14	18	Fair Isaac	23,051	0.07
1,155	AbbVie	204,077	0.64	473	Fidelity National Information Services	32,131	0.10
385	Adobe	214,314	0.68	1,958	General Mills	125,939	0.40
173	Akamai Technologies	18,879	0.06	2,998	Gilead Sciences	217,235	0.69
73	Align Technology	22,280	0.07	228	Graco	20,520	0.07
24	Alnylam Pharmaceuticals	3,651	0.01	38	Hess	5,561	0.02
73	Alphabet	10,197	0.03				
1,017	Alphabet	140,956	0.45				

\* All or a portion of this security represents a security on loan.

# Systematic Global Sustainable Income & Growth Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
6,662	Hewlett Packard Enterprise	100,863	0.32	845	QUALCOMM	133,045	0.42
50	Home Depot	19,041	0.06	532	Quest Diagnostics	66,569	0.21
3,319	HP	93,430	0.29	66	Regions Financial	1,242	0.00
68	IDEXX Laboratories	39,003	0.12	804	Reinsurance of America	142,059	0.45
810	Incyte	47,968	0.15	809	Republic Services	148,516	0.47
1,037	Intel	44,394	0.14	107	Robert Half	8,657	0.03
268	International Paper	9,624	0.03	323	Roku	20,888	0.07
930	Johnson & Johnson	150,069	0.47	208	Salesforce	62,633	0.20
328	Kellanova	18,232	0.06	108	Selective Insurance	11,134	0.03
1,136	Keysight Technologies	175,569	0.55	57	ServiceNow	44,020	0.14
1,891	Kimberly-Clark	228,263	0.72	22	Splunk	3,434	0.01
2,750	Kroger	133,320	0.42	30	Synopsys	17,274	0.05
71	Lam Research	66,203	0.21	212	Target	32,476	0.10
306	Manhattan Associates	77,846	0.24	1,484	TJX	147,213	0.46
868	Marathon Petroleum	145,043	0.46	149	Travelers	32,772	0.10
802	Marsh & McLennan	162,044	0.51	318	Truist Financial	11,213	0.04
317	Mastercard	150,429	0.47	6	Ulta Beauty	3,314	0.01
493	McDonald's	144,346	0.46	267	UnitedHealth	133,051	0.42
288	McKesson	149,898	0.47	274	US Bancorp	11,497	0.04
2,017	Merck	257,369	0.81	74	Valero Energy	10,304	0.03
289	Meta Platforms	141,512	0.45	276	Veeva Systems	62,470	0.20
1,559	Microsoft	638,894	2.01	155	Veralto	13,502	0.04
91	Moderna	8,749	0.03	758	VeriSign	147,257	0.46
2,791	Molson Coors Beverage	175,024	0.55	2,158	Verizon Communications	86,234	0.27
1,862	Mondelez International	136,280	0.43	14	Vertex Pharmaceuticals	5,933	0.02
97	Mosaic	2,980	0.01	1,093	Visa	310,346	0.98
193	Motorola Solutions	64,109	0.20	1,308	Walmart	77,054	0.24
374	NetApp	33,234	0.10	415	Waste Management	85,320	0.27
492	Neurocrine Biosciences	65,057	0.21	144	Workday	42,084	0.13
771	Newmont	23,993	0.08	207	WW Grainger	200,424	0.63
61	Nucor	11,724	0.04	463	Yum China	20,205	0.06
477	NVIDIA	379,120	1.20			11,626,679	36.66
977	Old Republic International	28,343	0.09		Total Common / Preferred Stocks (Shares)	19,312,018	60.90
71	Owens Corning	10,638	0.03		Total Transferable Securities and Money		
1,187	PACCAR	132,149	0.42		Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	29,608,415	93.37
58	Palo Alto Networks	18,276	0.06		Total Portfolio	29,608,415	93.37
1,985	Pfizer	53,665	0.17		Other Net Assets	2,103,156	6.63
232	PPG Industries	32,807	0.10		Total Net Assets (USD)	31,711,571	100.00
932	Procter & Gamble	148,086	0.47				
2,163	Public Service Enterprise	136,291	0.43				

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	5,320	USD	8,171	BNY Mellon	15/3/2024	14
Net unrealised appreciation						14

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic Global Sustainable Income & Growth Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	1,926,098	USD	13,865,655	BNY Mellon	15/3/2024	(222)
USD	6,391,194	CNY	888,448	BNY Mellon	15/3/2024	740
Net unrealised appreciation						518
<b>EUR Hedged Share Class</b>						
EUR	18,013	USD	16,723	BNY Mellon	15/3/2024	138
Net unrealised appreciation						138
<b>GBP Hedged Share Class</b>						
GBP	5,286	USD	4,203	BNY Mellon	15/3/2024	40
Net unrealised appreciation						40
<b>HKD Hedged Share Class</b>						
HKD	403,912	USD	3,155,046	BNY Mellon	15/3/2024	(709)
Net unrealised depreciation						(709)
<b>SGD Hedged Share Class</b>						
SGD	165,483	USD	222,456	BNY Mellon	15/3/2024	215
USD	1,030	SGD	762	BNY Mellon	15/3/2024	(5)
Net unrealised appreciation						210
Total net unrealised appreciation						211

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
6	EUR	EURO STOXX 50 Index	March 2024	11,555
5	EUR	EURO STOXX 50 Index	March 2024	8,343
1	GBP	FTSE 100 Index	March 2024	1,565
1	GBP	FTSE 100 Index	March 2024	(539)
90	USD	S&P 500 E-Mini Index	March 2024	41,488
78	USD	S&P 500 E-Mini Index	March 2024	19,296
9	JPY	Nikkei 225 mini	March 2024	8,664
15	JPY	Nikkei 225 mini	March 2024	16,569
1	USD	US Treasury 5 Year Note (CBT)	June 2024	311
Total				107,252

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(4)	Call	Nikkei 225 Index	Exchange Traded	JPY 37,500	8/3/2024	(37,017)	(47,904)
(9)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,850	15/3/2024	(4,139)	(7,236)
(11)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,825	15/3/2024	(6,102)	(11,182)
(1)	Call	FTSE 100 Index	Exchange Traded	GBP 7,775	15/3/2024	241	(241)
(6)	Call	S&P 500 Index	Exchange Traded	USD 5,060	15/3/2024	(9,136)	(41,850)
(6)	Call	S&P 500 Index	Exchange Traded	USD 5,070	15/3/2024	(8,116)	(37,830)
Total						(64,269)	(146,243)



# Systematic Global Sustainable Income & Growth Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Investment Funds	32.47
Consumer Non-cyclical	17.23
Technology	11.07
Financials	10.45
Communications	7.24
Consumer Cyclical	6.26
Industrial	3.93
Energy	2.00
Utilities	1.77
Basic Materials	0.95
Other Net Assets	6.63
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Australia</b>				<b>Brazil</b>			
650	Altium	27,472	0.01	251,183	Cia Brasileira de Alumínio	202,037	0.08
110,030	AMP	80,069	0.03	1,006,194	Cogna Educacao	511,897	0.20
45,673	AUB*	900,812	0.34	26,387	Cury Construtora e Incorporadora	98,692	0.04
178,079	Boral*	696,177	0.27	307,159	EcoRodovias Infraestrutura e Logística	557,740	0.21
11,338	Challenger	49,800	0.02	39,670	Fras-Le	130,345	0.05
48,756	Credit*	610,637	0.23	5,640	Light	5,716	0.00
188,486	CSR	1,086,225	0.42	95,187	Movida Participacoes	164,993	0.06
141,655	Data#3	777,514	0.30	6,288	Multiplan Empreendimentos Imobiliarios	32,825	0.01
3,986	Deterra Royalties	12,903	0.01	44,656	Randon Implementos e Participacoes	100,034	0.04
8,636	Downer EDI	28,069	0.01	22,248	YDUQS Participacoes	90,056	0.04
182,112	Growthpoint Properties Australia	263,859	0.10			1,894,335	0.73
35,036	Iluka Resources	156,634	0.06	<b>Canada</b>			
70,187	Insignia Financial*	108,564	0.04	3,098	Alamos Gold	36,796	0.02
273	JB Hi-Fi	10,968	0.00	28,138	Artis Real Estate Investment Trust*	121,719	0.05
108,443	Lendlease*	454,377	0.17	79,295	B2Gold	189,360	0.07
108,605	Nanosonics*	193,506	0.08	122,678	Birchcliff Energy*	487,211	0.19
3,888	NEXTDC	44,787	0.02	3,227	BRP	212,439	0.08
235,048	oOh!media	283,030	0.11	44,866	Canfor	546,474	0.21
99,753	Perenti	59,245	0.02	17,718	CI Financial	221,039	0.08
1,709	Perpetual	26,791	0.01	13,482	DREAM Unlimited*	207,007	0.08
5,613	Pinnacle Investment Management*	41,103	0.02	151,734	Enerplus	2,709,484	1.03
119,954	Rural Funds	162,056	0.06	11,517	Fortuna Silver Mines	31,626	0.01
187,100	Sims*	1,494,636	0.57	49,039	Innergex Renewable Energy*	301,185	0.12
32,869	SiteMinder	115,626	0.04	10,850	Major Drilling International	61,432	0.02
8,517	SmartGroup	60,978	0.02	17,868	Morguard North American Residential Real Estate Investment Trust*	208,665	0.08
53,749	Technology One	594,243	0.23	1,888	North American Construction	47,302	0.02
		8,340,081	3.19	6,231	Novagold Resources	15,225	0.01
<b>Austria</b>				60,316	Pason Systems*	609,320	0.23
47,139	BAWAG	2,664,520	1.02	107,627	SSR Mining	468,750	0.18
12,502	Kontron	291,892	0.11	16,572	Tricon Residential	184,356	0.07
1,369	Porr	20,140	0.01			6,659,390	2.55
37,103	Raiffeisen Bank International	769,658	0.29	<b>Cayman Islands</b>			
		3,746,210	1.43	18,000	Bairong	30,308	0.01
<b>Belgium</b>				983,000	China Lesso	468,415	0.18
1,764	Barco	31,501	0.01	196,000	China Shineway Pharmaceutical	221,098	0.09
1,116	Colruyt N.V	54,364	0.02	220,000	CIMC Enric*	177,627	0.07
9,222	Fagron	178,593	0.07	79,000	Gourmet Master	221,433	0.08
25,603	Recticel*	323,329	0.12	218,000	Greentown Service	78,537	0.03
		587,787	0.22	240,000	HUTCHMED China*	741,985	0.28
<b>Bermuda</b>				10,000	Jiumaojiu International*	6,950	0.00
46,136	BW LPG*	539,428	0.21	44,500	JNBY Design*	85,161	0.03
2,678	Helen of Troy	337,776	0.13	130,000	Linklogis*	20,427	0.01
176,708	Invesco	2,758,412	1.06	187,000	Ming Yuan Cloud	53,513	0.02
39,527	Odfjell Drilling	165,883	0.06	198,000	Mobvista	82,967	0.03
186,000	Sihuan Pharmaceutical*	13,544	0.01	20,000	Nexteer Automotive	9,249	0.00
11,000	Yue Yuen Industrial	11,537	0.01	154,000	Tianneng Power International*	139,094	0.05
		3,826,580	1.48	259,500	Xiabuxiabu Catering Management China	64,646	0.03

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
23,200	Yeahka*	37,760	0.01	56,000	Yuexiu Real Estate Investment Trust*	7,512	0.00
		2,439,170	0.92	11,500	Yuexiu Services	3,878	0.00
	<b>Chile</b>					197,329	0.07
18,404	Embotelladora Andina	46,145	0.01		<b>India</b>		
	<b>China</b>			5,864	Ajanta Pharma	156,154	0.06
46,000	China BlueChemical	13,810	0.00	26,163	Birlasoft	244,887	0.09
44,774	Jinzhou Port	8,238	0.00	7,316	Blue Star	112,079	0.04
792,000	Sinopec Engineering	435,073	0.17	6,488	Chambal Fertilisers and Chemicals	27,469	0.01
20,000	Xinhua Winshare Publishing and Media	18,217	0.01	3,138	Cholamandalam Financial	39,806	0.01
		475,338	0.18	2,122	CreditAccess Grameen	37,623	0.01
	<b>Denmark</b>			277,576	Federal Bank	503,489	0.19
45,503	H Lundbeck	196,970	0.07	5,847	Global Health	96,199	0.04
298,806	H Lundbeck	1,454,368	0.56	6,030	Great Eastern Shipping	73,153	0.03
152	Zealand Pharma	14,823	0.01	37,102	Gujarat Pipavav Port	93,609	0.03
		1,666,161	0.64	17,139	ICICI	168,855	0.07
	<b>Finland</b>			928	IIFL Finance	6,607	0.00
74,111	Citycon	318,726	0.12	79,179	Jyothy Labs	441,224	0.17
106,437	Outokumpu*	474,608	0.18	530,743	Karur Vysya Bank	1,175,215	0.45
		793,334	0.30	10,504	KEI Industries	406,744	0.16
	<b>France</b>			3,021	KPIT Technologies	57,222	0.02
70	Gaztransport Et Technigaz	10,845	0.00	76,277	LIC Housing Finance	596,068	0.23
351	ICADE*	10,571	0.00	41,744	Mahanagar Gas	747,293	0.28
118,571	Television Francaise 1*	1,092,162	0.42	334,541	Mahindra & Mahindra Financial Services	1,143,430	0.44
12,950	Valeo*	151,738	0.06	62,415	Manappuram Finance	132,634	0.05
3,564	Vallourec SACA*	53,940	0.02	32,508	Max Financial Services	380,179	0.15
		1,319,256	0.50	3,218	Motilal Oswal Financial Services	62,681	0.02
	<b>Germany</b>			456	Mrs Bectors Food Specialities	5,844	0.00
2,296	Atoss Software	591,611	0.23	340,406	NCC	1,014,449	0.39
901	Aurubis*	57,713	0.02	9,492	Phoenix Mills	316,037	0.12
70,525	Auto1*	276,983	0.11	4,255	Piramal Enterprises	46,942	0.02
82,665	Deutsche Pfandbriefbank*	339,371	0.13	7,187	Praj Industries	43,335	0.02
139	Draegerwerk	7,314	0.00	432	Safari Industries India	10,609	0.01
3,096	ElringKlinger*	17,701	0.01			8,139,836	3.11
2,168	FUCHS	92,580	0.04		<b>Indonesia</b>		
5,292	HUGO BOSS*	362,974	0.14	7,839,700	Ace Hardware Indonesia	416,554	0.16
71,494	Kloeckner &*	508,832	0.19	2,563,500	AKR Corporindo	277,312	0.10
70	MBB	7,215	0.00	6,791,600	Mitra Adiperkasa	829,772	0.32
1,710	Mutares	64,840	0.02	4,660,000	Perusahaan Gas Negara	323,220	0.13
31,548	ProSiebenSat.1 Media	208,444	0.08			1,846,858	0.71
6,949	SAF-Holland	132,915	0.05		<b>Ireland</b>		
15,967	Salzgitter	412,635	0.16	83,891	Alkermes	2,516,310	0.96
24,517	thyssenkrupp*	126,000	0.05	5,621	Uniphar	16,405	0.01
		3,207,128	1.23			2,532,715	0.97
	<b>Greece</b>				<b>Israel</b>		
1,419	Aegean Airlines	18,813	0.01	151,225	Cellebrite DI*	1,814,700	0.69
	<b>Guernsey</b>			302	Ituran Location and Control	8,275	0.00
8,417	Shurgard Self Storage	367,465	0.14	1,981	Plus500	42,877	0.02
	<b>Hong Kong</b>					1,865,852	0.71
500	Langham Hospitality Investments and Langham Hospitality Investments	42	0.00		<b>Italy</b>		
126,000	Shoucheng*	24,306	0.01	468,048	A2A*	857,925	0.33
388,000	Shougang Fushan Resources	161,591	0.06	30,142	Banca Mediolanum	326,169	0.12

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
115,594	BPER Banca	467,156	0.18	200	OBIC Business Consultants	9,568	0.01
11,923	Buzzi	405,143	0.15	21,700	Oiles	299,080	0.11
13,824	Danieli & C Officine Meccaniche*	464,190	0.18	6,400	Pacific Industrial	64,657	0.02
10,811	Hera	37,721	0.02	14,300	PALTAC	400,685	0.15
198,932	Iren*	395,611	0.15	800	Plus Alpha Consulting	13,510	0.01
112,803	Maire Tecnimont	648,019	0.25	83,400	Relo*	672,378	0.26
1,625	Sanlorenzo	73,341	0.03	2,900	Sakata INX	28,017	0.01
185	Sesa*	23,202	0.01	11,300	Santen Pharmaceutical	112,384	0.04
367,819	Webuild*	783,748	0.30	169,300	Sega Sammy*	2,126,090	0.81
		4,482,225	1.72	45,500	Sumitomo Chemical	92,482	0.04
	<b>Japan</b>			19,900	Sumitomo Rubber Industries	232,199	0.09
800	ABC-Mart	13,732	0.01	14,500	Suzuken*	432,482	0.17
6,700	Adastria*	152,859	0.06	27,000	Taikisha*	856,254	0.33
400	Aica Kogyo	9,517	0.00	300	Takasago Thermal Engineering	8,761	0.00
92,800	Alfresa*	1,388,600	0.53	5,100	Toho*	107,927	0.04
27,500	Amada*	305,882	0.12	3,500	Tokai	51,423	0.02
9,900	AZ-COM MARUWA*	98,030	0.04	18,600	Tokai Rika	305,136	0.12
300	BIPROGY	9,301	0.00	165,900	Tokyo Tatemono	2,409,165	0.92
34,100	Coca-Cola Bottlers Japan	452,301	0.17	395,800	Tokyu Fudosan*	2,602,034	1.00
1,000	COMSYS	22,119	0.01	54,200	Tosei	740,846	0.28
1,200	Create SD	26,414	0.01	27,300	Toyoda Gosei*	562,749	0.21
47,100	Credit Saison*	917,641	0.35	82,700	Toyota Boshoku*	1,311,614	0.50
8,500	Dowa	297,371	0.11	300	UACJ	8,249	0.00
55,500	FCC*	786,094	0.30	6,800	UBE	114,217	0.04
4,900	Fujitsu General	63,387	0.02	1,200	Zenrin	6,832	0.00
22,500	Glory*	439,492	0.17			29,266,280	11.19
400	GMO internet group	7,235	0.00		<b>Jersey</b>		
4,800	GMO Payment Gateway*	323,875	0.12	4,990	Arcadium Lithium	27,146	0.01
3,300	Halows	102,004	0.04	60,346	Centamin*	70,470	0.03
75,400	J Front Retailing*	749,384	0.29	32,718	Man	103,613	0.04
76,200	JAC Recruitment	391,031	0.15	103,637	Novocure	1,666,483	0.63
106	Japan Hotel REIT Investment	51,488	0.02			1,867,712	0.71
17,600	JGC*	160,439	0.06		<b>Luxembourg</b>		
38,500	JTEKT	359,074	0.14	39,626	Grand City Properties	371,875	0.14
17,800	Kakaku.com*	204,540	0.08		<b>Malaysia</b>		
11,000	Kobayashi Pharmaceutical	440,103	0.17	145,500	Lotte Chemical Titan	36,180	0.01
3,100	Kokuyo	49,114	0.02	217,600	TIME dotCom	252,196	0.10
1,800	Kuraray	18,221	0.01			288,376	0.11
7,100	Kyoritsu Maintenance*	300,407	0.11		<b>Mexico</b>		
400	Maeda Kosen	9,286	0.00	135,715	Aalsea	519,998	0.20
72,300	Mani*	986,558	0.38		<b>Netherlands</b>		
47,600	Marui*	776,587	0.30	7,833	Aalberts	354,207	0.14
500	Medipal	7,579	0.00	5,041	Eurocommercial Properties*	108,234	0.04
23,100	MEITEC	467,672	0.18	93,952	Just Eat Takeaway.com*	1,576,671	0.60
44,500	Mitsubishi Materials*	779,602	0.30	5,503	Merus*	270,005	0.10
3,900	Modec	79,584	0.03	10,523	MFE-MediaForEurope*	33,679	0.01
159,700	Nikon*	1,581,881	0.61	264,155	PostNL*	378,297	0.14
45,000	Nippon Shinyaku*	1,436,122	0.55	6,079	Redcare Pharmacy	927,955	0.36
300	Nisshin Oillio	10,477	0.00	1,677	TomTom	13,482	0.01
7,000	Nisshin Seifun	97,180	0.04			3,662,530	1.40
112,800	Nomura*	642,997	0.25		<b>Norway</b>		
95,900	NSK*	526,066	0.20	77,275	Aker Solutions	260,316	0.10
73,600	NTN	156,295	0.06	6,028	Elkem*	11,999	0.01

\* All or a portion of this security represents a security on loan.

# Systematic Sustainable Global SmallCap Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,651	SpareBank 1 SMN	49,624	0.02				
2,374	TGS*	23,471	0.01				
5,051	Veidekke	52,994	0.02				
		398,404	0.16				
	<b>Philippines</b>				<b>Switzerland</b>		
50,940	Cebu Air	29,541	0.01	266,808	Aryzta*	476,339	0.18
	<b>Poland</b>			709	CRISPR Therapeutics*	61,563	0.03
615	Asseco Poland	11,616	0.01	15,367	DKSH	1,140,942	0.44
306	KRUK	32,425	0.01	98	Galenica	8,469	0.00
26,900	Orange Polska*	55,643	0.02	5	Inficon	7,806	0.00
		99,684	0.04	70	Tecan	27,623	0.01
	<b>Puerto Rico</b>					1,722,742	0.66
51,419	EVERTEC	1,889,134	0.72		<b>Taiwan</b>		
	<b>Singapore</b>			19,000	ASROCK	152,375	0.06
46,506	Capitaland India Trust	34,969	0.01	206,000	Chicony Electronics	1,221,943	0.47
51,000	Frasers Centrepoint Trust	83,151	0.03	91,000	Chroma ATE	670,779	0.26
32,600	Keppel DC REIT*	41,259	0.02	44,000	CTCI	59,786	0.02
		159,379	0.06	33,000	Elan Microelectronics	173,302	0.07
	<b>South Africa</b>			187,000	FLEXium Interconnect	511,137	0.20
24,397	Equites Property Fund*	16,512	0.00	464,000	Getac	1,754,156	0.67
61,152	Investec	383,401	0.15	97,000	ITEQ	273,728	0.10
1,842	Truworths International	6,893	0.00	311,000	King Yuan Electronics	873,686	0.33
		406,806	0.15	7,000	Lotes	226,989	0.09
	<b>South Korea</b>			59,000	Makalot Industrial	693,415	0.26
31,855	AMOREPACIFIC	637,531	0.25	15,000	Phison Electronics	298,012	0.11
12,036	CJ ENM	717,677	0.28	339,000	Primax Electronics	780,752	0.30
10,661	CJ Logistics	995,966	0.38	141,000	Tong Yang Industry	441,162	0.17
6,240	DGB Financial	41,519	0.02	48,000	Tripod Technology	315,854	0.12
127	Dong-A ST	7,143	0.00	44,000	Visual Photonics Epitaxy	227,590	0.09
2,507	Doosan	171,325	0.06	2,199	Wowprime	16,696	0.01
2,338	ESR Kendall Square REIT	6,997	0.00	2,000	WT Microelectronics	10,851	0.00
4,391	HL Mando	109,313	0.04			8,702,213	3.33
9,124	Jin Air	85,649	0.03		<b>Thailand</b>		
5,737	LOTTE Fine Chemical	204,647	0.08	544,500	Ananda Development*	13,208	0.01
1,760	NHN	35,092	0.01	4,600	MK Restaurants	4,810	0.00
4,347	NICE Information Service	34,930	0.01	318,100	Pruksa	109,093	0.04
		3,047,789	1.16	1,207,000	Sappe	2,911,067	1.11
	<b>Spain</b>			11,800	TQM Alpha*	8,637	0.00
1,351,242	Banco de Sabadell	1,776,059	0.68			3,046,815	1.16
423,957	Bankinter	2,718,380	1.04		<b>Turkey</b>		
3,007	Merlin Properties Socimi*	28,676	0.01	55,161	Anadolu Efes Biracilik Ve Malt Sanayii	277,185	0.11
		4,523,115	1.73	748,298	Enerjisa Enerji	1,514,630	0.58
	<b>Sweden</b>			18,802	Mavi Giyim Sanayi Ve Ticaret	86,291	0.03
562	Avanza Bank	12,308	0.00			1,878,106	0.72
18,335	Camurus	808,459	0.31		<b>United Kingdom</b>		
7,302	Corem Property*	6,514	0.00	4,804	Airtel Africa*	5,797	0.00
615	Granges	5,966	0.00	4,027	Aston Martin Lagonda Global	8,854	0.01
2,837	INVISIO	59,523	0.02	11,537	Bank of Georgia	683,250	0.26
1,727	Platzer Fastigheter	12,770	0.01	28,592	Big Yellow	366,680	0.14
53,438	SSAB	418,331	0.16	94,308	British Land	418,530	0.16
36,184	Trelleborg	1,314,262	0.51	11,547	Ceres Power*	23,910	0.01
		2,638,133	1.01	14,829	Chemring*	65,302	0.03
				9,340	ConvaTec*	29,212	0.01
				737	Cranswick	35,939	0.01
				374,936	Currys*	317,154	0.12
				1,988	CVS*	36,479	0.01

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Systematic Sustainable Global SmallCap Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
9,976	Diploma	439,692	0.17	24,679	AZEK	1,176,201	0.45
1,023	DiscoverIE	8,841	0.00	15,742	Badger Meter	2,487,236	0.95
41,202	Dunelm	600,974	0.23	30,364	Beacon Roofing Supply	2,583,369	0.99
16,099	Firstgroup	32,581	0.01	33,762	BioCryst Pharmaceuticals	193,456	0.07
110,790	Forterra	242,231	0.09	6,907	BlueLinx	861,372	0.33
5,755	Greggs*	197,051	0.08	366	Blueprint Medicines*	34,777	0.01
25,843	Hammerson*	8,305	0.00	1,857	Brightsphere Investment	42,061	0.02
8,907	Hill & Smith	204,900	0.08	9,057	Brixmor Property	203,873	0.08
30,075	Hunting	129,011	0.05	14,594	Bruker*	1,286,023	0.49
15,080	Impax Asset Management*	88,193	0.04	101	Cable One	45,174	0.02
15,463	Investec*	96,978	0.04	464	Cabot	39,459	0.01
56,591	Johnson Matthey	1,105,486	0.42	7,207	CACI International	2,687,634	1.03
4,378	Jupiter Fund Management	4,572	0.00	27	Cavco Industries	10,044	0.00
5,162	Kainos*	73,004	0.03	381	CBL & Associates Properties	9,007	0.00
9,380	LivaNova	517,307	0.20	3,322	CG oncology	153,809	0.06
91,039	Marks & Spencer	275,527	0.11	167,339	Chegg	1,479,277	0.57
7,100	Moneysupermarket.com*	22,313	0.01	926	Chemed	582,121	0.22
6,262	Morgan Sindall	186,088	0.07	9,071	Ciena*	514,779	0.20
33,832	OSB*	179,983	0.07	29,734	Cirrus Logic	2,695,090	1.03
8,653	Paragon Banking*	70,837	0.03	8,219	Clearwater Analytics*	143,833	0.05
178,860	Quilter	218,047	0.08	15,388	Cognex	605,672	0.23
337	Rathbones	6,731	0.00	2,760	Columbus McKinnon	116,444	0.05
115,544	Rightmove*	836,369	0.32	788	Comfort Systems USA*	231,853	0.09
17,030	Safestore*	166,176	0.06	27,886	CommVault Systems	2,663,950	1.02
16,199	Shaftesbury Capital*	25,229	0.01	100,848	COPT Defense Properties	2,444,555	0.94
2,538	TBC Bank	93,433	0.04	98,779	Corcept Therapeutics	2,383,537	0.91
7,726	Telecom Plus	144,708	0.05	90,035	Coursera	1,443,261	0.55
19,215	Travis Perkins	180,533	0.07	49,000	CSG Systems International*	2,707,250	1.03
51,022	Tritax Big Box REIT	95,062	0.04	650	Curtiss-Wright	153,107	0.06
52,730	Vesuvius	322,617	0.12	1,010	Cytokinetics*	74,326	0.03
134,895	Virgin Money UK*	267,701	0.10	16,467	Deciphera Pharmaceuticals	277,140	0.11
29,728	Wickes	59,938	0.02	79,031	Delek US	1,970,243	0.75
1,558	YouGov*	21,758	0.01	41,868	Donaldson*	2,969,278	1.14
		8,913,283	3.41	690	DoubleVerify	23,343	0.01
	<b>United States</b>			188	Duolingo	43,616	0.02
59,427	Accel Entertainment	665,582	0.25	7,820	EMCOR	2,473,857	0.95
393	Advanced Drainage Systems	64,059	0.02	39,616	Enovis*	2,406,276	0.92
375	Albany International	35,119	0.01	7,157	Erasca	16,783	0.01
77,440	Alcoa	2,083,910	0.80	226	Ethan Allen Interiors	7,462	0.00
43,643	Alector	310,738	0.12	77	Euronet Worldwide	8,388	0.00
51	Alto Neuroscience	765	0.00	16,349	Eventbrite*	96,296	0.04
9,236	AMN Healthcare Services*	524,882	0.20	35,779	Everi	380,331	0.15
63,248	Anywhere Real Estate	393,402	0.15	2,282	Exelixis	50,341	0.02
661	Apellis Pharmaceuticals	42,780	0.02	2,531	eXp World*	33,713	0.01
45,582	Apogee Enterprises	2,629,626	1.01	40,160	EZCORP*	426,098	0.16
7,195	Argan	339,388	0.13	1,223	Five9	74,854	0.03
1,692	Arrow Electronics	199,301	0.08	25,884	Flowers Foods*	583,943	0.22
2,625	Asbury Automotive*	553,245	0.21	63,239	Flowserve	2,692,717	1.03
13,549	Atkore*	2,258,889	0.86	16,856	Forward Air	676,937	0.26
19,085	AtriCure	662,631	0.25	12,118	Franklin Covey	460,121	0.18
287	AutoNation*	42,014	0.02	3,698	Frontdoor	113,898	0.04
803	Avnet	37,580	0.01	377	Fulgent Genetics	8,942	0.00
21,576	Axcelis Technologies	2,429,026	0.93	549	Gitlab	39,803	0.02

\* All or a portion of this security represents a security on loan.

# Systematic Sustainable Global SmallCap Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
90	Glaukos	8,230	0.00	63,265	Petco Health & Wellness	166,071	0.06
5,305	Global Industrial	232,996	0.09	23,638	Power Integrations*	1,703,354	0.65
1,228	Globus Medical	67,080	0.03	23,514	Premier Financial	460,169	0.18
2,510	Haemonetics	188,551	0.07	50,775	PROG	1,534,421	0.59
27,121	Hub*	1,194,138	0.46	12,913	Progyny*	463,577	0.18
37,235	Huntsman	936,833	0.36	2,797	PROS*	100,608	0.04
1,026	IES	111,270	0.04	78	Quaker Chemical	15,678	0.01
3,575	Insmed	101,780	0.04	11,523	Qualys	1,975,042	0.76
4,084	Insperity	413,423	0.16	1,071	Rambus*	62,118	0.02
5,415	Installed Building Products	1,287,849	0.49	67,388	Redfin*	501,367	0.19
48,937	Intellia Therapeutics*	1,669,730	0.64	11,079	Reinsurance of America	1,957,548	0.75
834	Intra-Cellular Therapies*	59,331	0.02	16,095	Relay Therapeutics	165,457	0.06
8,794	Ionis Pharmaceuticals*	407,162	0.16	49,280	Remitly Global*	1,019,110	0.39
24,819	Iridium Communications	717,021	0.27	3,001	REX American Resources	131,294	0.05
15,117	Ironwood Pharmaceuticals	145,879	0.06	568	RingCentral	19,022	0.01
229	Itron	21,542	0.01	2,099	Saia*	1,198,949	0.46
183	Jones Lang LaSalle	34,492	0.01	25,518	Schneider National	598,142	0.23
569	Karuna Therapeutics	179,662	0.07	5,077	SEMrush*	64,986	0.02
8,046	KB Home	524,680	0.20	2,216	SentinelOne	64,153	0.02
104	Kforce	7,296	0.00	627	Shockwave Medical	165,653	0.06
37,764	Kulicke & Soffa Industries	1,749,229	0.67	3,593	SI-BONE	62,590	0.02
1,920	Kyverna Therapeutics	54,605	0.02	6,504	Smartsheet	274,989	0.11
14,189	Lamar Advertising	1,550,858	0.59	43,527	Squarespace	1,428,556	0.54
190	Lantheus	12,603	0.01	471	STAAR Surgical	15,416	0.01
12,523	Laureate Education	169,436	0.06	46,967	Taylor Morrison Home*	2,641,894	1.01
11,793	Legalzoom.com	141,634	0.05	868	TechTarget	27,455	0.01
48,454	Leggett & Platt	998,637	0.38	109,929	Teladoc Health*	1,702,800	0.65
834	LeMaitre Vascular	57,346	0.02	35,145	Teradata	1,309,854	0.50
10,079	Lincoln Electric*	2,592,218	0.99	5,914	Toll Brothers	673,161	0.26
38,080	Louisiana-Pacific	2,833,533	1.08	1,256	TopBuild	499,888	0.19
43,106	Magnolia Oil & Gas*	976,351	0.38	12,908	Travere Therapeutics	102,231	0.04
12,938	MaxLinear	252,420	0.10	43,435	Tri Pointe Homes	1,538,468	0.59
281,843	Medical Properties Trust*	1,211,925	0.46	25,174	TriMas	601,407	0.23
2,840	Medpace	1,136,483	0.43	20,611	TriNet*	2,666,445	1.02
131	Merit Medical Systems*	10,122	0.00	114,074	UGI	2,809,643	1.07
1,060	MiMedx	9,434	0.00	25,080	Ultragenyx Pharmaceutical	1,335,510	0.51
17,476	Minerals Technologies	1,263,864	0.48	1,281	United States Steel	60,873	0.02
24,145	Model N	603,142	0.23	6,816	Upbound	231,471	0.09
867	Moog	131,663	0.05	1,874	Valmont Industries	400,511	0.15
43	Morningstar	12,872	0.01	18,745	Varex Imaging*	322,601	0.12
2,129	Natera	185,606	0.07	20,456	Varonis Systems*	1,039,778	0.40
53,932	National Fuel Gas*	2,636,735	1.01	1,050	Vaxcyte	78,908	0.03
985	National Vision	23,207	0.01	1,898	Vimeo	8,997	0.00
7,068	New Jersey Resources	295,160	0.11	1,161	Visteon	133,794	0.05
24,559	Nutanix	1,523,886	0.58	3,740	Vita Coco	102,326	0.04
4,067	Omnicell	106,433	0.04	756	Vital Farms	13,411	0.01
25,483	Oshkosh	2,810,520	1.07	416	Wayfair	25,521	0.01
3,031	Outfront Media	43,980	0.02	2,875	Williams-Sonoma	678,356	0.26
23,638	Park Hotels & Resorts*	395,227	0.15	1,933	Winmark*	722,033	0.28
1,485	PDF Solutions	50,007	0.02	366	Woodward	51,672	0.02
6,592	Pegasystems	428,480	0.16	30,889	Xencor	724,656	0.28
5,928	Penske Automotive*	908,999	0.35	3,643	Yelp	139,345	0.05
547	Penumbra*	124,574	0.05	90,476	ZipRecruiter	1,138,188	0.44

\* All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.





# Systematic Sustainable Global SmallCap Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Consumer Non-cyclical	21.63
Industrial	20.72
Financials	15.76
Technology	13.84
Consumer Cyclical	11.56
Basic Materials	4.36
Utilities	3.85
Communications	3.38
Energy	3.11
Other Net Assets	1.79
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# United Kingdom Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (GBP)	% of Net Assets	Holding	Description	Market Value (GBP)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				871,000	Rightmove	4,975,152	2.46
<b>COMMON STOCKS (SHARES)</b>				233,000	Rio Tinto	11,920,280	5.89
<b>Jersey</b>				338,653	Segro	2,896,838	1.43
12,921	Ferguson*	2,124,858	1.05	1,875,752	Serco	3,490,718	1.73
<b>United Kingdom</b>				539,198	Shell	13,310,102	6.57
380,920	3i	9,446,816	4.66	351,783	Smith & Nephew	3,658,719	1.81
564,271	Ascential*	1,688,299	0.83	34,000	Spirax-Sarco Engineering	3,519,000	1.74
58,272	Ashtead	3,308,684	1.63	944,561	Standard Chartered	6,290,219	3.11
176,764	AstraZeneca	17,892,052	8.84	889,722	Trainline	2,791,948	1.38
620,000	Auto Trader	4,635,120	2.29	<b>184,574,681 91.16</b>			
1,200,000	Baltic Classifieds	2,826,000	1.40	<b>United States</b>			
856,186	BP	3,962,001	1.96	13,590	Mastercard	5,088,971	2.51
535,000	Compass	11,636,250	5.75	15,368	Microsoft	4,969,785	2.46
119,012	Diageo	3,522,755	1.74	13,208	S&P Global	4,503,384	2.22
60,535	Diploma	2,105,407	1.04	<b>14,562,140 7.19</b>			
23,816	Games Workshop	2,256,566	1.11	<b>Total Common Stocks (Shares) 201,261,679 99.40</b>			
246,000	Halma*	5,697,360	2.82	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 201,261,679 99.40</b>			
292,801	Hargreaves Lansdown*	2,136,862	1.05	<b>Other Transferable Securities</b>			
199,500	Howden Joinery	1,648,269	0.81	<b>COMMON STOCKS (SHARES)</b>			
745,000	HSBC	4,609,315	2.28	<b>United Kingdom</b>			
84,563	Indivior	1,465,477	0.72	217,967	Patisserie**	-	0.00
128,843	Johnson Matthey	1,986,115	0.98	<b>Total Common Stocks (Shares) - 0.00</b>			
97,936	London Stock Exchange	8,665,377	4.28	<b>Total Other Transferable Securities - 0.00</b>			
493,600	Melrose Industries	3,124,488	1.54	<b>Total Portfolio 201,261,679 99.40</b>			
109,000	Next	9,110,220	4.50	<b>Other Net Assets 1,221,680 0.60</b>			
708,000	Pearson	6,751,488	3.33	<b>Total Net Assets (GBP) 202,483,359 100.00</b>			
117,555	Reckitt Benckiser	5,851,888	2.89				
427,925	RELX	14,827,601	7.32				
582,021	Rentokil Initial	2,567,295	1.27				

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) GBP
GBP	15,512,145	USD	12,244,067	Morgan Stanley	15/3/2024	4,138
USD	1,360,737	GBP	1,709,336	HSBC Bank	15/3/2024	(11,977)
Net unrealised depreciation						(7,839)
Total net unrealised depreciation						(7,839)

# United Kingdom Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Consumer Non-cyclical	28.44
Financials	19.32
Consumer Cyclical	13.22
Communications	11.69
Energy	8.53
Industrial	7.14
Basic Materials	6.87
Technology	4.19
Other Net Assets	0.60
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.





# US Dollar Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 125,370	Anchorage Capital CLO 2013-1 6.826% 13/10/2030	125,490	0.02
<b>BONDS</b>				USD 250,000	Anchorage Capital CLO 2013-1 7.226% 13/10/2030	250,172	0.05
<b>Argentina</b>				USD 250,000	Anchorage Capital CLO 3-R 7.081% 28/1/2031	250,345	0.05
USD 30,000	Argentine Republic Government International Bond 1% 9/7/2029	13,755	0.00	USD 166,462	Anchorage Capital CLO 4-R 6.631% 28/1/2031	166,540	0.03
USD 59,250	Argentine Republic Government International Bond 3.625% 9/7/2035	21,774	0.01	USD 250,000	Apidos CLO XXXI 7.126% 15/4/2031	250,158	0.05
USD 39,000	Argentine Republic Government International Bond 4.25% 9/1/2038	16,361	0.00	USD 112,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.168% 15/5/2037	112,473	0.02
USD 97,000	YPF 9.5% 17/1/2031	97,768	0.02	USD 250,000	Bain Capital Credit CLO 2021-3 8.68% 24/7/2034	241,221	0.05
		149,658	0.03	USD 250,000	Bardot CLO 8.579% 22/10/2032	245,490	0.05
<b>Belgium</b>				USD 452,956	Benefit Street Partners CLO V-B 6.669% 20/4/2031	454,068	0.09
EUR 200,000	Elia Transmission Belgium 3.75% 16/1/2036	215,560	0.04	USD 143,056	BlueMountain CLO 2013-2 6.759% 22/10/2030	143,326	0.03
EUR 1,613,600	Kingdom of Belgium Government Bond 3.3% 22/6/2054	1,708,564	0.33	USD 603,294	BlueMountain CLO 2015-3 6.579% 20/4/2031	604,149	0.12
		1,924,124	0.37	USD 250,000	Canyon CLO 2020-3 7.276% 15/1/2034	249,252	0.05
<b>Benin</b>				USD 202,354	Carbone CLO 6.719% 20/1/2031	202,759	0.04
EUR 100,000	Benin Government International Bond 4.875% 19/1/2032*	91,948	0.02	USD 168,133	Carlyle Global Market Strategies CLO 2013-3 6.676% 15/10/2030	168,405	0.03
<b>Bermuda</b>				USD 250,000	CBAM 2017-1 7.979% 20/7/2030	250,162	0.05
USD 1,620,000	PFP 2022-9 7.596% 19/8/2035	1,630,133	0.32	USD 250,000	CIFC Funding 2014-II-R 8.38% 24/4/2030	249,724	0.05
<b>Brazil</b>				USD 250,000	CIFC Funding 2015-III 6.721% 19/4/2029	250,141	0.05
BRL 10,000	Brazil Letras do Tesouro Nacional 0% 1/4/2024	199,424	0.04	USD 771,864	CIFC Funding 2018-I 6.56% 18/4/2031	773,127	0.15
USD 1,350,000	Brazilian Government International Bond 6.125% 15/3/2034	1,334,475	0.25	USD 120,772	Clear Creek CLO 6.779% 20/10/2030	121,009	0.02
USD 77,000	Samarco Mineracao 9.5% 30/6/2031*	70,884	0.01	USD 238,624	Deer Creek CLO 2017-1 6.759% 20/10/2030	238,904	0.04
		1,604,783	0.30	USD 1,318,547	Dryden 53 CLO 6.696% 15/1/2031	1,321,089	0.25
<b>Canada</b>				USD 170,599	Dryden XXVI Senior Loan Fund 6.476% 15/4/2029	170,772	0.03
USD 320,000	Rogers Communications 5.3% 15/2/2034*	314,516	0.06	USD 250,000	Eaton Vance CLO 2018-1 7.776% 15/10/2030	250,126	0.05
<b>Cayman Islands</b>				USD 200,000	Fantasia 0% 5/7/2022***	5,500	0.00
USD 250,000	ACAS CLO 2015-1 7.16% 18/10/2028	249,437	0.05	USD 383,434	Flatiron CLO 18 6.528% 17/4/2031	383,981	0.07
USD 320,000	AGL CLO 12 6.739% 20/7/2034	320,542	0.06	USD 250,000	Galaxy XXII CLO 6.776% 16/4/2034	250,177	0.05
USD 270,000	AGL CLO 14 6.729% 2/12/2034	270,397	0.05	USD 215,456	Generate CLO 2 6.729% 22/1/2031	215,746	0.04
USD 250,000	AGL CLO 3 8.876% 15/1/2033	249,306	0.05	USD 250,000	Gilbert Park CLO 7.526% 15/10/2030	250,115	0.05
USD 250,000	AGL CLO 7 6.776% 15/7/2034	251,262	0.05	USD 250,000	Gilbert Park CLO 8.526% 15/10/2030	252,445	0.05
USD 500,000	AGL Core CLO 4 6.649% 20/4/2033	500,957	0.10	USD 1,354,617	Goldentree Loan Opportunities X 6.699% 20/7/2031	1,358,200	0.26
USD 250,000	AIMCO CLO Series 2015-A 7.178% 17/10/2034	250,660	0.05	USD 795,776	Goldentree Loan Opportunities XI 6.63% 18/1/2031	797,217	0.15
USD 250,000	AIMCO CLO Series 2017-A 6.629% 20/4/2034	249,334	0.05	USD 740,000	Goldentree Loan Management US CLO 1 6.709% 20/10/2034	741,402	0.14
USD 250,000	AIMCO CLO Series 2017-A 7.679% 20/4/2034	250,431	0.05				
USD 69,055	Allegro CLO II-S 6.659% 21/10/2028	69,203	0.01				
USD 250,000	Allegro CLO XI 7.421% 19/1/2033	251,614	0.05				
USD 153,797	AMMC CLO 21 6.827% 2/11/2030	153,960	0.03				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 82,805	Grippen Park CLO 6.839% 20/1/2030	82,871	0.01	USD 345,890	Voya CLO 2017-4 6.706% 15/10/2030	346,322	0.07
USD 211,458	LCM XIV 6.619% 20/7/2031	211,760	0.04	USD 250,000	Wellfleet CLO 2017-3 7.528% 17/1/2031	248,929	0.05
USD 228,113	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	182,662	0.03			26,615,939	5.13
USD 146,367	Madison Park Funding XIII 6.521% 19/4/2030	146,424	0.03		<b>Colombia</b>		
USD 348,636	Madison Park Funding XXVI 6.781% 29/7/2030	349,717	0.07	USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	158,061	0.03
USD 157,385	MP CLO III 6.829% 20/10/2030	157,728	0.03	COP 430,000,000	Colombian TES 5.75% 3/11/2027	98,337	0.02
USD 469,975	Neuberger Berman Loan Advisers CLO 26 6.48% 18/10/2030	470,539	0.09	COP 782,300,000	Colombian TES 6% 28/4/2028	178,171	0.04
USD 250,000	Neuberger Berman Loan Advisers CLO 26 6.96% 18/10/2030	249,966	0.05	COP 1,252,200,000	Colombian TES 7.5% 26/8/2026	307,596	0.06
USD 802,205	OHA Loan Funding 2013-2 6.624% 23/5/2031	803,589	0.15	COP 237,900,000	Colombian TES 7.75% 18/9/2030	55,912	0.01
USD 387,161	OZLM XVIII 6.596% 15/4/2031	387,718	0.07	COP 217,000,000	Colombian TES 13.25% 9/2/2033	65,401	0.01
USD 388,581	Palmer Square CLO 2014-1 6.708% 17/1/2031	389,125	0.07	USD 80,000	Ecopetrol 8.375% 19/1/2036	80,033	0.01
USD 160,892	Palmer Square CLO 2018-1 6.59% 18/4/2031	160,974	0.03			943,511	0.18
USD 291,793	Palmer Square CLO 2018-2 6.676% 16/7/2031	292,143	0.06		<b>Cote d'Ivoire (Ivory Coast)</b>		
USD 242,097	Pikes Peak CLO 1 6.76% 24/7/2031	242,318	0.05	EUR 100,000	Ivory Coast Government International Bond 4.875% 30/1/2032	91,605	0.02
USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	559,381	0.11		<b>Czech Republic</b>		
USD 260,000	Riserva CLO 6.62% 18/1/2034	260,000	0.05	CZK 3,120,000	Czech Republic Government Bond 2.75% 23/7/2029	128,178	0.03
USD 1,321,141	Rockford Tower CLO 2017-3 6.769% 20/10/2030	1,321,893	0.25	CZK 2,620,000	Czech Republic Government Bond 5.5% 12/12/2028	121,616	0.02
USD 612,773	Rockford Tower CLO 2018-1 6.681% 20/5/2031	612,764	0.12			249,794	0.05
USD 500,000	Rockford Tower CLO 2018-1 7.301% 20/5/2031	500,973	0.10		<b>Dominican Republic</b>		
USD 234,844	Rockford Tower CLO 2018-2 6.739% 20/10/2031	235,210	0.04	USD 100,000	Dominican Republic International Bond 4.875% 23/9/2032	89,092	0.02
USD 398,084	Romark WM-R 6.609% 20/4/2031	398,960	0.08		<b>Egypt</b>		
USD 250,000	RR 19 12.076% 15/10/2035	253,074	0.05	USD 200,000	Egypt Government International Bond 7.625% 29/5/2032*	169,969	0.03
USD 182,435	RR 3 6.666% 15/1/2030	182,782	0.03		<b>France</b>		
USD 250,000	RR 5 7.226% 15/10/2031	251,266	0.05	EUR 100,000	Banque Federative du Credit Mutuel 3.75% 3/2/2034	107,533	0.02
USD 194,950	Signal Peak CLO 5 6.696% 25/4/2031	194,960	0.04	EUR 200,000	Banque Federative du Credit Mutuel 4.75% 10/11/2031	227,198	0.05
USD 250,000	Symphony CLO XXVI 6.659% 20/4/2033	249,855	0.05	EUR 200,000	BPCE 3.875% 25/1/2036	216,666	0.04
USD 190,827	Tiaa CLO III 6.726% 16/1/2031	190,811	0.04	EUR 100,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036	107,597	0.02
USD 759,288	TICP CLO IX 6.719% 20/1/2031	760,148	0.15	EUR 300,000	Credit Agricole 3.75% 22/1/2034	325,203	0.06
USD 221,772	TICP CLO XI 6.759% 20/10/2031	222,466	0.04	EUR 100,000	Electricite de France 4.25% 25/1/2032	111,680	0.02
USD 150,000	TRINITAS CLO IV 6.96% 18/10/2031	150,257	0.03	EUR 1,633,600	French Republic Government Bond OAT 3% 25/5/2054	1,658,052	0.32
USD 500,000	Trinitas CLO XIV 7.586% 25/1/2034	500,025	0.10			2,753,929	0.53
USD 635,983	Voya CLO 2014-4 6.676% 14/7/2031	637,541	0.12		<b>Germany</b>		
				USD 200,000	Deutsche Bank 3.742% 7/1/2033	161,132	0.03
				USD 793,000	Deutsche Bank 5.371% 9/9/2027	795,310	0.15
						956,442	0.18
					<b>Hungary</b>		
				EUR 200,000	Hungary Government International Bond 4% 25/7/2029	214,224	0.04
				EUR 10,000	Hungary Government International Bond 5.375% 12/9/2033	11,287	0.00
						225,511	0.04

\* All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	<b>India</b>						
USD 500,000	Export-Import Bank of India 3.875% 12/3/2024	500,600	0.10	EUR 100,000	OCP Euro CLO 2017-2 5.292% 15/1/2032	108,028	0.02
				EUR 250,000	Penta CLO 11 6.351% 15/11/2034	272,353	0.06
				EUR 100,000	St Paul's CLO XII 5.542% 15/4/2033	107,172	0.02
						4,975,578	0.96
	<b>Indonesia</b>				<b>Israel</b>		
USD 200,000	Indonesia Government International Bond 2.85% 14/2/2030	177,969	0.03	USD 2,573	Energean Israel Finance 8.5% 30/9/2033*	2,484	0.00
USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051	280,780	0.05	USD 499	Leviathan Bond 6.75% 30/6/2030*	458	0.00
USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	193,415	0.04			2,942	0.00
IDR 643,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	40,343	0.01		<b>Italy</b>		
IDR 1,425,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	92,234	0.02	EUR 196,548	Cassia 2022-1 6.443% 22/5/2034	212,787	0.04
IDR 2,908,000,000	Indonesia Treasury Bond 7% 15/5/2027	188,297	0.04	EUR 101,000	Eni 3.875% 15/1/2034	108,132	0.02
IDR 1,068,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	71,257	0.01	EUR 200,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031	214,532	0.04
		1,044,295	0.20			535,451	0.10
	<b>International</b>				<b>Japan</b>		
EUR 335,000	European Union 2.5% 4/10/2052	306,206	0.06	USD 285,000	Sumitomo Mitsui Financial 6.6% 5/6/2034	285,403	0.05
EUR 1,120,000	European Union 3% 4/3/2053	1,134,183	0.22	USD 417,000	Takeda Pharmaceutical 2.05% 31/3/2030	351,134	0.07
		1,440,389	0.28			636,537	0.12
	<b>Ireland</b>				<b>Jersey</b>		
EUR 297,000	Ares European CLO XII 5.67% 20/4/2032	319,145	0.06	USD 250,000	Golub Capital Partners CLO 66B 7.275% 25/4/2036	251,493	0.05
EUR 100,000	Avoca CLO XV 4.992% 15/4/2031	105,424	0.02		<b>Luxembourg</b>		
EUR 500,000	Avoca CLO XVIII 5.692% 15/4/2031	540,833	0.11	USD 27,000	Kenbourne Invest 6.875% 26/11/2024	20,894	0.00
EUR 100,000	Avoca CLO XXII 5.242% 15/4/2035	106,039	0.02	USD 27,000	MHP Lux 6.25% 19/9/2029	19,845	0.00
EUR 250,000	Avoca CLO XXII 6.842% 15/4/2035	266,285	0.05	USD 180,000	Millicom International Cellular 6.625% 15/10/2026	178,565	0.04
EUR 250,000	Avoca CLO XXIII 6.992% 15/4/2034	267,414	0.05	EUR 90,000	Nestle Finance International 3.25% 23/1/2037	94,868	0.02
EUR 250,000	Bluemountain Euro 2021-2 CLO 5.692% 15/10/2035	267,485	0.05	USD 35,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	34,493	0.01
EUR 300,000	BlueMountain Fuji CLO III 6.842% 15/1/2031	320,601	0.07	USD 200,000	Tupy Overseas 4.5% 16/2/2031	170,369	0.03
EUR 100,000	CIFC European Funding CLO II 5.542% 15/4/2033	107,338	0.02			519,034	0.10
EUR 250,000	CVC Cordatus Loan Fund IV 5.243% 22/2/2034	264,870	0.05		<b>Mexico</b>		
EUR 250,000	CVC Cordatus Loan Fund V 5.47% 21/7/2030	268,062	0.05	USD 38,703	Grupo Posadas 7% 30/12/2027	33,665	0.01
EUR 250,000	Euro-Galaxy III CLO 7.195% 24/4/2034	267,844	0.05	MXN 147,500	Mexican Bonos 8.5% 1/3/2029	836,408	0.16
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 7.542% 15/10/2034	267,984	0.05	MXN 261,840	Mexican Bonos 8.5% 31/5/2029	1,491,219	0.29
EUR 100,000	Henley CLO IV 5.298% 25/4/2034	106,096	0.02	MXN 26,398	Mexican Bonos 8.5% 18/11/2038	145,147	0.03
EUR 250,000	Henley CLO IV 6.948% 25/4/2034	267,810	0.05	MXN 852,000	Mexico Cetes 0% 28/11/2024	460,748	0.09
EUR 200,000	Linde 3.2% 14/2/2031*	215,006	0.04	USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	451,256	0.08
EUR 250,000	Madison Park Euro Funding XVI 7.142% 25/5/2034	266,060	0.05	EUR 154,000	Mexico Government International Bond 4.49% 25/5/2032	168,450	0.03
EUR 250,000	Man GLG Euro CLO VI 7.442% 15/10/2032	263,729	0.05	USD 719,000	Mexico Government International Bond 4.5% 31/1/2050*	557,861	0.11
				USD 200,000	Mexico Government International Bond 6.35% 9/2/2035	204,767	0.04
				USD 146,000	Petroleos Mexicanos 6.5% 13/3/2027	136,373	0.03

\*All or a portion of this security represents a security on loan.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 89,000	Petroleos Mexicanos 6.875% 4/8/2026*	85,739	0.01	USD 434,000	<b>Singapore</b> Pfizer Investment Enterprises 4.75% 19/5/2033	423,465	0.08
MXN 8,068	Petroleos Mexicanos 7.19% 12/9/2024	45,722	0.01	USD 76,000	Pfizer Investment Enterprises 5.3% 19/5/2053	74,598	0.02
		4,617,355	0.89			498,063	0.10
	<b>Netherlands</b>				<b>South Africa</b>		
EUR 35,000	EnBW International Finance 3.85% 23/5/2030	38,446	0.01	ZAR 4,866,000	Republic of South Africa Government Bond 7% 28/2/2031*	209,322	0.04
EUR 100,000	ING Groep 4.75% 23/5/2034	114,382	0.02		<b>Spain</b>		
EUR 200,000	JDE Peet's 4.5% 23/1/2034	221,020	0.04	EUR 300,000	Banco de Sabadell 4% 15/1/2030	324,751	0.07
USD 164,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	135,786	0.02	EUR 300,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	322,692	0.06
USD 58,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	52,091	0.01	EUR 100,000	Telefonica Emisiones 4.055% 24/1/2036	107,968	0.02
EUR 100,000	REWE International Finance 4.875% 13/9/2030*	113,067	0.02			755,411	0.15
EUR 200,000	Sartorius Finance 4.875% 14/9/2035	228,773	0.05		<b>Switzerland</b>		
		903,565	0.17	USD 250,000	Credit Suisse 2.95% 9/4/2025	243,000	0.05
	<b>Oman</b>			USD 522,000	Credit Suisse 3.7% 21/2/2025	512,072	0.10
USD 200,000	Oman Government International Bond 6.5% 8/3/2047*	197,509	0.04	USD 500,000	Credit Suisse 4.75% 9/8/2024	497,734	0.10
	<b>Panama</b>			USD 359,000	Credit Suisse 5% 9/7/2027	355,782	0.07
USD 200,000	Panama Government International Bond 3.16% 23/1/2030*	164,793	0.03	USD 792,000	Credit Suisse 7.5% 15/2/2028	853,535	0.17
USD 352,000	Panama Government International Bond 3.875% 17/3/2028	319,352	0.06	USD 1,139,000	Credit Suisse 7.95% 9/1/2025	1,159,723	0.22
USD 445,000	Panama Government International Bond 4.5% 1/4/2056	281,353	0.06	USD 768,000	UBS 2.746% 11/2/2033	620,008	0.12
		765,498	0.15	USD 484,000	UBS 3.75% 26/3/2025	474,556	0.09
	<b>Peru</b>			USD 326,000	UBS 5.699% 8/2/2035	322,894	0.06
USD 324,000	Peruvian Government International Bond 3.55% 10/3/2051*	230,797	0.05	USD 400,000	UBS 5.711% 12/1/2027	400,027	0.08
PEN 823,000	Peruvian Government International Bond 6.95% 12/8/2031	223,593	0.04	USD 233,000	UBS 6.301% 22/9/2034	241,196	0.05
		454,390	0.09	EUR 132,000	UBS 7.75% 1/3/2029	162,143	0.03
	<b>Philippines</b>					5,842,670	1.14
USD 552,000	Philippine Government International Bond 3% 1/2/2028	512,921	0.10		<b>Turkey</b>		
USD 282,000	Philippine Government International Bond 3.2% 6/7/2046	200,678	0.04	USD 62,219	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	59,004	0.01
		713,599	0.14		<b>Ukraine</b>		
	<b>Poland</b>			USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	52,625	0.01
PLN 1,084,000	Republic of Poland Government Bond 2.75% 25/10/2029*	241,849	0.05	USD 46,000	Ukraine Government International Bond 7.75% 1/8/2041	21,321	0.00
	<b>Russian Federation</b>			USD 28,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	24,118	0.01
RUB 12,015,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	62,813	0.01			98,064	0.02
	<b>Saudi Arabia</b>				<b>United Kingdom</b>		
USD 200,000	Saudi Government International Bond 4.75% 16/1/2030	196,211	0.04	USD 428,000	Anglo American Capital 3.875% 16/3/2029	397,422	0.08
				USD 211,000	Anglo American Capital 5.5% 2/5/2033	207,638	0.04
				USD 34,368	Avianca Midco 2.9% 1/12/2028	32,053	0.01
				USD 215,000	BAE Systems 1.9% 15/2/2031	174,390	0.04
				USD 1,159,000	BAE Systems 3.4% 15/4/2030	1,050,886	0.20
				USD 200,000	Barclays 6.49% 13/9/2029*	206,417	0.04
				USD 415,000	Barclays 9.625% 15/12/2029	430,675	0.08
				EUR 100,000	BP Capital Markets 2.822% 7/4/2032	102,437	0.02
				USD 160,000	BP Capital Markets 6.45% 1/12/2033	161,100	0.03

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

[998] BlackRock Global Funds (BGF)

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	HSBC 4.856% 23/5/2033	113,741	0.02	USD 300,336	Alternative Loan Trust 2006-OA14 6.811% 25/11/2046	232,792	0.05
EUR 100,000	Motability Operations 3.875% 24/1/2034	108,514	0.02	USD 355,031	Alternative Loan Trust 2006-OA16 5.625% 25/10/2046	322,984	0.06
USD 85,964	SCC Power 4% 17/5/2032	15,861	0.00	USD 62,812	Alternative Loan Trust 2006-OA9 5.634% 20/7/2046	50,225	0.01
USD 72,040	SCC Power 8% 31/12/2028	32,994	0.01	USD 33,096	Alternative Loan Trust 2006-OC1 5.895% 25/3/2036	31,527	0.01
USD 16,920	Vedanta Resources 13.875% 9/12/2028	15,257	0.00	USD 64,811	Alternative Loan Trust 2006-OC10 5.895% 25/11/2036	52,384	0.01
USD 48,720	Vedanta Resources Finance II 13.875% 9/12/2028	45,034	0.01	USD 487,334	Alternative Loan Trust 2007-14T2 6% 25/7/2037	234,459	0.05
		3,094,419	0.60	USD 129,231	Alternative Loan Trust 2007-9T1 6% 25/5/2037	62,413	0.01
	<b>United States</b>			USD 332,000	Altria 4.5% 2/5/2043	277,317	0.05
USD 552,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	511,717	0.10	USD 144,000	Altria 5.375% 31/1/2044*	140,386	0.03
USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	175,613	0.03	USD 591,000	Altria 6.875% 1/11/2033	636,961	0.12
USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	94,728	0.02	USD 45,652	Ambac Assurance 5.1% 7/6/2172	63,000	0.01
USD 100,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	87,876	0.02	USD 51,000	Arcor Finance USA 5.625% 26/5/2033	51,912	0.01
USD 210,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	171,671	0.03	USD 104,000	Ameren Illinois 2.9% 15/6/2051	67,526	0.01
USD 112,000	280 Park Avenue 2017-280P Mortgage Trust 6.702% 15/9/2034	107,775	0.02	USD 35,878	American Home Mortgage Assets Trust 2007-1 5.781% 25/2/2047	13,392	0.00
USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 7.158% 15/9/2034	188,394	0.04	USD 272,065	American Home Mortgage Investment Trust 2007-1 5.625% 25/5/2047	154,915	0.03
USD 210,000	280 Park Avenue 2017-280P Mortgage Trust 7.741% 15/9/2034	196,242	0.04	USD 61,000	American International 4.375% 30/6/2050	52,383	0.01
USD 370,000	AbbVie 4.5% 14/5/2035	353,222	0.07	USD 56,000	American International 4.75% 1/4/2048	51,186	0.01
USD 480,000	AbbVie 4.55% 15/3/2035	460,672	0.09	USD 70,000	American Municipal Power 8.084% 15/2/2050	93,398	0.02
USD 190,000	AbbVie 5.05% 15/3/2034	191,127	0.04	USD 298,000	American Tower 1.875% 15/10/2030	239,859	0.05
USD 50,000	AbbVie 5.4% 15/3/2054	50,785	0.01	USD 180,000	American Tower 2.1% 15/6/2030	148,601	0.03
USD 134,000	AEP Texas 3.45% 15/1/2050	93,458	0.02	USD 376,000	American Tower 2.7% 15/4/2031	316,145	0.06
USD 194,000	AEP Texas 3.45% 15/5/2051	134,197	0.03	USD 706,000	American Tower 3.8% 15/8/2029	654,617	0.13
USD 158,000	AEP Transmission 2.75% 15/8/2051	98,827	0.02	USD 67,000	American Tower 5.8% 15/11/2028	68,363	0.01
USD 231,000	AEP Transmission 3.15% 15/9/2049	159,278	0.03	USD 104,000	Amgen 3.35% 22/2/2032	92,128	0.02
USD 232,000	AEP Transmission 3.8% 15/6/2049	179,148	0.03	USD 814,000	Amgen 4.4% 22/2/2062	655,976	0.13
USD 54,000	AEP Transmission 5.4% 15/3/2053	53,655	0.01	USD 1,035,000	Amgen 5.25% 2/3/2030	1,044,373	0.20
USD 62,000	Agilent Technologies 2.3% 12/3/2031	51,834	0.01	USD 195,000	Amgen 5.75% 2/3/2063	195,908	0.04
USD 21,125	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	21,061	0.00	USD 302,000	Antero Resources 5.375% 1/3/2030	287,739	0.06
USD 301,765	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	300,850	0.06	USD 252,000	Antero Resources 7.625% 1/2/2029	259,165	0.05
USD 1,067,782	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	1,038,958	0.20	USD 62,000	Aon / Aon Global 2.6% 2/12/2031	51,632	0.01
USD 228,000	Alabama Power 3.75% 1/3/2045	179,132	0.03	USD 62,000	Aon / Aon Global 5% 12/9/2032	60,621	0.01
USD 219,000	Alabama Power 4.15% 15/8/2044	183,078	0.04	USD 51,000	Aon / Aon Global 5.35% 28/2/2033	51,016	0.01
USD 231,384	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	229,434	0.04	USD 374,000	Apache 4.75% 15/4/2043	287,207	0.06
USD 1,346,828	Alternative Loan Trust 2005-42CB 5.5% 25/10/2035	790,882	0.15	USD 1,971,571	APS Resecuritization Trust 2016-1 3.025% 31/7/2057	682,978	0.13
				USD 15,809	APS Resecuritization Trust 2016-3 8.285% 27/9/2046	15,843	0.00
				USD 650,000	AREIT 2022-CRE7 7.562% 17/6/2039	647,268	0.13

\*All or a portion of this security represents a security on loan.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 128,025	Argent Mortgage Loan Trust 2005-W1 5.915% 25/5/2035	97,814	0.02	USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.241% 15/2/2050	31,522	0.01
USD 102,568	Argent Trust 2006-M1 5.735% 25/7/2036	26,619	0.01	USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.303% 10/12/2025	99,573	0.02
USD 95,000	Ashford Hospitality Trust 2018-ASHF 7.59% 15/4/2035	92,006	0.02	USD 441,000	BAT Capital 3.984% 25/9/2050	302,932	0.06
USD 227,000	Ashford Hospitality Trust 2018-ASHF 8.59% 15/4/2035	221,083	0.04	USD 121,000	BAT Capital 4.758% 6/9/2049	93,711	0.02
USD 71,000	AT&T 2.55% 1/12/2033	56,216	0.01	USD 115,000	BAT Capital 5.834% 20/2/2031	115,124	0.02
USD 316,000	AT&T 3.5% 15/9/2053	217,778	0.04	USD 269,000	BAT Capital 6% 20/2/2034	267,305	0.05
USD 199,000	AT&T 3.55% 15/9/2055	135,882	0.03	USD 496,000	BAT Capital 7.081% 2/8/2053	516,452	0.10
USD 367,000	AT&T 3.65% 1/6/2051	263,929	0.05	USD 100,000	Bay Area Toll Authority 7.043% 1/4/2050	122,067	0.02
USD 789,000	AT&T 3.65% 15/9/2059	537,601	0.10	USD 491,000	Bayer US Finance 6.375% 21/11/2030	495,549	0.10
USD 89,000	AT&T 3.8% 1/12/2057	63,014	0.01	USD 64,621	Bayview Commercial Asset Trust 2005-3 5.915% 25/11/2035	60,455	0.01
USD 80,000	AT&T 4.5% 9/3/2048	67,204	0.01	USD 132,090	Bayview Commercial Asset Trust 2005-4 5.885% 25/1/2036	122,382	0.02
USD 79,000	AT&T 4.55% 9/3/2049	66,798	0.01	USD 6,231	Bayview Commercial Asset Trust 2005-4 6.11% 25/1/2036	5,828	0.00
USD 683,000	AT&T 5.4% 15/2/2034	685,096	0.13	USD 23,414	Bayview Commercial Asset Trust 2006-2 5.855% 25/7/2036	22,013	0.00
USD 165,000	AT&T 5.45% 1/3/2047	161,445	0.03	USD 9,177	Bayview Commercial Asset Trust 2006-3 5.81% 25/10/2036	8,717	0.00
USD 109,000	Atmos Energy 3.375% 15/9/2049	78,806	0.02	USD 278,544	Bayview Commercial Asset Trust 2006-4 5.78% 25/12/2036	260,717	0.05
USD 379,000	Baltimore Gas and Electric 2.9% 15/6/2050	246,834	0.05	USD 140,730	Bayview Commercial Asset Trust 2007-1 5.84% 25/3/2037	130,872	0.03
USD 404,000	Baltimore Gas and Electric 3.75% 15/8/2047	309,572	0.06	USD 576,677	Bayview Commercial Asset Trust 2007-2 5.84% 25/7/2037	526,530	0.10
USD 150,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	139,164	0.03	USD 436,046	Bayview Commercial Asset Trust 2007-6 6.935% 25/12/2037	375,495	0.07
USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.765% 15/11/2033	856,606	0.17	USD 153,284	Bayview Commercial Asset Trust 2008-2 7.935% 25/4/2038	149,895	0.03
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.865% 15/11/2032	89,246	0.02	USD 504,355	Bayview Financial Revolving Asset Trust 2004-B 6.443% 28/5/2039	403,177	0.08
USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.365% 15/11/2032	265,971	0.05	USD 57,524	Bayview Financial Revolving Asset Trust 2004-B 6.743% 28/5/2039	29,504	0.01
USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.965% 15/9/2034	99,417	0.02	USD 19,221	Bayview Financial Revolving Asset Trust 2005-E 6.443% 28/12/2040	19,085	0.00
USD 410,000	BAMLL Commercial Mortgage Trust 2018-DSNY 7.315% 15/9/2034	406,070	0.08	USD 100,000	BBCMS 2018-TALL Mortgage Trust 6.486% 15/3/2037	92,206	0.02
USD 22,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.343% 15/9/2048	20,443	0.00	USD 86,218	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	81,587	0.02
USD 510,000	BANK 2017-BNK9 3.538% 15/11/2054	479,389	0.09	USD 128,107	BCAP Trust 2007-AA4 4.346% 25/6/2047	55,256	0.01
USD 115,000	Bank of America 2.572% 20/10/2032	94,455	0.02	USD 118,927	BCMSC Trust 2000-A 7.575% 15/6/2030	13,274	0.00
USD 1,294,000	Bank of America 2.972% 4/2/2033	1,089,654	0.21	USD 110,398	BCMSC Trust 2000-A 7.83% 15/6/2030	12,738	0.00
USD 900,000	Bank of America 3.97% 5/3/2029	857,171	0.17	USD 79,834	BCMSC Trust 2000-A 8.29% 15/6/2030	9,755	0.00
USD 243,000	Bank of America 5.468% 23/1/2035	242,529	0.05	USD 369,997	BDS 2022-FL12 7.452% 19/8/2038	367,640	0.07
USD 1,400,000	Bank of America 5.819% 15/9/2029	1,428,486	0.28	USD 28,221	Bear Stearns ALT-A Trust 2006-6 5.755% 25/11/2036	22,356	0.00
USD 2,178,000	Bank of America 5.872% 15/9/2034	2,240,452	0.43	USD 138,899	Bear Stearns ALT-A Trust 2007-1 5.755% 25/11/2047	111,481	0.02
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.584% 15/2/2050	15,622	0.00				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 79,495	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	67,303	0.01	USD 521,933	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	494,399	0.10
USD 96,904	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	70,056	0.01	USD 500,000	BWAY 2013-1515 Mortgage Trust 3.927% 10/3/2033	419,800	0.08
USD 78,493	Bear Stearns Asset Backed I Trust 2006-HE1 4.911% 25/12/2035	117,554	0.02	USD 30,000	BXP Trust 2017-CC 3.552% 13/8/2037	22,546	0.00
USD 48,425	Bear Stearns Asset Backed I Trust 2006-HE7 5.775% 25/9/2036	47,769	0.01	USD 60,000	BXP Trust 2017-CC 3.552% 13/8/2037	47,092	0.01
USD 4,223	Bear Stearns Asset Backed I Trust 2007-FS1 5.775% 25/5/2035	4,192	0.00	USD 30,000	BXP Trust 2017-GM 3.425% 13/6/2039	27,029	0.01
USD 39,618	Bear Stearns Asset Backed I Trust 2007-HE2 5.575% 25/3/2037	36,567	0.01	USD 50,000	BXP Trust 2017-GM 3.425% 13/6/2039	40,925	0.01
USD 25,402	Bear Stearns Asset Backed I Trust 2007-HE3 5.685% 25/4/2037	39,399	0.01	USD 976,000	Cameron LNG 3.402% 15/1/2038	802,582	0.15
USD 461,572	Bear Stearns Asset Backed I Trust 2007-HE3 5.785% 25/4/2037	478,540	0.09	USD 76,962	Carrington Mortgage Loan Trust Series 2006-NC3 5.585% 25/8/2036	73,321	0.01
USD 13,244	Bear Stearns Mortgage Funding Trust 2007-AR2 5.775% 25/3/2037	12,381	0.00	USD 223,868	Carrington Mortgage Loan Trust Series 2007-FRE1 5.695% 25/2/2037	209,947	0.04
USD 24,391	Bear Stearns Mortgage Funding Trust 2007-AR3 5.575% 25/3/2037	21,692	0.00	USD 40,000	CD 2017-CD3 Mortgage Trust 3.631% 10/2/2050	37,004	0.01
USD 67,000	Becton Dickinson 3.794% 20/5/2050	52,240	0.01	USD 100,000	CD 2017-CD5 Mortgage Trust 3.956% 15/8/2050	88,783	0.02
USD 126,000	Becton Dickinson 4.693% 13/2/2028	124,275	0.02	USD 66,000	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	56,359	0.01
USD 126,000	Berry Global 5.5% 15/4/2028	125,329	0.03	USD 164,000	CenterPoint Energy Houston Electric 2.9% 1/7/2050	108,308	0.02
USD 540,000	BHMS 2018-ATLS 6.865% 15/7/2035	538,590	0.10	USD 218,000	CenterPoint Energy Resources 5.25% 1/3/2028	219,844	0.04
USD 360,000	BHMS 2018-ATLS 7.515% 15/7/2035	352,183	0.07	USD 330,000	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	4,460	0.00
USD 576,000	Boeing 3.95% 1/8/2059	411,785	0.08	USD 454,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	276,182	0.05
USD 153,000	Boeing 5.93% 1/5/2060	146,316	0.03	USD 850,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	534,342	0.10
USD 61,000	BP Capital Markets America 2.721% 12/1/2032	51,845	0.01	USD 104,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	75,766	0.01
USD 81,000	BP Capital Markets America 2.772% 10/11/2050	51,632	0.01	USD 112,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	88,587	0.02
USD 76,000	BP Capital Markets America 3.379% 8/2/2061	51,771	0.01	USD 165,000	Charter Communications Operating / Charter Communications Operating Capital 5.75% 1/4/2048	137,774	0.03
USD 318,000	BP Capital Markets America 4.989% 10/4/2034	313,847	0.06	USD 760,770	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	316,872	0.06
USD 198,000	Bristol-Myers Squibb 2.55% 13/11/2050	119,996	0.02	USD 500,000	Cheniere Corpus Christi 2.742% 31/12/2039	392,364	0.08
USD 74,000	Bristol-Myers Squibb 3.7% 15/3/2052	56,318	0.01	USD 289,000	Cheniere Corpus Christi 3.7% 15/11/2029	267,096	0.05
USD 72,000	Bristol-Myers Squibb 5.1% 22/2/2031	72,270	0.01	USD 795,000	Cheniere Corpus Christi 5.125% 30/6/2027	791,945	0.15
USD 102,000	Broadcom 2.6% 15/2/2033	81,902	0.01	USD 788,000	Cheniere Energy Partners 3.25% 31/1/2032	658,469	0.13
USD 560,000	Broadcom 3.137% 15/11/2035	445,226	0.09				
USD 371,000	Broadcom 3.419% 15/4/2033	317,142	0.06				
USD 151,000	Burlington Northern Santa Fe 2.875% 15/6/2052	98,892	0.02				
USD 138,000	Burlington Northern Santa Fe 3.05% 15/2/2051	94,461	0.02				
USD 82,000	Burlington Northern Santa Fe 3.3% 15/9/2051	58,950	0.01				
USD 55,000	Burlington Northern Santa Fe 4.9% 1/4/2044	52,223	0.01				
USD 290,000	BWAY 2013-1515 Mortgage Trust 3.446% 10/3/2033	257,511	0.05				

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 922,000	Cheniere Energy Partners 4.5% 1/10/2029	865,607	0.17	USD 143,000	Comcast 5.65% 15/6/2035	147,623	0.03
USD 276,000	Cheniere Energy Partners 5.95% 30/6/2033	277,069	0.05	USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.06% 10/2/2035	7,175	0.00
USD 4,103	CHL Mortgage Pass-Through Trust 2004-29 5.705% 25/2/2035	3,750	0.00	USD 1,207,985	COMM 2015-CCRE25 Mortgage Trust 0.788% 10/8/2048	10,405	0.00
USD 1,220,953	CHL Mortgage Pass-Through Trust 2006-OA4 6.041% 25/4/2046	370,992	0.07	USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.516% 10/8/2048	68,701	0.01
USD 15,706	CHL Mortgage Pass-Through Trust 2006-OA5 5.835% 25/4/2046	14,454	0.00	USD 100,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	93,638	0.02
USD 343,615	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	123,917	0.02	USD 249,352	Conseco Finance 6.83% 1/4/2030	234,977	0.05
USD 35,886	CHL Mortgage Pass-Through Trust 2007-9 5.75% 25/7/2037	18,019	0.00	USD 50,921	Conseco Finance 7.5% 1/3/2030	16,570	0.00
USD 19,608	CHL Mortgage Pass-Through Trust 2007-9 5.75% 25/7/2037	9,846	0.00	USD 32,652	Conseco Finance 7.53% 15/3/2028	31,717	0.01
USD 470,000	Cisco Systems 4.95% 26/2/2031	471,383	0.09	USD 47,824	Conseco Finance 7.86% 1/3/2030	16,247	0.00
USD 201,000	CIT Mortgage Loan Trust 2007-1 7.185% 25/10/2037	183,224	0.04	USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	20,909	0.00
USD 131,915	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	101,744	0.02	USD 116,000	Consolidated Edison of New York 4.45% 15/3/2044	101,241	0.02
USD 95,000	Citigroup 2.52% 3/11/2032	77,198	0.02	USD 256,000	Consumers Energy 3.75% 15/2/2050	200,629	0.04
USD 94,000	Citigroup 2.666% 29/1/2031	80,782	0.02	USD 218,000	Consumers Energy 4.625% 15/5/2033	211,346	0.04
USD 458,000	Citigroup 3.057% 25/1/2033	385,469	0.07	USD 174	Countrywide Asset-Backed Certificates 5.655% 25/12/2025	3,496	0.00
USD 55,000	Citigroup 3.07% 24/2/2028	51,563	0.01	USD 301,181	Countrywide Asset-Backed Certificates 5.935% 25/1/2046	281,045	0.05
USD 373,000	Citigroup 3.52% 27/10/2028	350,799	0.07	USD 1,612,922	Credit Suisse First Boston Mortgage 6.5% 25/1/2036	968,314	0.19
USD 104,000	Citigroup 3.668% 24/7/2028	98,757	0.02	USD 585,352	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	229,666	0.04
USD 913,000	Citigroup 3.785% 17/3/2033	809,729	0.16	USD 20,637	Credit-Based Asset Servicing and Securitization 3.054% 25/12/2036	17,067	0.00
USD 100,000	Citigroup Commercial Mortgage Trust 2013-375P 3.518% 10/5/2035	92,948	0.02	USD 194,751	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	10,546	0.00
USD 250,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.772% 10/2/2048	242,262	0.05	USD 144,000	Crown Castle 2.1% 1/4/2031	115,786	0.02
USD 54,479	Citigroup Mortgage Loan Trust 2007-6 5.935% 25/5/2037	48,725	0.01	USD 86,000	Crown Castle 2.25% 15/1/2031	70,483	0.01
USD 199,757	Citigroup Mortgage Loan Trust 2007-AHL2 5.635% 25/5/2037	133,010	0.03	USD 65,000	Crown Castle 2.5% 15/7/2031	53,330	0.01
USD 90,834	Citigroup Mortgage Loan Trust 2007-AHL2 5.705% 25/5/2037	60,482	0.01	USD 650,000	Crown Castle 3.1% 15/11/2029	576,707	0.11
USD 359,606	Citigroup Mortgage Loan Trust 2007-AHL3 5.605% 25/7/2045	242,092	0.05	USD 59,000	Crown Castle 3.3% 1/7/2030	52,108	0.01
USD 22,693	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	19,563	0.00	USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	768,920	0.15
USD 100,000	City of San Antonio Electric & Gas Systems Revenue 5.808% 1/2/2041	104,694	0.02	USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.174% 15/11/2050	17,659	0.00
USD 65,000	Comcast 1.5% 15/2/2031	51,946	0.01	USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.72% 15/8/2051	26,189	0.01
USD 94,000	Comcast 1.95% 15/1/2031	77,413	0.02	USD 51,532	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 6.25% 25/11/2035	11,691	0.00
USD 178,000	Comcast 2.45% 15/8/2052	102,587	0.02	USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	87,828	0.02
USD 444,000	Comcast 2.65% 15/8/2062	249,454	0.05	USD 1,564,183	CSMC Mortgage-Backed Trust 2006-6 6% 25/7/2036	799,129	0.15
USD 279,000	Comcast 2.937% 1/11/2056	172,631	0.03	USD 79,614	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	40,251	0.01
USD 114,000	Comcast 2.987% 1/11/2063	68,662	0.01	USD 30,694	CSMC Series 2014-4R 3.064% 27/2/2036	28,798	0.01
USD 64,000	Comcast 3.2% 15/7/2036	51,911	0.01				
USD 70,000	Comcast 4.25% 15/10/2030	66,986	0.01				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	CSMC Trust 2017-CALI 3.778% 10/11/2032	64,475	0.01	USD 479,000	Delta Air Lines 2019-1 Class AA Pass Through Trust 3.204% 25/4/2024	476,847	0.09
USD 116,000	CVS Health 4.125% 1/4/2040	95,799	0.02	USD 916,333	Deutsche Alt-A Mortgage Loan Trust Series 2006-AR5 5.695% 25/10/2036	238,233	0.05
USD 204,000	CVS Health 4.25% 1/4/2050	163,221	0.03	USD 441,549	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.775% 25/8/2047	392,533	0.08
USD 102,000	CVS Health 4.78% 25/3/2038	92,955	0.02	USD 64,000	Devon Energy 4.75% 15/5/2042	54,534	0.01
USD 68,000	CVS Health 5.125% 20/7/2045	62,033	0.01	USD 1,609,000	Diamondback Energy 3.125% 24/3/2031	1,415,788	0.27
USD 197,346	CWABS Asset-backed Certificates Series 2007-12 6.275% 25/8/2047	188,021	0.04	USD 2,530,000	Diamondback Energy 3.25% 1/12/2026	2,422,092	0.47
USD 9,365	CWABS Asset-Backed Certificates Trust 2004-5 6.335% 25/10/2034	9,157	0.00	USD 2,479,000	Diamondback Energy 3.5% 1/12/2029	2,279,799	0.44
USD 82	CWABS Asset-Backed Certificates Trust 2006-11 5.755% 25/9/2046	81	0.00	USD 49,000	Diamondback Energy 6.25% 15/3/2053	51,903	0.01
USD 1,136,766	CWABS Asset-Backed Certificates Trust 2006-11 6.3% 25/12/2035	1,062,057	0.21	USD 80,000	Dominion Energy South Carolina 6.25% 15/10/2053	88,591	0.02
USD 495,892	CWABS Asset-Backed Certificates Trust 2006-18 5.885% 25/3/2037	381,737	0.07	USD 154,000	DTE Electric 3.25% 1/4/2051	107,684	0.02
USD 89,801	CWABS Asset-Backed Certificates Trust 2006-22 5.665% 25/5/2047	71,894	0.01	USD 196,000	Duke Energy Carolinas 3.2% 15/8/2049	135,652	0.03
USD 3,035	CWHEQ Home Equity Loan Trust Series 2006-S3 5.536% 25/1/2029	5,413	0.00	USD 81,000	Duke Energy Carolinas 3.7% 1/12/2047	60,958	0.01
USD 3,629	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	4,354	0.00	USD 596,000	Duke Energy Carolinas 3.875% 15/3/2046	466,768	0.09
USD 1,005	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.622% 15/5/2035	1,003	0.00	USD 191,000	Duke Energy Florida 1.75% 15/6/2030	157,843	0.03
USD 1,011	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.732% 15/12/2033	1,015	0.00	USD 631,000	Duke Energy Florida 3% 15/12/2051	408,840	0.08
USD 14,506	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 5.582% 15/11/2036	14,281	0.00	USD 224,000	Duke Energy Ohio 5.65% 1/4/2053	226,417	0.04
USD 30,438	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.572% 15/1/2037	28,317	0.01	USD 508,000	Duke Energy Progress 2.5% 15/8/2050	303,889	0.06
USD 900,000	DBGS 2018-5BP Mortgage Trust 6.395% 15/6/2033	789,736	0.15	USD 232,000	Duke Energy Progress 3.45% 15/3/2029	217,313	0.04
USD 219,303	DBGS 2018-BIOD Mortgage Trust 7.614% 15/5/2035	214,110	0.04	USD 132,000	Duke Energy Progress 5.35% 15/3/2053	128,306	0.03
USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	66,420	0.01	USD 88,000	Eastman Chemical 5.75% 8/3/2033	89,053	0.02
USD 450,000	DBJPM 2017-C6 Mortgage Trust 3.561% 10/6/2050	399,700	0.08	USD 54,000	Edison International 4.125% 15/3/2028	51,677	0.01
USD 290,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	249,709	0.05	USD 276,000	Edison International 5.25% 15/11/2028	274,999	0.05
USD 100,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	83,958	0.02	USD 271,000	Edison International 5.75% 15/6/2027	273,869	0.05
USD 252,000	Dell International / EMC 4.9% 1/10/2026	250,014	0.05	USD 223,000	Edison International 6.95% 15/11/2029	238,344	0.05
USD 194,000	Dell International / EMC 5.25% 1/2/2028	195,611	0.04	USD 183,000	Elevance Health 3.125% 15/5/2050	126,289	0.02
USD 103,000	Dell International / EMC 5.85% 15/7/2025	103,496	0.02	USD 106,000	Elevance Health 3.7% 15/9/2049	80,422	0.02
				USD 93,000	Elevance Health 4.375% 1/12/2047	79,262	0.02
				USD 57,000	Energy Transfer 4.9% 15/3/2035	53,383	0.01
				USD 77,000	Energy Transfer 4.95% 15/5/2028	76,061	0.01
				USD 136,000	Energy Transfer 5.15% 1/2/2043	120,704	0.02
				USD 374,000	Energy Transfer 5.3% 15/4/2047	336,268	0.06
				USD 91,000	Energy Transfer 5.35% 15/5/2045	83,145	0.02

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 51,000	Energy Transfer 5.55% 15/2/2028	51,428	0.01	USD 202,861	Fannie Mae Pool 2% 1/3/2037	180,220	0.04
USD 61,000	Energy Transfer 6.05% 1/6/2041	60,913	0.01	USD 65,277	Fannie Mae Pool 2% 1/3/2037	57,878	0.01
USD 1,243,000	Energy Transfer 7.375% 1/2/2031	1,298,785	0.25	USD 285,443	Fannie Mae Pool 2% 1/3/2037	253,866	0.05
USD 75,000	Entergy Arkansas 5.3% 15/9/2033	75,124	0.01	USD 168,082	Fannie Mae Pool 2% 1/4/2037	149,479	0.03
USD 722,000	EQT 3.125% 15/5/2026	683,190	0.13	USD 238,806	Fannie Mae Pool 2% 1/12/2040	200,411	0.04
USD 54,000	EQT 3.625% 15/5/2031	47,317	0.01	USD 196,453	Fannie Mae Pool 2% 1/12/2041	163,099	0.03
USD 868,000	EQT 5% 15/1/2029	846,981	0.16	USD 131,266	Fannie Mae Pool 2% 1/2/2042	109,174	0.02
USD 252,000	EQT 5.75% 1/2/2034	247,503	0.05	USD 1,302,048	Fannie Mae Pool 2% 1/3/2042	1,079,758	0.21
USD 193,000	EQT 7% 1/2/2030	204,211	0.04	USD 200,988	Fannie Mae Pool 2% 1/4/2042	166,582	0.03
USD 62,000	Equinix 2.15% 15/7/2030	51,581	0.01	USD 571,798	Fannie Mae Pool 2% 1/8/2042	474,982	0.09
USD 260,000	Equinix 2.5% 15/5/2031	217,535	0.04	USD 97,942	Fannie Mae Pool 2% 1/8/2050	77,934	0.02
USD 388,000	Equinix 3.2% 18/11/2029	349,481	0.07	USD 92,829	Fannie Mae Pool 2% 1/9/2050	73,798	0.01
USD 274,000	Eversource Energy 5.45% 1/3/2028	276,125	0.05	USD 178,966	Fannie Mae Pool 2% 1/9/2050	142,055	0.03
USD 110,000	Extra Space Storage 5.5% 1/7/2030	110,757	0.02	USD 321,822	Fannie Mae Pool 2% 1/10/2050	255,843	0.05
USD 457,000	FactSet Research Systems 3.45% 1/3/2032	399,829	0.08	USD 74,644	Fannie Mae Pool 2% 1/11/2050	59,363	0.01
USD 1,192,314	Fannie Mae Interest Strip 3% 25/3/2050	204,455	0.04	USD 101,380	Fannie Mae Pool 2% 1/12/2050	81,372	0.02
USD 1,637,987	Fannie Mae Interest Strip 3% 25/7/2052	279,751	0.05	USD 322,597	Fannie Mae Pool 2% 1/12/2050	258,941	0.05
USD 53,731	Fannie Mae Pool 1.5% 1/3/2036	46,752	0.01	USD 1,699,694	Fannie Mae Pool 2% 1/11/2051	1,349,711	0.26
USD 87,603	Fannie Mae Pool 1.5% 1/5/2036	76,224	0.02	USD 236,653	Fannie Mae Pool 2% 1/2/2051	188,133	0.04
USD 310,350	Fannie Mae Pool 1.5% 1/6/2036	269,466	0.05	USD 212,564	Fannie Mae Pool 2% 1/3/2051	170,610	0.03
USD 143,980	Fannie Mae Pool 1.5% 1/12/2036	124,916	0.02	USD 117,781	Fannie Mae Pool 2% 1/3/2051	94,518	0.02
USD 90,217	Fannie Mae Pool 1.5% 1/2/2037	78,491	0.02	USD 132,838	Fannie Mae Pool 2% 1/4/2051	106,802	0.02
USD 3,692,533	Fannie Mae Pool 1.5% 1/11/2041	2,945,688	0.57	USD 183,834	Fannie Mae Pool 2% 1/4/2051	147,468	0.03
USD 1,866,308	Fannie Mae Pool 1.5% 1/12/2041	1,488,826	0.29	USD 179,050	Fannie Mae Pool 2% 1/4/2051	143,710	0.03
USD 413,365	Fannie Mae Pool 1.5% 1/10/2050	309,855	0.06	USD 66,190	Fannie Mae Pool 2% 1/4/2051	53,124	0.01
USD 359,392	Fannie Mae Pool 1.5% 1/11/2050	269,395	0.05	USD 545,065	Fannie Mae Pool 2% 1/8/2051	431,279	0.08
USD 482,906	Fannie Mae Pool 1.5% 1/3/2051	361,917	0.07	USD 898,460	Fannie Mae Pool 2% 1/8/2051	710,899	0.14
USD 10,703	Fannie Mae Pool 2% 1/10/2031	9,865	0.00	USD 567,924	Fannie Mae Pool 2% 1/8/2051	453,287	0.09
USD 54,152	Fannie Mae Pool 2% 1/11/2031	49,881	0.01	USD 361,795	Fannie Mae Pool 2% 1/11/2051	289,399	0.06
USD 3,332	Fannie Mae Pool 2% 1/11/2031	3,067	0.00	USD 546,541	Fannie Mae Pool 2% 1/11/2051	431,570	0.08
USD 17,928	Fannie Mae Pool 2% 1/11/2031	16,502	0.00	USD 104,945	Fannie Mae Pool 2% 1/11/2051	84,133	0.02
USD 63,386	Fannie Mae Pool 2% 1/11/2031	58,256	0.01	USD 109,932	Fannie Mae Pool 2% 1/11/2051	88,150	0.02
USD 14,889	Fannie Mae Pool 2% 1/12/2031	13,705	0.00	USD 192,608	Fannie Mae Pool 2% 1/11/2051	154,235	0.03
USD 98,269	Fannie Mae Pool 2% 1/3/2032	90,105	0.02	USD 365,283	Fannie Mae Pool 2% 1/11/2051	289,407	0.06
USD 42,390	Fannie Mae Pool 2% 1/6/2035	37,827	0.01	USD 2,077,233	Fannie Mae Pool 2% 1/11/2051	1,641,019	0.32
USD 88,419	Fannie Mae Pool 2% 1/6/2035	78,839	0.02	USD 162,584	Fannie Mae Pool 2% 1/12/2051	129,982	0.03
USD 45,302	Fannie Mae Pool 2% 1/9/2035	40,292	0.01	USD 251,264	Fannie Mae Pool 2% 1/12/2051	201,110	0.04
USD 51,160	Fannie Mae Pool 2% 1/2/2036	45,503	0.01	USD 375,846	Fannie Mae Pool 2% 1/12/2051	299,512	0.06
USD 80,307	Fannie Mae Pool 2% 1/3/2036	71,426	0.01	USD 380,458	Fannie Mae Pool 2% 1/12/2051	304,282	0.06
USD 110,616	Fannie Mae Pool 2% 1/4/2036	98,708	0.02	USD 68,448	Fannie Mae Pool 2% 1/12/2051	55,764	0.01
USD 74,691	Fannie Mae Pool 2% 1/5/2036	66,649	0.01	USD 77,664	Fannie Mae Pool 2% 1/12/2051	61,286	0.01
USD 125,390	Fannie Mae Pool 2% 1/7/2036	111,524	0.02	USD 345,378	Fannie Mae Pool 2% 1/1/2052	276,661	0.05
USD 117,211	Fannie Mae Pool 2% 1/9/2036	103,703	0.02	USD 265,139	Fannie Mae Pool 2% 1/1/2052	212,372	0.04
USD 130,582	Fannie Mae Pool 2% 1/9/2036	115,404	0.02	USD 297,216	Fannie Mae Pool 2% 1/1/2052	238,052	0.05
USD 56,134	Fannie Mae Pool 2% 1/11/2036	49,972	0.01	USD 431,116	Fannie Mae Pool 2% 1/1/2052	348,828	0.07
USD 54,901	Fannie Mae Pool 2% 1/1/2037	48,927	0.01	USD 81,858	Fannie Mae Pool 2% 1/1/2052	64,702	0.01
USD 119,672	Fannie Mae Pool 2% 1/2/2037	106,110	0.02	USD 174,185	Fannie Mae Pool 2% 1/2/2052	139,552	0.03
USD 23,590	Fannie Mae Pool 2% 1/2/2037	20,939	0.00	USD 400,108	Fannie Mae Pool 2% 1/2/2052	320,298	0.06
USD 54,296	Fannie Mae Pool 2% 1/2/2037	48,233	0.01	USD 900,222	Fannie Mae Pool 2% 1/2/2052	718,629	0.14
				USD 205,371	Fannie Mae Pool 2% 1/2/2052	164,401	0.03
				USD 334,592	Fannie Mae Pool 2% 1/2/2052	264,034	0.05
				USD 185,455	Fannie Mae Pool 2% 1/3/2052	148,185	0.03
				USD 339,458	Fannie Mae Pool 2% 1/3/2052	271,268	0.05

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 129,612	Fannie Mae Pool 2% 1/3/2052	103,728	0.02	USD 512,278	Fannie Mae Pool 2.5% 1/8/2050	429,411	0.08
USD 8,002	Fannie Mae Pool 2.5% 1/9/2027	7,696	0.00	USD 424,452	Fannie Mae Pool 2.5% 1/8/2050	355,792	0.07
USD 11,679	Fannie Mae Pool 2.5% 1/9/2027	11,232	0.00	USD 130,980	Fannie Mae Pool 2.5% 1/8/2050	109,673	0.02
USD 3,600	Fannie Mae Pool 2.5% 1/2/2028	3,446	0.00	USD 296,282	Fannie Mae Pool 2.5% 1/11/2050	250,066	0.05
USD 7,250	Fannie Mae Pool 2.5% 1/4/2028	6,939	0.00	USD 79,351	Fannie Mae Pool 2.5% 1/11/2050	67,049	0.01
USD 22,772	Fannie Mae Pool 2.5% 1/8/2028	21,741	0.00	USD 72,950	Fannie Mae Pool 2.5% 1/1/2051	61,108	0.01
USD 2,599	Fannie Mae Pool 2.5% 1/2/2030	2,452	0.00	USD 716,265	Fannie Mae Pool 2.5% 1/9/2051	596,423	0.12
USD 2,990	Fannie Mae Pool 2.5% 1/2/2030	2,819	0.00	USD 215,704	Fannie Mae Pool 2.5% 1/11/2051	180,875	0.04
USD 9,149	Fannie Mae Pool 2.5% 1/2/2030	8,727	0.00	USD 4,181,916	Fannie Mae Pool 2.5% 1/11/2051	3,460,358	0.67
USD 21,752	Fannie Mae Pool 2.5% 1/3/2030	20,498	0.00	USD 463,531	Fannie Mae Pool 2.5% 1/1/2052	388,157	0.08
USD 17,797	Fannie Mae Pool 2.5% 1/4/2030	16,790	0.00	USD 559,483	Fannie Mae Pool 2.5% 1/1/2052	467,847	0.09
USD 8,962	Fannie Mae Pool 2.5% 1/5/2030	8,372	0.00	USD 847,404	Fannie Mae Pool 2.5% 1/1/2052	706,311	0.14
USD 21,021	Fannie Mae Pool 2.5% 1/7/2030	19,768	0.00	USD 262,878	Fannie Mae Pool 2.5% 1/1/2052	220,635	0.04
USD 3,830	Fannie Mae Pool 2.5% 1/7/2030	3,601	0.00	USD 229,867	Fannie Mae Pool 2.5% 1/1/2052	191,251	0.04
USD 10,947	Fannie Mae Pool 2.5% 1/7/2030	10,323	0.00	USD 438,972	Fannie Mae Pool 2.5% 1/1/2052	365,629	0.07
USD 17,553	Fannie Mae Pool 2.5% 1/8/2030	16,506	0.00	USD 565,336	Fannie Mae Pool 2.5% 1/1/2052	471,878	0.09
USD 36,068	Fannie Mae Pool 2.5% 1/8/2030	33,935	0.01	USD 707,736	Fannie Mae Pool 2.5% 1/1/2052	590,669	0.11
USD 22,005	Fannie Mae Pool 2.5% 1/8/2030	20,694	0.00	USD 637,493	Fannie Mae Pool 2.5% 1/1/2052	533,268	0.10
USD 27,346	Fannie Mae Pool 2.5% 1/8/2030	25,956	0.01	USD 714,543	Fannie Mae Pool 2.5% 1/1/2052	596,628	0.12
USD 28,220	Fannie Mae Pool 2.5% 1/9/2030	26,522	0.01	USD 127,855	Fannie Mae Pool 2.5% 1/2/2052	107,419	0.02
USD 34,931	Fannie Mae Pool 2.5% 1/9/2030	32,794	0.01	USD 462,326	Fannie Mae Pool 2.5% 1/2/2052	386,050	0.07
USD 2,102	Fannie Mae Pool 2.5% 1/11/2030	1,979	0.00	USD 546,666	Fannie Mae Pool 2.5% 1/2/2052	456,259	0.09
USD 29,979	Fannie Mae Pool 2.5% 1/11/2030	28,174	0.01	USD 86,773	Fannie Mae Pool 2.5% 1/2/2052	73,108	0.01
USD 25,984	Fannie Mae Pool 2.5% 1/11/2030	24,369	0.01	USD 8,588	Fannie Mae Pool 3% 1/4/2028	8,203	0.00
USD 33,873	Fannie Mae Pool 2.5% 1/11/2030	31,802	0.01	USD 10,038	Fannie Mae Pool 3% 1/5/2028	9,665	0.00
USD 26,715	Fannie Mae Pool 2.5% 1/11/2030	25,081	0.01	USD 22,324	Fannie Mae Pool 3% 1/10/2028	21,458	0.00
USD 13,993	Fannie Mae Pool 2.5% 1/3/2031	13,399	0.00	USD 22,710	Fannie Mae Pool 3% 1/4/2029	21,791	0.00
USD 35,602	Fannie Mae Pool 2.5% 1/6/2031	33,298	0.01	USD 26,365	Fannie Mae Pool 3% 1/5/2029	25,268	0.01
USD 25,559	Fannie Mae Pool 2.5% 1/7/2031	23,923	0.00	USD 37,934	Fannie Mae Pool 3% 1/6/2029	36,380	0.01
USD 3,520	Fannie Mae Pool 2.5% 1/8/2031	3,294	0.00	USD 23,039	Fannie Mae Pool 3% 1/9/2029	22,081	0.00
USD 18,376	Fannie Mae Pool 2.5% 1/10/2031	17,199	0.00	USD 33,136	Fannie Mae Pool 3% 1/10/2029	31,703	0.01
USD 42,154	Fannie Mae Pool 2.5% 1/10/2031	39,388	0.01	USD 158,650	Fannie Mae Pool 3% 1/1/2030	151,771	0.03
USD 19,903	Fannie Mae Pool 2.5% 1/10/2031	18,631	0.00	USD 35,137	Fannie Mae Pool 3% 1/3/2030	33,588	0.01
USD 66,326	Fannie Mae Pool 2.5% 1/10/2031	61,979	0.01	USD 29,396	Fannie Mae Pool 3% 1/4/2030	28,092	0.01
USD 34,381	Fannie Mae Pool 2.5% 1/11/2031	32,122	0.01	USD 15,093	Fannie Mae Pool 3% 1/5/2030	14,423	0.00
USD 7,517	Fannie Mae Pool 2.5% 1/11/2031	7,032	0.00	USD 23,692	Fannie Mae Pool 3% 1/7/2030	22,579	0.00
USD 3,999	Fannie Mae Pool 2.5% 1/11/2031	3,736	0.00	USD 6,466	Fannie Mae Pool 3% 1/7/2030	6,167	0.00
USD 5,900	Fannie Mae Pool 2.5% 1/11/2031	5,515	0.00	USD 31,368	Fannie Mae Pool 3% 1/7/2030	29,907	0.01
USD 1,338	Fannie Mae Pool 2.5% 1/11/2031	1,250	0.00	USD 4,658	Fannie Mae Pool 3% 1/7/2030	4,387	0.00
USD 3,271	Fannie Mae Pool 2.5% 1/11/2031	3,060	0.00	USD 44,574	Fannie Mae Pool 3% 1/8/2030	42,481	0.01
USD 6,152	Fannie Mae Pool 2.5% 1/2/2032	5,748	0.00	USD 35,764	Fannie Mae Pool 3% 1/8/2030	34,111	0.01
USD 25,641	Fannie Mae Pool 2.5% 1/3/2032	23,851	0.00	USD 27,721	Fannie Mae Pool 3% 1/8/2030	26,441	0.01
USD 137,895	Fannie Mae Pool 2.5% 1/8/2032	128,659	0.03	USD 33,274	Fannie Mae Pool 3% 1/8/2030	31,726	0.01
USD 250,236	Fannie Mae Pool 2.5% 1/2/2033	234,972	0.05	USD 6,529	Fannie Mae Pool 3% 1/8/2030	6,219	0.00
USD 231,647	Fannie Mae Pool 2.5% 1/10/2035	212,244	0.04	USD 5,811	Fannie Mae Pool 3% 1/8/2030	5,480	0.00
USD 227,151	Fannie Mae Pool 2.5% 1/10/2035	207,709	0.04	USD 2,145	Fannie Mae Pool 3% 1/8/2030	2,036	0.00
USD 506,147	Fannie Mae Pool 2.5% 1/11/2035	462,347	0.09	USD 26,799	Fannie Mae Pool 3% 1/9/2030	25,542	0.01
USD 661,725	Fannie Mae Pool 2.5% 1/12/2035	604,463	0.12	USD 30,562	Fannie Mae Pool 3% 1/9/2030	29,139	0.01
USD 759,328	Fannie Mae Pool 2.5% 1/12/2035	693,618	0.13	USD 12,296	Fannie Mae Pool 3% 1/9/2030	11,727	0.00
USD 257,076	Fannie Mae Pool 2.5% 1/7/2050	216,353	0.04	USD 18,554	Fannie Mae Pool 3% 1/3/2031	17,674	0.00
USD 441,308	Fannie Mae Pool 2.5% 1/7/2050	369,922	0.07	USD 159,141	Fannie Mae Pool 3% 1/8/2031	151,242	0.03
USD 434,194	Fannie Mae Pool 2.5% 1/7/2050	363,959	0.07	USD 38,779	Fannie Mae Pool 3% 1/9/2031	36,942	0.01
USD 446,947	Fannie Mae Pool 2.5% 1/7/2050	374,650	0.07	USD 64,449	Fannie Mae Pool 3% 1/9/2032	61,392	0.01

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 159,002	Fannie Mae Pool 3% 1/8/2035	148,417	0.03	USD 55,880	Fannie Mae Pool 4% 1/1/2042	52,684	0.01
USD 145,469	Fannie Mae Pool 3% 1/8/2035	135,475	0.03	USD 17,970	Fannie Mae Pool 4% 1/5/2042	16,952	0.00
USD 209,713	Fannie Mae Pool 3% 1/12/2035	195,314	0.04	USD 82,965	Fannie Mae Pool 4% 1/5/2042	78,269	0.02
USD 100,744	Fannie Mae Pool 3% 1/12/2035	93,603	0.02	USD 229,574	Fannie Mae Pool 4% 1/1/2044	218,662	0.04
USD 14,461	Fannie Mae Pool 3% 1/5/2036	13,491	0.00	USD 138,882	Fannie Mae Pool 4% 1/12/2044	130,962	0.03
USD 30,586	Fannie Mae Pool 3% 1/5/2036	28,481	0.01	USD 58,374	Fannie Mae Pool 4% 1/8/2045	55,129	0.01
USD 24,049	Fannie Mae Pool 3% 1/5/2036	22,425	0.00	USD 40,566	Fannie Mae Pool 4% 1/11/2046	38,232	0.01
USD 40,090	Fannie Mae Pool 3% 1/5/2036	37,506	0.01	USD 20,311	Fannie Mae Pool 4% 1/4/2047	19,145	0.00
USD 5,243	Fannie Mae Pool 3% 1/10/2036	4,823	0.00	USD 132,886	Fannie Mae Pool 4% 1/6/2047	125,685	0.02
USD 40,625	Fannie Mae Pool 3% 1/11/2036	37,322	0.01	USD 570,943	Fannie Mae Pool 4% 1/7/2047	536,855	0.10
USD 17,232	Fannie Mae Pool 3% 1/11/2036	15,824	0.00	USD 49,913	Fannie Mae Pool 4% 1/8/2047	47,024	0.01
USD 52,247	Fannie Mae Pool 3% 1/12/2036	47,842	0.01	USD 383,784	Fannie Mae Pool 4% 1/9/2047	360,376	0.07
USD 40,429	Fannie Mae Pool 3% 1/12/2036	37,059	0.01	USD 12,060	Fannie Mae Pool 4% 1/10/2047	11,348	0.00
USD 143,422	Fannie Mae Pool 3% 1/5/2043	127,531	0.02	USD 47,478	Fannie Mae Pool 4% 1/10/2047	44,473	0.01
USD 301,469	Fannie Mae Pool 3% 1/7/2043	268,037	0.05	USD 231,993	Fannie Mae Pool 4% 1/10/2047	217,864	0.04
USD 6,858	Fannie Mae Pool 3% 1/6/2046	6,029	0.00	USD 59,083	Fannie Mae Pool 4% 1/1/2048	55,566	0.01
USD 34,046	Fannie Mae Pool 3% 1/6/2046	30,219	0.01	USD 225,042	Fannie Mae Pool 4% 1/1/2048	211,459	0.04
USD 6,001	Fannie Mae Pool 3% 1/11/2046	5,288	0.00	USD 785,409	Fannie Mae Pool 4% 1/1/2048	738,657	0.14
USD 205,488	Fannie Mae Pool 3% 1/12/2046	181,077	0.04	USD 18,145	Fannie Mae Pool 4% 1/4/2048	17,054	0.00
USD 122,426	Fannie Mae Pool 3% 1/2/2047	107,917	0.02	USD 20,840	Fannie Mae Pool 4% 1/5/2048	19,510	0.00
USD 642,986	Fannie Mae Pool 3% 1/8/2050	558,179	0.11	USD 15,216	Fannie Mae Pool 4% 1/6/2048	14,233	0.00
USD 441,547	Fannie Mae Pool 3% 1/11/2051	381,153	0.07	USD 15,095	Fannie Mae Pool 4% 1/7/2048	14,186	0.00
USD 195,788	Fannie Mae Pool 3% 1/12/2051	170,131	0.03	USD 110,340	Fannie Mae Pool 4% 1/7/2048	103,612	0.02
USD 647,624	Fannie Mae Pool 3% 1/3/2052	561,536	0.11	USD 118,256	Fannie Mae Pool 4% 1/8/2048	110,894	0.02
USD 50,671	Fannie Mae Pool 3% 1/4/2052	44,080	0.01	USD 92,194	Fannie Mae Pool 4% 1/8/2048	86,909	0.02
USD 79,754	Fannie Mae Pool 3% 1/5/2052	68,988	0.01	USD 16,143	Fannie Mae Pool 4% 1/8/2048	15,220	0.00
USD 27,692	Fannie Mae Pool 3.5% 1/3/2029	26,863	0.01	USD 33,237	Fannie Mae Pool 4% 1/8/2048	31,172	0.01
USD 22,981	Fannie Mae Pool 3.5% 1/8/2030	22,214	0.00	USD 91,493	Fannie Mae Pool 4% 1/9/2048	85,737	0.02
USD 21,900	Fannie Mae Pool 3.5% 1/11/2032	21,059	0.00	USD 43,565	Fannie Mae Pool 4% 1/10/2048	40,730	0.01
USD 12,583	Fannie Mae Pool 3.5% 1/1/2033	12,085	0.00	USD 569,410	Fannie Mae Pool 4% 1/10/2048	535,990	0.10
USD 39,822	Fannie Mae Pool 3.5% 1/1/2042	36,539	0.01	USD 123,766	Fannie Mae Pool 4% 1/1/2049	116,635	0.02
USD 4,593	Fannie Mae Pool 3.5% 1/4/2042	4,214	0.00	USD 398,221	Fannie Mae Pool 4% 1/9/2049	370,143	0.07
USD 12,931	Fannie Mae Pool 3.5% 1/4/2042	11,860	0.00	USD 169,658	Fannie Mae Pool 4% 1/3/2050	157,535	0.03
USD 1,691	Fannie Mae Pool 3.5% 1/5/2042	1,550	0.00	USD 1,084,159	Fannie Mae Pool 4% 1/3/2050	1,017,141	0.20
USD 2,527	Fannie Mae Pool 3.5% 1/6/2042	2,317	0.00	USD 15,210	Fannie Mae Pool 4% 1/4/2050	14,183	0.00
USD 1,936	Fannie Mae Pool 3.5% 1/6/2042	1,774	0.00	USD 91,775	Fannie Mae Pool 4% 1/4/2050	85,496	0.02
USD 5,869	Fannie Mae Pool 3.5% 1/7/2042	5,374	0.00	USD 162,796	Fannie Mae Pool 4% 1/5/2050	151,866	0.03
USD 332,180	Fannie Mae Pool 3.5% 1/6/2044	304,698	0.06	USD 307,346	Fannie Mae Pool 4% 1/5/2050	289,919	0.06
USD 46,157	Fannie Mae Pool 3.5% 1/2/2045	42,251	0.01	USD 213,019	Fannie Mae Pool 4% 1/6/2050	198,059	0.04
USD 337,635	Fannie Mae Pool 3.5% 1/2/2045	309,623	0.06	USD 371,444	Fannie Mae Pool 4% 1/8/2050	349,846	0.07
USD 15,192	Fannie Mae Pool 3.5% 1/11/2046	13,851	0.00	USD 194,658	Fannie Mae Pool 4% 1/9/2050	183,331	0.04
USD 82,632	Fannie Mae Pool 3.5% 1/5/2047	75,443	0.01	USD 48,591	Fannie Mae Pool 4% 1/9/2050	45,113	0.01
USD 78,812	Fannie Mae Pool 3.5% 1/11/2047	71,542	0.01	USD 21,386	Fannie Mae Pool 4% 1/11/2050	19,898	0.00
USD 78,818	Fannie Mae Pool 3.5% 1/12/2047	71,402	0.01	USD 289,755	Fannie Mae Pool 4% 1/11/2050	273,262	0.05
USD 47,705	Fannie Mae Pool 3.5% 1/1/2048	43,305	0.01	USD 817,154	Fannie Mae Pool 4% 1/1/2051	760,082	0.15
USD 36,191	Fannie Mae Pool 3.5% 1/2/2048	32,853	0.01	USD 840,188	Fannie Mae Pool 4% 1/3/2051	783,782	0.15
USD 69,929	Fannie Mae Pool 3.5% 1/4/2048	64,225	0.01	USD 2,183,048	Fannie Mae Pool 4% 1/5/2051	2,034,903	0.39
USD 514,741	Fannie Mae Pool 3.5% 1/8/2050	470,664	0.09	USD 1,360,332	Fannie Mae Pool 4% 1/5/2051	1,279,771	0.25
USD 102,483	Fannie Mae Pool 3.5% 1/8/2050	92,581	0.02	USD 2,218,926	Fannie Mae Pool 4% 1/10/2051	2,065,240	0.40
USD 3,742,345	Fannie Mae Pool 3.5% 1/1/2051	3,375,843	0.65	USD 219,417	Fannie Mae Pool 4% 1/10/2051	205,613	0.04
USD 44,108	Fannie Mae Pool 4% 1/10/2033	43,122	0.01	USD 32,810	Fannie Mae Pool 4% 1/4/2052	30,664	0.01
USD 76,574	Fannie Mae Pool 4% 1/1/2036	72,849	0.01	USD 380,979	Fannie Mae Pool 4% 1/4/2052	354,921	0.07
USD 12,433	Fannie Mae Pool 4% 1/1/2041	11,716	0.00	USD 200,949	Fannie Mae Pool 4% 1/5/2052	188,307	0.04

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 571,171	Fannie Mae Pool 4% 1/5/2052	537,126	0.10	USD 73,934	Fannie Mae Pool 5.5% 1/8/2037	75,137	0.01
USD 851,218	Fannie Mae Pool 4% 1/5/2052	798,194	0.15	USD 81,805	Fannie Mae Pool 5.5% 1/9/2039	83,142	0.02
USD 965	Fannie Mae Pool 4.5% 1/2/2025	956	0.00	USD 7,366	Fannie Mae Pool 5.5% 1/4/2041	7,486	0.00
USD 385	Fannie Mae Pool 4.5% 1/4/2025	382	0.00	USD 117,418	Fannie Mae Pool 5.5% 1/1/2053	116,546	0.02
USD 774	Fannie Mae Pool 4.5% 1/7/2025	768	0.00	USD 90,061	Fannie Mae Pool 5.5% 1/1/2053	89,451	0.02
USD 4,358	Fannie Mae Pool 4.5% 1/6/2026	4,324	0.00	USD 85,195	Fannie Mae Pool 5.5% 1/5/2053	84,565	0.02
USD 15,851	Fannie Mae Pool 4.5% 1/7/2040	15,468	0.00	USD 89,066	Fannie Mae Pool 5.5% 1/5/2053	88,379	0.02
USD 15,773	Fannie Mae Pool 4.5% 1/7/2040	15,401	0.00	USD 407,809	Fannie Mae Pool 5.5% 1/5/2053	404,792	0.08
USD 16,821	Fannie Mae Pool 4.5% 1/3/2041	16,426	0.00	USD 351,367	Fannie Mae Pool 5.5% 1/5/2053	348,769	0.07
USD 6,361	Fannie Mae Pool 4.5% 1/7/2041	6,211	0.00	USD 299,015	Fannie Mae Pool 5.5% 1/6/2053	296,729	0.06
USD 22,037	Fannie Mae Pool 4.5% 1/9/2041	21,518	0.00	USD 17,301	Fannie Mae Pool 6% 1/2/2038	17,859	0.00
USD 45,444	Fannie Mae Pool 4.5% 1/9/2042	44,371	0.01	USD 8,240	Fannie Mae Pool 6% 1/3/2038	8,503	0.00
USD 27,260	Fannie Mae Pool 4.5% 1/9/2043	26,353	0.01	USD 22,313	Fannie Mae Pool 6% 1/5/2038	23,033	0.00
USD 20,941	Fannie Mae Pool 4.5% 1/10/2043	20,253	0.00	USD 6,191	Fannie Mae Pool 6% 1/10/2038	6,370	0.00
USD 208,972	Fannie Mae Pool 4.5% 1/11/2043	202,983	0.04	USD 5,024	Fannie Mae Pool 6% 1/10/2038	5,186	0.00
USD 188,583	Fannie Mae Pool 4.5% 1/6/2044	183,195	0.04	USD 14,127	Fannie Mae Pool 6% 1/10/2038	14,583	0.00
USD 292,890	Fannie Mae Pool 4.5% 1/12/2044	285,829	0.06	USD 9,448	Fannie Mae Pool 6% 1/12/2038	9,753	0.00
USD 83,862	Fannie Mae Pool 4.5% 1/7/2045	81,574	0.02	USD 158,344	Fannie Mae Pool 6% 1/7/2039	160,816	0.03
USD 28,350	Fannie Mae Pool 4.5% 1/9/2045	27,674	0.01	USD 35,298	Fannie Mae Pool 6% 1/4/2040	36,437	0.01
USD 125,838	Fannie Mae Pool 4.5% 1/11/2045	122,239	0.02	USD 4,450	Fannie Mae Pool 6% 1/9/2040	4,594	0.00
USD 20,177	Fannie Mae Pool 4.5% 1/11/2045	19,698	0.00	USD 8,510	Fannie Mae Pool 6% 1/6/2041	8,781	0.00
USD 2,345	Fannie Mae Pool 4.5% 1/11/2045	2,276	0.00	USD 41,317	Fannie Mae Pool 6% 1/11/2052	41,525	0.01
USD 46,144	Fannie Mae Pool 4.5% 1/12/2045	44,830	0.01	USD 314,540	Fannie Mae Pool 6% 1/1/2053	316,489	0.06
USD 278,273	Fannie Mae Pool 4.5% 1/7/2046	271,943	0.05	USD 142,398	Fannie Mae Pool 6% 1/4/2053	143,565	0.03
USD 21,513	Fannie Mae Pool 4.5% 1/10/2047	20,728	0.00	USD 50,918	Fannie Mae Pool 6% 1/5/2053	51,331	0.01
USD 73,405	Fannie Mae Pool 4.5% 1/11/2047	70,973	0.01	USD 286,104	Fannie Mae Pool 6% 1/5/2053	288,469	0.06
USD 98,280	Fannie Mae Pool 4.5% 1/11/2047	95,257	0.02	USD 104,277	Fannie Mae Pool 6% 1/5/2053	105,087	0.02
USD 168,894	Fannie Mae Pool 4.5% 1/1/2048	163,329	0.03	USD 422,978	Fannie Mae Pool 6% 1/7/2053	426,273	0.08
USD 72,337	Fannie Mae Pool 4.5% 1/4/2048	70,700	0.01	USD 1,043,123	Fannie Mae Pool 6% 1/8/2053	1,048,514	0.20
USD 213,350	Fannie Mae Pool 4.5% 1/5/2048	208,186	0.04	USD 102,361	Fannie Mae Pool 6% 1/1/2054	103,336	0.02
USD 696,488	Fannie Mae Pool 4.5% 1/5/2048	675,216	0.13	USD 112,847	Fannie Mae Pool 6% 1/1/2054	113,890	0.02
USD 31,188	Fannie Mae Pool 4.5% 1/7/2048	30,433	0.01	USD 112,587	Fannie Mae Pool 6% 1/1/2054	113,541	0.02
USD 133,089	Fannie Mae Pool 4.5% 1/8/2048	128,750	0.03	USD 58,598	Fannie Mae Pool 6% 1/1/2054	58,978	0.01
USD 105,962	Fannie Mae Pool 4.5% 1/11/2048	102,308	0.02	USD 60,293	Fannie Mae Pool 6.5% 1/5/2040	62,358	0.01
USD 904,812	Fannie Mae Pool 4.5% 1/2/2049	884,235	0.17	USD 445,594	Fannie Mae Pool 6.5% 1/8/2053	454,753	0.09
USD 825,845	Fannie Mae Pool 4.5% 1/5/2049	806,728	0.16	USD 113,452	Fannie Mae Pool 6.5% 1/9/2053	115,964	0.02
USD 66,098	Fannie Mae Pool 4.5% 1/7/2052	62,624	0.01	USD 276,551	Fannie Mae Pool 6.5% 1/10/2053	282,750	0.05
USD 130,920	Fannie Mae Pool 5% 1/2/2035	130,079	0.03	USD 303,907	Fannie Mae Pool 6.5% 1/10/2053	310,124	0.06
USD 8,250	Fannie Mae Pool 5% 1/9/2035	8,190	0.00	USD 48,994	Fannie Mae Pool 6.5% 1/12/2053	49,908	0.01
USD 120,626	Fannie Mae Pool 5% 1/7/2041	119,257	0.02	USD 116,204	Fannie Mae Pool 6.5% 1/1/2054	118,923	0.02
USD 225,820	Fannie Mae Pool 5% 1/12/2043	223,351	0.04	USD 91,896	Fannie Mae Pool 6.5% 1/1/2054	94,124	0.02
USD 14,075	Fannie Mae Pool 5% 1/8/2048	13,891	0.00	USD 644,368	Fannie Mae Pool 6.5% 1/2/2054	658,642	0.13
USD 18,500	Fannie Mae Pool 5% 1/9/2048	18,227	0.00	USD 231,862	Fannie Mae Pool 7% 1/12/2053	238,341	0.05
USD 30,577	Fannie Mae Pool 5% 1/9/2048	30,163	0.01	USD 330,612	Fannie Mae Pool 7% 1/12/2053	339,477	0.07
USD 136,918	Fannie Mae Pool 5% 1/5/2049	135,009	0.03	USD 86,438	Fannie Mae Pool 7% 1/1/2054	89,292	0.02
USD 109,180	Fannie Mae Pool 5% 1/7/2052	107,577	0.02	USD 105,169	Fannie Mae Pool 7% 1/1/2054	108,552	0.02
USD 128,600	Fannie Mae Pool 5% 1/7/2052	127,384	0.02	USD 130,421	Fannie Mae Pool 7% 1/1/2054	134,500	0.03
USD 156,425	Fannie Mae Pool 5% 1/7/2052	152,939	0.03	USD 197,799	Fannie Mae Pool 7% 1/1/2054	203,182	0.04
USD 52,215	Fannie Mae Pool 5% 1/1/2053	50,751	0.01	USD 110,444	Fannie Mae Pool 7% 1/1/2054	113,543	0.02
USD 312,510	Fannie Mae Pool 5% 1/1/2053	303,451	0.06	USD 135,269	Fannie Mae Pool 7% 1/1/2054	139,250	0.03
USD 398,205	Fannie Mae Pool 5% 1/4/2053	388,087	0.08	USD 67,013	Fannie Mae Pool 7.5% 1/12/2053	69,356	0.01
USD 78,657	Fannie Mae Pool 5.5% 1/2/2035	79,936	0.02	USD 75,514	Fannie Mae Pool 7.5% 1/12/2053	78,111	0.02
USD 139,585	Fannie Mae Pool 5.5% 1/9/2036	141,816	0.03	USD 23,245	Fannie Mae Pool 7.5% 1/1/2054	24,173	0.01

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 205,166	FBR Securitization Trust 6.14% 25/11/2035	200,343	0.04	USD 8,128	Freddie Mac Gold Pool 3% 1/7/2028	7,861	0.00
USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 6.485% 25/10/2034	38,550	0.01	USD 11,055	Freddie Mac Gold Pool 3% 1/1/2030	10,581	0.00
USD 80,219	First Franklin Mortgage Loan Trust 2006-FF13 5.675% 25/10/2036	52,807	0.01	USD 13,742	Freddie Mac Gold Pool 3% 1/1/2030	13,147	0.00
USD 47,000	First Franklin Mortgage Loan Trust 2006-FF13 5.755% 25/10/2036	30,286	0.01	USD 45,076	Freddie Mac Gold Pool 3% 1/5/2030	43,114	0.01
USD 459,475	First Franklin Mortgage Loan Trust 2006-FF16 5.715% 25/12/2036	190,317	0.04	USD 86,352	Freddie Mac Gold Pool 3% 1/6/2030	82,602	0.02
USD 183,402	First Franklin Mortgage Loan Trust 2006-FF17 5.585% 25/12/2036	151,544	0.03	USD 44,618	Freddie Mac Gold Pool 3% 1/7/2030	42,595	0.01
USD 124,023	First Franklin Mortgage Loan Trust 2006-FFH1 6.035% 25/1/2036	109,411	0.02	USD 6,842	Freddie Mac Gold Pool 3% 1/7/2030	6,543	0.00
USD 304,652	First Franklin Mortgage Loan Trust Series 2007-FF2 5.715% 25/3/2037	164,061	0.03	USD 6,426	Freddie Mac Gold Pool 3% 1/8/2030	6,128	0.00
USD 61,000	FirstEnergy 2.05% 1/3/2025	58,765	0.01	USD 10,459	Freddie Mac Gold Pool 3% 1/8/2030	9,978	0.00
USD 303,000	FirstEnergy 3.4% 1/3/2050	204,287	0.04	USD 9,356	Freddie Mac Gold Pool 3% 1/10/2032	8,853	0.00
USD 68,000	FirstEnergy 4.15% 15/7/2027	64,560	0.01	USD 13,304	Freddie Mac Gold Pool 3% 1/11/2032	12,567	0.00
USD 259,000	FirstEnergy Transmission 4.55% 1/4/2049	214,848	0.04	USD 9,334	Freddie Mac Gold Pool 3% 1/12/2032	8,828	0.00
USD 263,220	Flagstar Mortgage Trust 2018-6RR 4.995% 25/10/2048	230,614	0.04	USD 24,488	Freddie Mac Gold Pool 3% 1/1/2043	21,805	0.00
USD 348,000	Florida Power & Light 3.15% 1/10/2049	241,496	0.05	USD 51,750	Freddie Mac Gold Pool 3% 1/3/2043	46,080	0.01
USD 266,000	Ford Motor Credit 7.122% 7/11/2033	284,063	0.05	USD 15,373	Freddie Mac Gold Pool 3% 1/3/2043	13,708	0.00
USD 25,291	Freddie Mac Gold Pool 2.5% 1/1/2029	24,209	0.01	USD 161,588	Freddie Mac Gold Pool 3% 1/8/2043	144,470	0.03
USD 22,261	Freddie Mac Gold Pool 2.5% 1/3/2030	21,006	0.00	USD 231,343	Freddie Mac Gold Pool 3% 1/12/2046	204,093	0.04
USD 24,120	Freddie Mac Gold Pool 2.5% 1/5/2030	22,749	0.00	USD 53,192	Freddie Mac Gold Pool 3% 1/12/2046	46,591	0.01
USD 39,453	Freddie Mac Gold Pool 2.5% 1/5/2030	37,186	0.01	USD 27,309	Freddie Mac Gold Pool 3% 1/12/2046	24,141	0.00
USD 7,311	Freddie Mac Gold Pool 2.5% 1/7/2030	6,892	0.00	USD 30,442	Freddie Mac Gold Pool 3% 1/12/2046	26,863	0.01
USD 9,196	Freddie Mac Gold Pool 2.5% 1/7/2030	8,668	0.00	USD 14,197	Freddie Mac Gold Pool 3% 1/12/2046	12,614	0.00
USD 2,184	Freddie Mac Gold Pool 2.5% 1/7/2030	2,051	0.00	USD 7,416	Freddie Mac Gold Pool 3.5% 1/2/2031	7,157	0.00
USD 2,987	Freddie Mac Gold Pool 2.5% 1/7/2030	2,805	0.00	USD 74,624	Freddie Mac Gold Pool 3.5% 1/4/2031	72,163	0.01
USD 43,440	Freddie Mac Gold Pool 2.5% 1/8/2030	40,929	0.01	USD 2,682	Freddie Mac Gold Pool 3.5% 1/4/2031	2,585	0.00
USD 35,916	Freddie Mac Gold Pool 2.5% 1/8/2030	33,801	0.01	USD 205,854	Freddie Mac Gold Pool 3.5% 1/4/2032	198,822	0.04
USD 34,893	Freddie Mac Gold Pool 2.5% 1/9/2030	32,819	0.01	USD 41,150	Freddie Mac Gold Pool 3.5% 1/4/2042	37,974	0.01
USD 67,894	Freddie Mac Gold Pool 2.5% 1/9/2030	63,918	0.01	USD 3,990	Freddie Mac Gold Pool 3.5% 1/5/2042	3,664	0.00
USD 1,039	Freddie Mac Gold Pool 2.5% 1/2/2031	966	0.00	USD 1,425	Freddie Mac Gold Pool 3.5% 1/5/2042	1,310	0.00
USD 94,349	Freddie Mac Gold Pool 2.5% 1/4/2031	88,637	0.02	USD 22,608	Freddie Mac Gold Pool 3.5% 1/8/2042	20,894	0.00
USD 13,516	Freddie Mac Gold Pool 3% 1/9/2027	13,100	0.00	USD 13,308	Freddie Mac Gold Pool 3.5% 1/8/2042	12,228	0.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,526	Freddie Mac Gold Pool 3.5% 1/10/2042	4,172	0.00	USD 54,906	Freddie Mac Gold Pool 4.5% 1/7/2047	53,317	0.01
USD 15,185	Freddie Mac Gold Pool 3.5% 1/6/2043	13,905	0.00	USD 455,064	Freddie Mac Gold Pool 4.5% 1/7/2048	442,127	0.09
USD 20,752	Freddie Mac Gold Pool 3.5% 1/6/2043	19,052	0.00	USD 696,112	Freddie Mac Gold Pool 4.5% 1/8/2048	676,242	0.13
USD 11,809	Freddie Mac Gold Pool 3.5% 1/7/2043	10,853	0.00	USD 153,590	Freddie Mac Gold Pool 4.5% 1/8/2048	148,798	0.03
USD 10,897	Freddie Mac Gold Pool 3.5% 1/1/2044	10,004	0.00	USD 86,258	Freddie Mac Gold Pool 4.5% 1/4/2049	83,151	0.02
USD 8,856	Freddie Mac Gold Pool 3.5% 1/9/2044	8,140	0.00	USD 12,003	Freddie Mac Gold Pool 5% 1/10/2041	11,940	0.00
USD 10,213	Freddie Mac Gold Pool 3.5% 1/9/2045	9,291	0.00	USD 155,693	Freddie Mac Gold Pool 5% 1/11/2041	154,839	0.03
USD 84,505	Freddie Mac Gold Pool 3.5% 1/3/2047	77,883	0.02	USD 30,578	Freddie Mac Gold Pool 5% 1/11/2048	30,242	0.01
USD 122,076	Freddie Mac Gold Pool 3.5% 1/10/2047	112,614	0.02	USD 104,982	Freddie Mac Gold Pool 5.5% 1/7/2038	106,822	0.02
USD 136,686	Freddie Mac Gold Pool 3.5% 1/12/2047	126,124	0.02	USD 60,682	Freddie Mac Gold Pool 5.5% 1/6/2041	61,745	0.01
USD 17,745	Freddie Mac Gold Pool 3.5% 1/1/2048	16,207	0.00	USD 10	Freddie Mac Gold Pool 6% 1/1/2034	10	0.00
USD 29,461	Freddie Mac Gold Pool 3.5% 1/1/2048	27,178	0.01	USD 40,413	Freddie Mac Gold Pool 6% 1/6/2035	41,008	0.01
USD 10,694	Freddie Mac Gold Pool 4% 1/8/2040	10,105	0.00	USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	102,740	0.02
USD 116,073	Freddie Mac Gold Pool 4% 1/9/2040	109,664	0.02	USD 688,880	Freddie Mac Multifamily Structured Pass Through Certificates 1.021% 25/10/2030	35,558	0.01
USD 17,690	Freddie Mac Gold Pool 4% 1/9/2040	16,728	0.00	USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	16,907	0.00
USD 703	Freddie Mac Gold Pool 4% 1/4/2041	665	0.00	USD 58,796	Freddie Mac Pool 1.5% 1/4/2036	51,160	0.01
USD 15,368	Freddie Mac Gold Pool 4% 1/4/2044	14,628	0.00	USD 423,536	Freddie Mac Pool 1.5% 1/4/2036	369,413	0.07
USD 17,146	Freddie Mac Gold Pool 4% 1/7/2044	16,197	0.00	USD 80,263	Freddie Mac Pool 1.5% 1/5/2036	69,689	0.01
USD 60,113	Freddie Mac Gold Pool 4% 1/9/2045	57,400	0.01	USD 159,312	Freddie Mac Pool 1.5% 1/8/2050	119,634	0.02
USD 12,559	Freddie Mac Gold Pool 4% 1/12/2045	11,996	0.00	USD 395,923	Freddie Mac Pool 1.5% 1/10/2050	297,075	0.06
USD 10,727	Freddie Mac Gold Pool 4% 1/12/2045	10,175	0.00	USD 134,149	Freddie Mac Pool 2% 1/9/2035	119,348	0.02
USD 23,779	Freddie Mac Gold Pool 4.5% 1/2/2039	23,193	0.00	USD 286,235	Freddie Mac Pool 2% 1/1/2036	254,855	0.05
USD 10,875	Freddie Mac Gold Pool 4.5% 1/12/2039	10,635	0.00	USD 208,218	Freddie Mac Pool 2% 1/2/2036	185,196	0.04
USD 24,468	Freddie Mac Gold Pool 4.5% 1/5/2041	23,925	0.00	USD 145,624	Freddie Mac Pool 2% 1/2/2036	129,808	0.03
USD 28,541	Freddie Mac Gold Pool 4.5% 1/5/2041	27,902	0.01	USD 53,667	Freddie Mac Pool 2% 1/3/2036	47,679	0.01
USD 9,693	Freddie Mac Gold Pool 4.5% 1/11/2043	9,428	0.00	USD 317,877	Freddie Mac Pool 2% 1/5/2036	283,650	0.06
USD 62,701	Freddie Mac Gold Pool 4.5% 1/12/2043	61,320	0.01	USD 329,896	Freddie Mac Pool 2% 1/6/2036	293,820	0.06
USD 145,948	Freddie Mac Gold Pool 4.5% 1/4/2047	142,606	0.03	USD 139,912	Freddie Mac Pool 2% 1/7/2036	124,747	0.02
USD 54,662	Freddie Mac Gold Pool 4.5% 1/5/2047	53,063	0.01	USD 100,423	Freddie Mac Pool 2% 1/4/2037	89,314	0.02
USD 110,565	Freddie Mac Gold Pool 4.5% 1/7/2047	107,309	0.02	USD 80,532	Freddie Mac Pool 2% 1/2/2042	66,979	0.01
				USD 263,108	Freddie Mac Pool 2% 1/3/2042	218,014	0.04
				USD 84,031	Freddie Mac Pool 2% 1/4/2042	69,629	0.01
				USD 65,187	Freddie Mac Pool 2% 1/8/2050	52,214	0.01
				USD 56,666	Freddie Mac Pool 2% 1/9/2050	45,069	0.01
				USD 121,027	Freddie Mac Pool 2% 1/11/2050	97,332	0.02
				USD 3,968,524	Freddie Mac Pool 2% 1/2/2051	3,149,229	0.61
				USD 640,317	Freddie Mac Pool 2% 1/3/2051	506,504	0.10
				USD 288,576	Freddie Mac Pool 2% 1/4/2051	231,852	0.05
				USD 218,335	Freddie Mac Pool 2% 1/5/2051	175,170	0.03



# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 835,336	Freddie Mac Pool 2% 1/7/2051	676,369	0.13	USD 473,787	Freddie Mac Pool 3.5% 1/8/2050	428,511	0.08
USD 48,194	Freddie Mac Pool 2% 1/9/2051	38,615	0.01	USD 36,707	Freddie Mac Pool 4% 1/1/2045	34,616	0.01
USD 244,320	Freddie Mac Pool 2% 1/9/2051	194,947	0.04	USD 750,961	Freddie Mac Pool 4% 1/1/2045	708,429	0.14
USD 40,050	Freddie Mac Pool 2% 1/10/2051	31,593	0.01	USD 869,901	Freddie Mac Pool 4% 1/9/2045	829,426	0.16
USD 837,774	Freddie Mac Pool 2% 1/10/2051	661,639	0.13	USD 135,040	Freddie Mac Pool 4% 1/7/2047	127,329	0.02
USD 95,841	Freddie Mac Pool 2% 1/12/2051	76,596	0.02	USD 318,516	Freddie Mac Pool 4% 1/1/2048	299,466	0.06
USD 211,203	Freddie Mac Pool 2% 1/12/2051	168,839	0.03	USD 174,026	Freddie Mac Pool 4% 1/1/2048	163,611	0.03
USD 258,799	Freddie Mac Pool 2% 1/12/2051	207,298	0.04	USD 341,555	Freddie Mac Pool 4% 1/4/2048	319,926	0.06
USD 40,163	Freddie Mac Pool 2% 1/12/2051	32,498	0.01	USD 320,147	Freddie Mac Pool 4% 1/4/2048	304,778	0.06
USD 606,641	Freddie Mac Pool 2% 1/1/2052	485,916	0.09	USD 13,810	Freddie Mac Pool 4% 1/4/2048	12,982	0.00
USD 442,629	Freddie Mac Pool 2% 1/1/2052	358,145	0.07	USD 286,827	Freddie Mac Pool 4% 1/8/2048	272,497	0.05
USD 1,801,732	Freddie Mac Pool 2% 1/1/2052	1,443,101	0.28	USD 19,330	Freddie Mac Pool 4% 1/5/2049	18,156	0.00
USD 253,659	Freddie Mac Pool 2% 1/1/2052	203,116	0.04	USD 163,628	Freddie Mac Pool 4% 1/7/2049	153,927	0.03
USD 85,712	Freddie Mac Pool 2% 1/2/2052	67,627	0.01	USD 553,858	Freddie Mac Pool 4% 1/3/2050	521,677	0.10
USD 69,593	Freddie Mac Pool 2.5% 1/7/2050	58,168	0.01	USD 569,114	Freddie Mac Pool 4% 1/6/2050	532,158	0.10
USD 471,063	Freddie Mac Pool 2.5% 1/2/2051	396,058	0.08	USD 207,381	Freddie Mac Pool 4% 1/6/2050	193,949	0.04
USD 354,732	Freddie Mac Pool 2.5% 1/5/2051	300,593	0.06	USD 495,054	Freddie Mac Pool 4% 1/2/2051	465,342	0.09
USD 2,018,320	Freddie Mac Pool 2.5% 1/5/2051	1,691,796	0.33	USD 1,129,008	Freddie Mac Pool 4% 1/6/2052	1,061,714	0.21
USD 1,636,041	Freddie Mac Pool 2.5% 1/11/2051	1,370,485	0.26	USD 62,560	Freddie Mac Pool 4.5% 1/7/2052	59,300	0.01
USD 349,069	Freddie Mac Pool 2.5% 1/11/2051	293,430	0.06	USD 379,899	Freddie Mac Pool 4.5% 1/7/2052	360,078	0.07
USD 1,091,710	Freddie Mac Pool 2.5% 1/12/2051	911,033	0.18	USD 122,119	Freddie Mac Pool 4.5% 1/8/2052	115,702	0.02
USD 1,068,880	Freddie Mac Pool 2.5% 1/1/2052	890,617	0.17	USD 11,221	Freddie Mac Pool 5% 1/6/2052	10,977	0.00
USD 4,323,342	Freddie Mac Pool 2.5% 1/1/2052	3,606,813	0.70	USD 182,102	Freddie Mac Pool 5% 1/7/2052	179,428	0.03
USD 1,253,826	Freddie Mac Pool 2.5% 1/4/2052	1,047,134	0.20	USD 453,741	Freddie Mac Pool 5% 1/8/2052	444,028	0.09
USD 16,430	Freddie Mac Pool 3% 1/9/2037	15,001	0.00	USD 16,103	Freddie Mac Pool 5% 1/9/2052	15,748	0.00
USD 323,628	Freddie Mac Pool 3% 1/6/2038	297,548	0.06	USD 53,863	Freddie Mac Pool 5% 1/10/2052	52,602	0.01
USD 688,158	Freddie Mac Pool 3% 1/6/2044	611,867	0.12	USD 87,336	Freddie Mac Pool 5% 1/11/2052	84,838	0.02
USD 134,534	Freddie Mac Pool 3% 1/2/2047	118,755	0.02	USD 183,833	Freddie Mac Pool 5% 1/12/2052	178,722	0.03
USD 5,176	Freddie Mac Pool 3% 1/7/2050	4,579	0.00	USD 96,874	Freddie Mac Pool 5% 1/12/2052	94,159	0.02
USD 44,318	Freddie Mac Pool 3% 1/7/2050	39,012	0.01	USD 111,461	Freddie Mac Pool 5% 1/12/2052	108,287	0.02
USD 11,421	Freddie Mac Pool 3% 1/7/2050	10,087	0.00	USD 115,750	Freddie Mac Pool 5% 1/1/2053	112,414	0.02
USD 5,861	Freddie Mac Pool 3% 1/7/2050	5,185	0.00	USD 43,212	Freddie Mac Pool 5% 1/2/2053	41,970	0.01
USD 643,560	Freddie Mac Pool 3% 1/8/2050	561,157	0.11	USD 138,684	Freddie Mac Pool 5.5% 1/1/2053	137,469	0.03
USD 203,791	Freddie Mac Pool 3% 1/8/2050	176,188	0.03	USD 48,842	Freddie Mac Pool 5.5% 1/1/2053	48,516	0.01
USD 828,316	Freddie Mac Pool 3% 1/8/2050	727,738	0.14	USD 346,419	Freddie Mac Pool 5.5% 1/3/2053	343,754	0.07
USD 33,174	Freddie Mac Pool 3% 1/8/2050	29,350	0.01	USD 379,754	Freddie Mac Pool 5.5% 1/5/2053	376,906	0.07
USD 290,897	Freddie Mac Pool 3% 1/9/2050	256,104	0.05	USD 409,711	Freddie Mac Pool 5.5% 1/5/2053	406,680	0.08
USD 69,413	Freddie Mac Pool 3% 1/7/2051	60,445	0.01	USD 68,404	Freddie Mac Pool 5.5% 1/8/2053	67,813	0.01
USD 101,019	Freddie Mac Pool 3% 1/10/2051	87,470	0.02	USD 39,128	Freddie Mac Pool 6% 1/11/2052	39,431	0.01
USD 51,190	Freddie Mac Pool 3% 1/2/2052	44,721	0.01	USD 225,481	Freddie Mac Pool 6% 1/1/2053	226,844	0.04
USD 1,254,981	Freddie Mac Pool 3% 1/3/2052	1,091,741	0.21	USD 121,965	Freddie Mac Pool 6% 1/2/2053	122,828	0.02
USD 3,346,561	Freddie Mac Pool 3% 1/8/2052	2,905,331	0.56	USD 76,618	Freddie Mac Pool 6% 1/3/2053	77,083	0.02
USD 125,454	Freddie Mac Pool 3.5% 1/1/2034	119,270	0.02	USD 144,395	Freddie Mac Pool 6% 1/4/2053	145,457	0.03
USD 463,268	Freddie Mac Pool 3.5% 1/5/2035	443,042	0.09	USD 339,344	Freddie Mac Pool 6% 1/5/2053	341,581	0.07
USD 14,734	Freddie Mac Pool 3.5% 1/9/2044	13,300	0.00	USD 130,936	Freddie Mac Pool 6% 1/5/2053	131,886	0.03
USD 291,671	Freddie Mac Pool 3.5% 1/3/2046	267,244	0.05	USD 264,231	Freddie Mac Pool 6% 1/6/2053	266,390	0.05
USD 106,326	Freddie Mac Pool 3.5% 1/9/2046	96,081	0.02	USD 470,836	Freddie Mac Pool 6% 1/11/2053	474,412	0.09
USD 47,838	Freddie Mac Pool 3.5% 1/1/2048	43,433	0.01	USD 51,450	Freddie Mac Pool 6.5% 1/10/2053	52,488	0.01
USD 490,025	Freddie Mac Pool 3.5% 1/1/2048	451,791	0.09	USD 134,973	Freddie Mac Pool 6.5% 1/11/2053	137,734	0.03
USD 192,490	Freddie Mac Pool 3.5% 1/6/2048	175,735	0.03	USD 613,899	Freddie Mac Pool 6.5% 1/12/2053	627,698	0.12
USD 935,126	Freddie Mac Pool 3.5% 1/8/2049	861,398	0.17	USD 233,406	Freddie Mac Pool 6.5% 1/12/2053	238,332	0.05
USD 126,492	Freddie Mac Pool 3.5% 1/1/2050	114,499	0.02	USD 93,944	Freddie Mac Pool 6.5% 1/1/2054	95,788	0.02
USD 340,047	Freddie Mac Pool 3.5% 1/6/2050	307,643	0.06	USD 69,539	Freddie Mac Pool 6.5% 1/1/2054	70,970	0.01

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 277,417	Freddie Mac Pool 7% 1/12/2053	284,730	0.06	USD 14,239	Ginnie Mae I Pool 5% 15/12/2038	14,317	0.00
USD 57,486	Freddie Mac Pool 7% 1/1/2054	58,996	0.01	USD 18,214	Ginnie Mae I Pool 5% 15/7/2039	18,305	0.00
USD 99,293	Freddie Mac Pool 7% 1/1/2054	101,959	0.02	USD 6,925	Ginnie Mae I Pool 5% 15/7/2039	6,882	0.00
USD 74,506	Freddie Mac Pool 7% 1/1/2054	76,478	0.02	USD 33,591	Ginnie Mae I Pool 5% 15/12/2040	33,753	0.01
USD 84,195	Freddie Mac Pool 7% 1/1/2054	86,576	0.02	USD 1,357,612	Ginnie Mae II Pool 2% 20/8/2050	1,106,562	0.21
USD 43,525	Freddie Mac Pool 7.5% 1/12/2053	45,225	0.01	USD 175,974	Ginnie Mae II Pool 2% 20/11/2050	143,433	0.03
USD 42,071	Freddie Mac Pool 7.5% 1/1/2054	43,438	0.01	USD 1,790,617	Ginnie Mae II Pool 2% 20/1/2051	1,460,166	0.28
USD 309,995	Freddie Mac REMICS 3% 25/2/2052	48,182	0.01	USD 94,241	Ginnie Mae II Pool 2% 20/2/2051	76,831	0.02
USD 179,637	Freddie Mac REMICS 3.5% 25/3/2051	33,912	0.01	USD 931,400	Ginnie Mae II Pool 2.5% 20/4/2051	790,283	0.15
USD 139,077	Freddie Mac REMICS 4% 25/12/2050	28,076	0.01	USD 703,869	Ginnie Mae II Pool 2.5% 20/10/2051	596,634	0.12
USD 2,819,412	Freddie Mac Strips 3% 15/10/2052	469,271	0.09	USD 485,615	Ginnie Mae II Pool 2.5% 20/12/2051	411,629	0.08
USD 100,000	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	89,341	0.02	USD 808,706	Ginnie Mae II Pool 2.5% 20/5/2052	685,319	0.13
USD 7,603,025	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	27,388	0.01	USD 679,357	Ginnie Mae II Pool 2.5% 20/6/2052	575,069	0.11
USD 916,000	FS Rialto 2022-FL6 Issuer 7.896% 17/8/2037	920,357	0.18	USD 518,529	Ginnie Mae II Pool 2.5% 20/7/2052	439,165	0.09
USD 54,000	Georgia Power 4.7% 15/5/2032	52,362	0.01	USD 76,082	Ginnie Mae II Pool 2.5% 20/12/2052	64,510	0.01
USD 126,000	Georgia Power 4.95% 17/5/2033	123,506	0.02	USD 248,764	Ginnie Mae II Pool 2.5% 20/1/2053	210,576	0.04
USD 98,000	Gilead Sciences 1.65% 1/10/2030	80,119	0.02	USD 364,621	Ginnie Mae II Pool 3% 20/1/2051	319,615	0.06
USD 152,000	Gilead Sciences 2.6% 1/10/2040	106,542	0.02	USD 829,867	Ginnie Mae II Pool 3% 20/6/2051	727,479	0.14
USD 189,000	Gilead Sciences 4% 1/9/2036	167,949	0.03	USD 1,914,639	Ginnie Mae II Pool 3% 20/8/2051	1,678,278	0.32
USD 115,000	Gilead Sciences 4.15% 1/3/2047	95,514	0.02	USD 271,287	Ginnie Mae II Pool 3% 20/12/2051	237,796	0.05
USD 289,000	Gilead Sciences 4.5% 1/2/2045	254,662	0.05	USD 138,989	Ginnie Mae II Pool 3% 20/1/2052	121,839	0.02
USD 58,000	Gilead Sciences 4.8% 1/4/2044	53,469	0.01	USD 83,155	Ginnie Mae II Pool 3.5% 20/4/2043	76,902	0.02
USD 50,000	Gilead Sciences 5.65% 1/12/2041	51,161	0.01	USD 56,684	Ginnie Mae II Pool 3.5% 20/5/2043	52,427	0.01
USD 62,301	Ginnie Mae I Pool 3% 15/2/2045	56,165	0.01	USD 186,962	Ginnie Mae II Pool 3.5% 20/2/2044	172,604	0.03
USD 16,778	Ginnie Mae I Pool 3.5% 15/1/2042	15,611	0.00	USD 22,518	Ginnie Mae II Pool 3.5% 20/5/2045	20,675	0.00
USD 29,248	Ginnie Mae I Pool 3.5% 15/5/2042	27,207	0.01	USD 405,331	Ginnie Mae II Pool 3.5% 20/3/2046	371,922	0.07
USD 7,759	Ginnie Mae I Pool 3.5% 15/11/2042	7,213	0.00	USD 1,249,444	Ginnie Mae II Pool 3.5% 20/4/2046	1,145,542	0.22
USD 25,451	Ginnie Mae I Pool 3.5% 15/12/2042	23,660	0.00	USD 42,156	Ginnie Mae II Pool 3.5% 20/5/2046	38,678	0.01
USD 25,671	Ginnie Mae I Pool 3.5% 15/12/2042	23,866	0.00	USD 539,693	Ginnie Mae II Pool 3.5% 20/6/2046	495,095	0.10
USD 16,939	Ginnie Mae I Pool 3.5% 15/1/2043	15,756	0.00	USD 91,256	Ginnie Mae II Pool 3.5% 20/7/2046	83,680	0.02
USD 18,022	Ginnie Mae I Pool 3.5% 15/2/2043	16,764	0.00	USD 392,414	Ginnie Mae II Pool 3.5% 20/9/2046	359,813	0.07
USD 22,761	Ginnie Mae I Pool 3.5% 15/4/2043	21,156	0.00	USD 15,188	Ginnie Mae II Pool 3.5% 20/10/2046	13,962	0.00
USD 24,391	Ginnie Mae I Pool 3.5% 15/4/2043	22,674	0.00	USD 16,625	Ginnie Mae II Pool 3.5% 20/10/2046	15,261	0.00
USD 18,154	Ginnie Mae I Pool 3.5% 15/4/2043	16,876	0.00	USD 13,170	Ginnie Mae II Pool 3.5% 20/10/2046	12,071	0.00
USD 33,347	Ginnie Mae I Pool 3.5% 15/5/2043	31,026	0.01	USD 33,322	Ginnie Mae II Pool 3.5% 20/10/2046	30,494	0.01
USD 6,648	Ginnie Mae I Pool 3.5% 15/5/2043	6,186	0.00				
USD 24,788	Ginnie Mae I Pool 3.5% 15/5/2043	23,044	0.00				
USD 30,377	Ginnie Mae I Pool 3.5% 15/5/2043	28,255	0.01				
USD 20,004	Ginnie Mae I Pool 3.5% 15/6/2043	18,596	0.00				
USD 60,664	Ginnie Mae I Pool 3.5% 15/7/2043	56,430	0.01				
USD 18,989	Ginnie Mae I Pool 3.5% 15/7/2043	17,664	0.00				
USD 28,750	Ginnie Mae I Pool 4% 15/3/2041	27,376	0.01				
USD 23,691	Ginnie Mae I Pool 4.5% 15/3/2047	22,979	0.00				
USD 29,813	Ginnie Mae I Pool 4.5% 15/4/2047	28,916	0.01				
USD 19,188	Ginnie Mae I Pool 4.5% 15/4/2047	18,640	0.00				
USD 17,485	Ginnie Mae I Pool 4.5% 15/5/2047	17,039	0.00				

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 21,418	Ginnie Mae II Pool 3.5% 20/10/2046	19,586	0.00	USD 159,000	GLP Capital / GLP Financing II 6.75% 1/12/2033	165,102	0.03
USD 1,868	Ginnie Mae II Pool 4% 20/4/2039	1,789	0.00	EUR 132,000	Goldman Sachs 0.875% 9/5/2029*	123,297	0.02
USD 4,857	Ginnie Mae II Pool 4% 20/7/2039	4,652	0.00	USD 65,000	Goldman Sachs 1.992% 27/1/2032	52,256	0.01
USD 1,402	Ginnie Mae II Pool 4% 20/9/2040	1,342	0.00	USD 65,000	Goldman Sachs 2.383% 21/7/2032	52,987	0.01
USD 34,178	Ginnie Mae II Pool 4% 20/10/2040	32,739	0.01	USD 428,000	Goldman Sachs 2.6% 7/2/2030	371,868	0.07
USD 138,365	Ginnie Mae II Pool 4% 20/11/2040	132,503	0.03	USD 142,000	Goldman Sachs 2.615% 22/4/2032	118,450	0.02
USD 31,104	Ginnie Mae II Pool 4% 20/12/2040	29,795	0.01	USD 345,000	Goldman Sachs 2.64% 24/2/2028	320,371	0.06
USD 26,781	Ginnie Mae II Pool 4% 20/1/2041	25,654	0.01	USD 1,221,000	Goldman Sachs 2.65% 21/10/2032	1,009,843	0.19
USD 3,664	Ginnie Mae II Pool 4% 20/10/2046	3,430	0.00	USD 425,000	Goldman Sachs 3.814% 23/4/2029	401,996	0.08
USD 317,295	Ginnie Mae II Pool 4% 20/3/2047	298,815	0.06	USD 781,000	Goldman Sachs 4.223% 1/5/2029	749,214	0.14
USD 72,705	Ginnie Mae II Pool 4% 20/5/2047	68,641	0.01	USD 833,000	Goldman Sachs 5.859% 10/9/2024	833,418	0.16
USD 113,251	Ginnie Mae II Pool 4% 20/6/2047	106,920	0.02	USD 737,000	Goldman Sachs 6.484% 24/10/2029	773,349	0.15
USD 135,446	Ginnie Mae II Pool 4% 20/11/2047	127,836	0.03	USD 818,000	Goldman Sachs 6.561% 24/10/2034	885,046	0.17
USD 66,931	Ginnie Mae II Pool 4% 20/12/2047	63,171	0.01	USD 91,126	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	72,916	0.01
USD 54,537	Ginnie Mae II Pool 4% 20/5/2050	51,345	0.01	USD 93,179	Government National Mortgage Association 0.744% 16/2/2050	1,545	0.00
USD 3,188	Ginnie Mae II Pool 4.5% 20/12/2039	3,132	0.00	USD 1,111,749	Government National Mortgage Association 3% 20/8/2050	177,324	0.03
USD 3,861	Ginnie Mae II Pool 4.5% 20/1/2040	3,792	0.00	USD 988,071	Government National Mortgage Association 3% 20/2/2051	157,439	0.03
USD 3,177	Ginnie Mae II Pool 4.5% 20/2/2040	3,121	0.00	USD 947,445	Government National Mortgage Association 3% 20/5/2051	150,965	0.03
USD 210	Ginnie Mae II Pool 4.5% 20/5/2040	207	0.00	USD 1,070,424	Government National Mortgage Association 3% 20/5/2051	170,342	0.03
USD 1,223	Ginnie Mae II Pool 4.5% 20/7/2040	1,201	0.00	USD 716,234	Government National Mortgage Association 3% 20/5/2051	114,050	0.02
USD 2,288	Ginnie Mae II Pool 4.5% 20/10/2040	2,246	0.00	USD 705,170	Government National Mortgage Association 3% 20/8/2051	111,559	0.02
USD 10,568	Ginnie Mae II Pool 4.5% 20/7/2041	10,267	0.00	USD 5,060	Greenpoint Manufactured Housing 8.29% 15/12/2029	5,052	0.00
USD 24,400	Ginnie Mae II Pool 4.5% 20/7/2041	23,947	0.00	USD 18,370	Greenpoint Manufactured Housing 9.23% 15/12/2029	17,656	0.00
USD 54,061	Ginnie Mae II Pool 4.5% 20/9/2048	52,340	0.01	USD 12,152	GreenPoint Mortgage Funding Trust 2006-AR2 7.081% 25/3/2036	10,593	0.00
USD 215,678	Ginnie Mae II Pool 4.5% 20/3/2049	209,012	0.04	USD 5,000,000	GS Mortgage II Series 2005-ROCK 0.207% 3/5/2032	12,931	0.00
USD 84,390	Ginnie Mae II Pool 4.5% 20/4/2049	81,777	0.02	USD 100,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	84,412	0.02
USD 181,521	Ginnie Mae II Pool 4.5% 20/5/2049	175,658	0.03	USD 100,000	GS Mortgage Trust 2015-GC32 4.4% 10/7/2048	93,521	0.02
USD 57,377	Ginnie Mae II Pool 4.5% 20/8/2050	55,556	0.01	USD 106,586	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	75,410	0.01
USD 7,126	Ginnie Mae II Pool 5% 20/10/2039	7,137	0.00	USD 67,725	GSAA Home Equity Trust 2006-4 4.213% 25/3/2036	46,080	0.01
USD 17,734	Ginnie Mae II Pool 5% 20/7/2042	17,722	0.00	USD 569,140	GSAA Home Equity Trust 2006-5 5.795% 25/3/2036	175,224	0.03
USD 1,105	Ginnie Mae II Pool 5% 20/7/2044	1,109	0.00	USD 29,228	GSAA Home Equity Trust 2007-2 5.917% 25/3/2037	5,602	0.00
USD 461,000	Glencore Funding 6.375% 6/10/2030	485,942	0.09				
USD 183,000	Global Payments 5.3% 15/8/2029	181,416	0.03				
USD 732,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	607,336	0.12				
USD 517,000	GLP Capital / GLP Financing II 4% 15/1/2030	465,593	0.09				
USD 194,000	GLP Capital / GLP Financing II 5.3% 15/1/2029	188,441	0.04				
USD 628,000	GLP Capital / GLP Financing II 5.75% 1/6/2028	623,894	0.12				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[1012] BlackRock Global Funds (BGF)**

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	GSAMP Trust 2007-HSBC1 8.81% 25/2/2047	47,790	0.01	USD 369,914	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.615% 25/1/2037	320,316	0.06
USD 107,799	GSMPS Mortgage Loan Trust 2005-RP2 5.785% 25/3/2035	97,859	0.02	USD 79,000	Intel 3.05% 12/8/2051	52,478	0.01
USD 341,745	GSMPS Mortgage Loan Trust 2005-RP3 3.986% 25/9/2035	284,305	0.06	USD 81,000	Intel 3.1% 15/2/2060*	51,591	0.01
USD 1,225,253	GSR Mortgage Loan Trust 2006-2F 6% 25/2/2036	559,052	0.11	USD 115,000	Intel 5.15% 21/2/2034	114,221	0.02
USD 124,180	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	42,890	0.01	USD 380,000	Invitation Homes Operating Partnership 5.5% 15/8/2033	375,769	0.07
USD 26,476	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	36,427	0.01	USD 845,615	IXIS Real Estate Capital Trust 2007-HE1 5.665% 25/5/2037	202,395	0.04
USD 306,381	GSR Mortgage Loan Trust 2007-OA2 3.102% 25/6/2047	187,820	0.04	USD 206,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.854% 6/9/2038	186,325	0.04
USD 471,537	HarborView Mortgage Loan Trust 2006-12 5.844% 19/12/2036	379,663	0.07	USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	127,209	0.02
USD 67,000	Hartford Financial Services 6.1% 1/10/2041	70,329	0.01	USD 339,180	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.575% 15/6/2035	313,705	0.06
USD 493,000	HCA 3.375% 15/3/2029	450,225	0.09	USD 143,260	JP Morgan Alternative Loan Trust 2007-A1 5.855% 25/3/2037	133,286	0.03
USD 875,000	HCA 3.5% 1/9/2030	782,216	0.15	USD 21,538	JP Morgan Alternative Loan Trust 2007-A2 4.788% 25/5/2037	18,872	0.00
USD 407,000	HCA 5.25% 15/6/2026	404,958	0.08	USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.548% 15/4/2046	43	0.00
USD 375,000	HCA 5.375% 1/2/2025	373,920	0.07	USD 70,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.723% 15/1/2049	62,136	0.01
USD 56,000	HCA 5.375% 1/9/2026	55,930	0.01	USD 100,000	JPMBB Commercial Mortgage Trust 2015-C33 4.136% 15/12/2048	88,227	0.02
USD 190,000	HCA 5.45% 1/4/2031	189,368	0.04	USD 1,800,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	29,555	0.01
USD 633,000	HCA 7.69% 15/6/2025	648,751	0.12	USD 22,000	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	20,212	0.00
USD 99,000	Hess 5.6% 15/2/2041	99,868	0.02	USD 530,000	JPMorgan Chase 1.764% 19/11/2031	427,263	0.08
USD 198,000	Hewlett Packard Enterprise 5.25% 1/7/2028	198,640	0.04	USD 356,000	JPMorgan Chase 2.739% 15/10/2030	313,149	0.06
USD 110,000	Home Equity Asset Trust 2006-3 6.035% 25/7/2036	100,372	0.02	USD 109,000	JPMorgan Chase 2.947% 24/2/2028	102,166	0.02
USD 78,330	Home Equity Asset Trust 2007-1 5.735% 25/5/2037	61,517	0.01	USD 1,010,000	JPMorgan Chase 2.963% 25/1/2033	854,755	0.16
USD 423,864	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 5.675% 25/4/2037	278,168	0.05	EUR 320,000	JPMorgan Chase 4.457% 13/11/2031*	360,348	0.07
USD 16,373	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.538% 25/7/2034	15,741	0.00	USD 437,000	JPMorgan Chase 4.565% 14/6/2030	423,798	0.08
USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	102,586	0.02	USD 177,000	JPMorgan Chase 5.012% 23/1/2030	175,412	0.03
USD 685,000	HSBC USA 5.294% 4/3/2027	685,594	0.13	USD 236,000	JPMorgan Chase 6.254% 23/10/2034	250,922	0.05
USD 143,000	Humana 4.95% 1/10/2044	129,665	0.02	USD 195,000	KeyCorp 6.401% 6/3/2035	196,189	0.04
USD 122,000	Huntington Ingalls Industries 2.043% 16/8/2028	106,135	0.02	USD 438,720	KeyCorp Student Loan Trust 2004-A 6.831% 28/7/2042	408,935	0.08
USD 557,000	Huntington Ingalls Industries 3.483% 1/12/2027	522,842	0.10	USD 713,000	Kinder Morgan 5% 1/2/2029	708,854	0.14
USD 36,719	Impac Secured Assets Trust 2006-3 5.775% 25/11/2036	32,567	0.01	USD 108,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	91,326	0.02
USD 100,000	IMT Trust 2017-APTS 3.497% 15/6/2034	98,445	0.02	USD 49,000	Kinder Morgan Energy Partners 6.55% 15/9/2040	50,933	0.01
USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	104,125	0.02				
USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	93,936	0.02				
USD 35,065	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.675% 25/7/2036	33,901	0.01				

\*All or a portion of this security represents a security on loan.



# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 238,000	KLA 3.3% 1/3/2050	172,347	0.03	USD 521,000	Morgan Stanley 1.928% 28/4/2032	413,676	0.08
USD 86,000	KLA 5% 15/3/2049	82,522	0.02	USD 965,000	Morgan Stanley 2.239% 21/7/2032	779,926	0.15
USD 914,577	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.148% 15/2/2036	33,364	0.01	USD 704,000	Morgan Stanley 2.699% 22/1/2031	610,263	0.12
USD 186,934	Lehman ABS Manufactured Housing Contract Trust 2001-B 6.63% 15/4/2040	187,604	0.04	USD 194,000	Morgan Stanley 3.622% 1/4/2031	176,592	0.03
USD 106,492	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.885% 25/9/2036	94,032	0.02	USD 1,293,000	Morgan Stanley 5.424% 21/7/2034	1,287,450	0.25
USD 80,564	Lehman XS Trust Series 2007-16N 7.335% 25/9/2047	105,242	0.02	USD 62,000	Morgan Stanley 5.466% 18/1/2035	62,029	0.01
USD 56,638	Long Beach Mortgage Loan Trust 2006-5 5.735% 25/6/2036	26,617	0.01	USD 2,403,000	Morgan Stanley 6.407% 1/11/2029	2,511,498	0.48
USD 598,103	Long Beach Mortgage Loan Trust 2006-7 5.755% 25/8/2036	240,187	0.05	USD 268,000	Morgan Stanley 6.627% 1/11/2034	291,053	0.06
USD 110,000	Los Angeles Community College District 6.6% 1/8/2042	126,848	0.03	USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 6.035% 25/12/2034	21,871	0.00
USD 285,000	Los Angeles Unified School District 6.758% 1/7/2034	313,460	0.06	USD 123,812	Morgan Stanley ABS Capital I Trust 2005-HE5 6.305% 25/9/2035	100,152	0.02
USD 80,000	Louisiana Local Government Environmental Facilities & Community Development Auth 4.145% 1/2/2033	77,151	0.02	USD 21,038	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.235% 25/2/2047	19,381	0.00
USD 97,000	Lowe's 1.7% 15/10/2030	78,922	0.02	USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.182% 15/12/2047	3,148	0.00
USD 132,000	Lowe's 2.625% 1/4/2031	112,453	0.02	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.323% 15/5/2048	121,605	0.02
USD 427,000	Lowe's 2.8% 15/9/2041	298,907	0.06	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.517% 15/10/2048	122,240	0.02
USD 90,000	Lowe's 4.5% 15/4/2030	87,647	0.02	USD 500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	473,823	0.09
USD 10,884	LSTAR Commercial Mortgage Trust 2015-3 3.133% 20/4/2048	10,653	0.00	USD 20,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	15,779	0.00
USD 160,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	118,468	0.02	USD 37,000	Morgan Stanley Capital I Trust 2017-ASHF 12.515% 15/11/2034	33,884	0.01
USD 120,000	Marriott International 5.3% 15/5/2034	118,360	0.02	USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	66,920	0.01
USD 143,000	Marsh & McLennan 2.9% 15/12/2051	91,818	0.02	USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	88,491	0.02
USD 45,374	MASTR Resecuritization Trust 2008-3 6.199% 25/8/2037	17,922	0.00	USD 60,000	Morgan Stanley Capital I Trust 2018-SUN 6.523% 15/7/2035	59,767	0.01
EUR 200,000	McDonald's 3.875% 20/2/2031*	220,298	0.04	USD 100,000	Morgan Stanley Capital I Trust 2018-SUN 6.823% 15/7/2035	99,610	0.02
USD 46,936	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.915% 25/5/2037	32,854	0.01	USD 65,177	Morgan Stanley Home Equity Loan Trust 2006-3 5.755% 25/4/2036	46,370	0.01
USD 87,274	Merrill Lynch Mortgage Investors Trust Series 2006-A3 4.62% 25/5/2036	77,437	0.02	USD 163,623	Morgan Stanley Mortgage Loan Trust 2006-16AX 5.775% 25/11/2036	27,717	0.01
USD 443,000	Meta Platforms 4.65% 15/8/2062	394,221	0.08	USD 54,850	Morgan Stanley Resecuritization Trust 2013-R7 5.77% 26/12/2046	49,651	0.01
USD 55,000	Metropolitan Transportation Authority 5.871% 15/11/2039	56,373	0.01	USD 454,884	Morgan Stanley Residential Mortgage Loan Trust 2014-1 6.946% 25/6/2044	449,880	0.09
USD 135,000	Metropolitan Transportation Authority 6.668% 15/11/2039	148,538	0.03	USD 234,706	Mortgage Loan Resecuritization Trust 5.783% 16/4/2036	224,889	0.04
USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	66,394	0.01	USD 120,992	MortgageIT Trust 2004-1 6.215% 25/11/2034	114,354	0.02
USD 160,000	MidAmerican Energy 2.7% 1/8/2052	99,353	0.02	USD 105,202	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	96,476	0.02
USD 183,000	MidAmerican Energy 5.3% 1/2/2055	178,985	0.03	USD 331,110	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	307,598	0.06
USD 176,000	Moody's 2% 19/8/2031	142,809	0.03				
USD 250,000	Morgan Stanley 1.794% 13/2/2032	198,235	0.04				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 210,459	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	187,151	0.04	USD 102,000	Northern States Power 3.2% 1/4/2052	71,134	0.01
USD 42,915	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	36,934	0.01	USD 180,000	Northern States Power 3.6% 15/5/2046	138,027	0.03
USD 81,563	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	77,032	0.02	USD 259,000	Northern States Power 4% 15/8/2045	209,854	0.04
USD 784,000	Motorola Solutions 5.6% 1/6/2032	788,635	0.15	USD 932,000	Northwest Pipeline 4% 1/4/2027	905,550	0.17
USD 350,000	MSCI 3.875% 15/2/2031	311,426	0.06	USD 21,467	Oakwood Mortgage Investors 6.93% 15/9/2031	10,972	0.00
USD 142,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	160,157	0.03	USD 152,945	Oakwood Mortgage Investors 7.475% 15/8/2027	120,984	0.02
USD 141,638	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	121,700	0.02	USD 96,104	Oakwood Mortgage Investors 7.62% 15/6/2032	85,514	0.02
USD 32,522	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	28,798	0.01	USD 129,000	Ohio Power 1.625% 15/1/2031	103,201	0.02
USD 381,000	Nasdaq 5.55% 15/2/2034	385,261	0.07	USD 386,000	Ohio Power 2.6% 1/4/2030	334,864	0.06
USD 232,000	Nasdaq 6.1% 28/6/2063	243,022	0.05	USD 231,000	Ohio Power 2.9% 1/10/2051	148,410	0.03
EUR 200,000	National Grid North America 4.668% 12/9/2033	227,177	0.04	USD 359,000	Ohio Power 4% 1/6/2049	280,611	0.05
USD 150,000	Nationstar Home Equity Loan Trust 2007-B 5.845% 25/4/2037	139,215	0.03	USD 116,000	Ohio Power 5% 1/6/2033	114,059	0.02
USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	113,976	0.02	USD 64,000	Omnicom 2.6% 1/8/2031	53,847	0.01
USD 67,407	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	63,081	0.01	USD 67,000	ONE Gas 5.1% 1/4/2029	67,301	0.01
USD 67,407	Navient Private Education Loan Trust 2020-A 6.332% 15/11/2068	67,036	0.01	USD 407,104	One Market Plaza Trust 2017-1MKT 0.09% 10/2/2032	1,056	0.00
USD 238,231	New Century Home Equity Loan Trust Series 2005-C 6.11% 25/12/2035	192,551	0.04	USD 685,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	639,313	0.12
USD 161,000	New Jersey Turnpike Authority 7.414% 1/1/2040	194,066	0.04	USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	106,508	0.02
USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	121,072	0.02	USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	273,849	0.05
USD 150,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	160,783	0.03	USD 246,000	OneMain Financial Issuance Trust 2021-1 6.085% 16/6/2036	243,541	0.05
USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	100,814	0.02	USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.17% 25/11/2035	153,737	0.03
USD 250,000	Newmont 2.25% 1/10/2030	209,838	0.04	USD 341,417	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	277,135	0.05
USD 790,000	NGPL PipeCo 3.25% 15/7/2031	675,267	0.13	USD 229,759	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	190,408	0.04
USD 280,000	NGPL PipeCo 4.875% 15/8/2027	273,490	0.05	USD 94,420	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	82,089	0.02
USD 55,000	NiSource 3.49% 15/5/2027	52,449	0.01	USD 132,000	Oracle 3.6% 1/4/2040	102,312	0.02
USD 90,000	NiSource 5.25% 30/3/2028	90,567	0.02	USD 327,000	Oracle 3.6% 1/4/2050	231,220	0.04
USD 143,000	NiSource 5.4% 30/6/2033	143,257	0.03	USD 113,000	Oracle 3.65% 25/3/2041	87,252	0.02
USD 82,000	NNN REIT 3% 15/4/2052	52,475	0.01	USD 126,000	Oracle 3.8% 15/11/2037	104,114	0.02
USD 82,000	NNN REIT 3.1% 15/4/2050	53,225	0.01	USD 67,000	Oracle 3.95% 25/3/2051	50,071	0.01
USD 182,000	NNN REIT 3.5% 15/4/2051	130,240	0.03	USD 421,000	Oracle 4% 15/7/2046	324,864	0.06
USD 105,240	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	101,568	0.02	USD 159,000	Oracle 4.125% 15/5/2045	126,413	0.02
USD 2,250,349	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 6.408% 25/5/2036	474,180	0.09	USD 115,000	Oracle 4.5% 8/7/2044	96,978	0.02
USD 320,000	Norfolk Southern 2.9% 25/8/2051	205,973	0.04	USD 108,000	Oracle 5.375% 15/7/2040	103,680	0.02
USD 409,000	Northern States Power 2.9% 1/3/2050	270,345	0.05	USD 48,000	Oracle 6.5% 15/4/2038	51,382	0.01
				USD 187,000	Otis Worldwide 5.25% 16/8/2028	188,816	0.04
				USD 91,000	Ovintiv 6.5% 1/2/2038	93,625	0.02
				USD 73,679	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	64,677	0.01
				USD 1,270,000	Pacific Gas and Electric 3.5% 1/8/2050	859,730	0.17
				USD 47,000	Paramount Global 4.6% 15/1/2045	32,315	0.01
				USD 29,000	Paramount Global 4.9% 15/8/2044	20,384	0.01

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 37,000	Paramount Global 4.95% 19/5/2050	26,358	0.01	USD 628,000	Sabine Pass Liquefaction 5.875% 30/6/2026	633,880	0.12
USD 37,000	Paramount Global 5.25% 1/4/2044	27,386	0.01	USD 348,000	Sabine Pass Liquefaction 5.9% 15/9/2037	361,085	0.07
USD 122,000	Paramount Global 5.85% 1/9/2043	97,371	0.02	USD 301,000	San Diego Gas & Electric 5.35% 1/4/2053	293,875	0.06
USD 250,000	PECO Energy 2.85% 15/9/2051	161,265	0.03	USD 135,000	Santander USA 6.174% 9/1/2030	134,712	0.03
USD 457,000	PECO Energy 3.05% 15/3/2051	308,133	0.06	USD 130,170	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	15,441	0.00
USD 94,000	Pfizer 4% 15/3/2049	77,682	0.01	USD 42,691	Securitized Asset Backed Receivables Trust 2007-BR1 5.655% 25/2/2037	18,485	0.00
USD 364,000	Pfizer 4.2% 15/9/2048	310,604	0.06	USD 454,892	Securitized Asset Backed Receivables Trust 2007-BR1 5.975% 25/2/2037	196,956	0.04
USD 74,000	Philip Morris International 4.875% 15/2/2028	73,651	0.01	USD 69,788	Sequoia Mortgage Trust 2007-3 3.956% 20/7/2037	50,546	0.01
USD 86,000	Philip Morris International 5.125% 17/11/2027	86,253	0.02	USD 37,164	SG Mortgage Trust 2006-FRE2 5.755% 25/7/2036	8,117	0.00
USD 71,000	Piedmont Natural Gas 4.1% 18/9/2034	62,785	0.01	USD 596,967	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	642,230	0.12
USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	77,633	0.02	USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	85,794	0.02
USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	134,150	0.03	USD 467,403	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	423,788	0.08
USD 135,000	Prologis 3% 15/4/2050	91,964	0.02	USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	259,767	0.05
USD 58,000	Prologis 5% 15/3/2034	57,179	0.01	USD 428,204	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	367,568	0.07
USD 257,883	PRPM 2020-4 5.61% 25/10/2025	257,515	0.05	USD 82,826	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	71,685	0.01
USD 145,000	Public Service Electric and Gas 2.05% 1/8/2050	80,959	0.02	USD 69,021	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	60,707	0.01
USD 75,000	Public Service Electric and Gas 3.15% 1/1/2050	52,476	0.01	USD 455,000	Solventum 5.45% 25/2/2027	456,450	0.09
USD 151,000	Public Service Electric and Gas 5.45% 1/3/2054	149,660	0.03	USD 21,317	Soundview Home Loan Trust 2007-NS1 5.785% 25/1/2037	19,440	0.00
USD 213,000	Public Service of New Hampshire 5.15% 15/1/2053	204,552	0.04	USD 489,000	Southern California Edison 2.25% 1/6/2030	413,651	0.08
USD 72,372	RALI Series 2006-QA10 Trust 5.795% 25/12/2036	61,897	0.01	USD 299,000	Southern California Edison 4.2% 1/3/2029	288,318	0.06
USD 121,349	RAMP Series 2004-RS7 Trust 4.7% 25/7/2034	94,431	0.02	USD 175,000	Southern California Edison 5.2% 1/6/2034	171,739	0.03
USD 178,706	RASC Series 2006-EMX9 Trust 5.915% 25/11/2036	143,381	0.03	USD 261,000	Southern California Edison 5.625% 1/2/2036	261,473	0.05
USD 1,066,819	Ready Capital Mortgage Financing 2022-FL10 7.873% 25/10/2039	1,074,507	0.21	USD 333,000	Southern California Edison 5.65% 1/10/2028	341,866	0.07
USD 198,644	Ready Capital Mortgage Financing 2022-FL9 7.788% 25/6/2037	199,088	0.04	USD 50,000	Southern California Edison 5.85% 1/11/2027	51,246	0.01
USD 60,000	Realty Income 3.2% 15/2/2031	52,591	0.01	USD 230,000	Southern California Edison 5.95% 1/11/2032	240,062	0.05
USD 234,000	Realty Income 3.25% 15/1/2031	207,760	0.04	USD 1,363,000	Sprint 7.125% 15/6/2024	1,366,961	0.27
USD 58,000	RELX Capital 3% 22/5/2030	51,886	0.01	USD 1,500,000	Sprint 7.625% 15/2/2025	1,519,501	0.29
USD 12,935	Reperforming Loan REMIC Trust 2005-R2 5.775% 25/6/2035	12,134	0.00	USD 856,000	Sprint 7.625% 1/3/2026	885,262	0.17
USD 76,000	Republic Services 2.375% 15/3/2033	60,999	0.01	USD 300,000	State of California 4.6% 1/4/2038	279,103	0.05
USD 53,000	Republic Services 5% 15/12/2033	52,274	0.01	USD 210,000	State of California 7.55% 1/4/2039	255,283	0.05
USD 215,073	RFMSI Series 2006-SA2 Trust 5.395% 25/8/2036	149,124	0.03	USD 360,000	State of Illinois 5.1% 1/6/2033	355,038	0.07
USD 106,000	RPM International 4.55% 1/3/2029	102,041	0.02	USD 155,000	State of Texas 5.517% 1/4/2039	162,357	0.03
USD 369,000	Sabine Pass Liquefaction 5% 15/3/2027	366,630	0.07				
USD 3,297,000	Sabine Pass Liquefaction 5.625% 1/3/2025	3,295,182	0.64				
USD 100,000	Sabine Pass Liquefaction 5.75% 15/5/2024	99,945	0.02				

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 163,933	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 4.235% 25/4/2047	75,533	0.01	USD 886,500	United States Treasury Note/Bond 0.375% 30/9/2027	770,891	0.15
USD 1,092,380	Structured Adjustable Rate Mortgage Loan Trust Series 2007-6 4.631% 25/7/2037	667,155	0.13	USD 2,138,600	United States Treasury Note/Bond 0.5% 28/2/2026	1,972,190	0.38
USD 758,820	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	427,923	0.08	USD 1,631,400	United States Treasury Note/Bond 0.5% 31/5/2027	1,441,367	0.28
USD 315,000	Targa Resources 4.2% 1/2/2033	284,129	0.05	USD 2,401,100	United States Treasury Note/Bond 0.5% 31/8/2027	2,103,542	0.41
USD 59,000	Targa Resources 5.2% 1/7/2027	58,739	0.01	USD 1,137,600	United States Treasury Note/Bond 0.625% 31/7/2026	1,037,438	0.20
USD 100,000	Targa Resources 6.5% 30/3/2034	106,220	0.02	USD 2,651,500	United States Treasury Note/Bond 0.75% 31/3/2026	2,452,275	0.47
USD 208,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	184,868	0.04	USD 877,000	United States Treasury Note/Bond 0.75% 30/4/2026	808,690	0.16
USD 782,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	742,255	0.14	USD 250,900	United States Treasury Note/Bond 0.75% 31/5/2026	230,710	0.04
USD 522,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	511,675	0.10	USD 2,138,600	United States Treasury Note/Bond 0.875% 30/6/2026	1,968,264	0.38
USD 342,000	Targa Resources Partners / Targa Resources Partners Finance 5.5% 1/3/2030	338,774	0.07	USD 159,000	United States Treasury Note/Bond 1% 31/7/2028	138,137	0.03
USD 55,000	Texas Eastern Transmission 3.5% 15/1/2028	51,607	0.01	USD 517,700	United States Treasury Note/Bond 1.125% 15/5/2040	320,125	0.06
USD 101,000	Texas Instruments 4.1% 16/8/2052	84,686	0.02	USD 517,700	United States Treasury Note/Bond 1.125% 15/8/2040	316,758	0.06
USD 52,000	Thermo Fisher Scientific 4.95% 21/11/2032	51,874	0.01	USD 2,653,300	United States Treasury Note/Bond 1.25% 30/9/2028	2,321,534	0.45
USD 549,000	Thermo Fisher Scientific 5.086% 10/8/2033	552,805	0.11	USD 3,533,400	United States Treasury Note/Bond 1.25% 15/8/2031	2,862,744	0.55
USD 1,864	Thornburg Mortgage Trust 2007-3 6.99% 25/6/2047	1,821	0.00	USD 302,800	United States Treasury Note/Bond 1.25% 15/5/2050	153,955	0.03
USD 76,000	T-Mobile USA 2.875% 15/2/2031	65,242	0.01	USD 517,700	United States Treasury Note/Bond 1.375% 15/11/2040	329,265	0.06
USD 785,000	T-Mobile USA 3.875% 15/4/2030	729,748	0.14	USD 1,652,100	United States Treasury Note/Bond 1.375% 15/8/2050	867,998	0.17
USD 567,000	T-Mobile USA 5.05% 15/7/2033	556,736	0.11	USD 1,691,000	United States Treasury Note/Bond 1.5% 15/2/2025	1,634,335	0.31
USD 67,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	52,313	0.01	USD 3,276,200	United States Treasury Note/Bond 1.5% 15/8/2026	3,049,553	0.59
USD 531,000	Transcontinental Gas Pipe Line 4% 15/3/2028	510,578	0.10	USD 605,300	United States Treasury Note/Bond 1.5% 15/2/2030	518,194	0.10
USD 339,000	Transcontinental Gas Pipe Line 4.6% 15/3/2048	298,397	0.06	USD 2,276,200	United States Treasury Note/Bond 1.625% 30/11/2026	2,111,976	0.41
USD 274,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	284,896	0.06	USD 2,196,000	United States Treasury Note/Bond 1.625% 15/5/2031	1,842,152	0.35
USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	183,603	0.04	USD 562,700	United States Treasury Note/Bond 1.625% 15/11/2050	316,299	0.06
USD 99,000	Union Electric 5.45% 15/3/2053	97,278	0.02	USD 99,000	United States Treasury Note/Bond 1.875% 28/2/2029	88,458	0.02
USD 78,000	Union Pacific 3.55% 20/5/2061	56,076	0.01	USD 138,000	United States Treasury Note/Bond 1.875% 15/2/2032	116,001	0.02
USD 141,000	Union Pacific 3.799% 6/4/2071	103,987	0.02	USD 668,200	United States Treasury Note/Bond 1.875% 15/2/2051	400,320	0.08
USD 202,000	Union Pacific 3.839% 20/3/2060	154,150	0.03	USD 848,400	United States Treasury Note/Bond 1.875% 15/11/2051	505,627	0.10
USD 110,465	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	106,168	0.02	USD 2,007,400	United States Treasury Note/Bond 2% 15/2/2025	1,949,856	0.38
USD 1,707,200	United States Treasury Note/Bond 0.25% 30/6/2025	1,607,002	0.31	USD 583,400	United States Treasury Note/Bond 2% 15/11/2026	547,370	0.11
USD 3,566,600	United States Treasury Note/Bond 0.25% 31/7/2025	3,345,638	0.65	USD 796,000	United States Treasury Note/Bond 2% 15/11/2041	551,930	0.11
USD 8,069,700	United States Treasury Note/Bond 0.375% 30/4/2025	7,658,334	1.48				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 21,100	United States Treasury Note/Bond 2% 15/2/2050	13,148	0.00	USD 569,200	United States Treasury Note/Bond 3.625% 15/5/2053	498,206	0.10
USD 2,486,500	United States Treasury Note/Bond 2.125% 15/5/2025	2,406,563	0.46	USD 1,691,000	United States Treasury Note/Bond 3.75% 31/5/2030	1,643,044	0.32
USD 3,892,800	United States Treasury Note/Bond 2.25% 15/8/2027	3,631,785	0.70	USD 1,180,700	United States Treasury Note/Bond 3.75% 15/11/2043	1,059,724	0.20
USD 1,137,600	United States Treasury Note/Bond 2.25% 15/8/2049	754,016	0.14	USD 1,936,100	United States Treasury Note/Bond 3.875% 31/3/2025	1,913,752	0.37
USD 2,057,700	United States Treasury Note/Bond 2.25% 15/2/2052	1,346,347	0.26	USD 1,700,800	United States Treasury Note/Bond 3.875% 30/11/2027	1,673,295	0.32
USD 1,047,200	United States Treasury Note/Bond 2.375% 15/5/2027	984,757	0.19	USD 3,156,400	United States Treasury Note/Bond 3.875% 31/12/2029	3,093,272	0.60
USD 418,200	United States Treasury Note/Bond 2.375% 31/3/2029	382,416	0.07	USD 330,300	United States Treasury Note/Bond 3.875% 15/8/2040	309,321	0.06
USD 213,000	United States Treasury Note/Bond 2.375% 15/5/2029	194,371	0.04	USD 2,584,000	United States Treasury Note/Bond 3.875% 15/2/2043	2,368,246	0.46
USD 668,200	United States Treasury Note/Bond 2.375% 15/2/2042	491,793	0.09	USD 1,976,700	United States Treasury Note/Bond 4% 15/12/2025	1,953,072	0.38
USD 1,365,300	United States Treasury Note/Bond 2.375% 15/5/2051	922,057	0.18	USD 2,653,300	United States Treasury Note/Bond 4% 30/6/2028	2,622,518	0.51
USD 2,097,300	United States Treasury Note/Bond 2.5% 15/2/2045*	1,522,181	0.29	USD 3,613,600	United States Treasury Note/Bond 4% 28/2/2030	3,561,796	0.69
USD 1,771,300	United States Treasury Note/Bond 2.625% 15/4/2025	1,726,533	0.33	USD 1,640,000	United States Treasury Note/Bond 4% 15/2/2034	1,609,634	0.31
USD 213,000	United States Treasury Note/Bond 2.625% 15/2/2029	197,549	0.04	USD 841,400	United States Treasury Note/Bond 4% 15/11/2052	788,188	0.15
USD 4,181,000	United States Treasury Note/Bond 2.75% 15/8/2032	3,735,789	0.72	USD 3,954,700	United States Treasury Note/Bond 4.125% 15/8/2053†	3,788,479	0.73
USD 2,097,300	United States Treasury Note/Bond 2.75% 15/11/2047*†	1,557,901	0.30	USD 2,446,000	United States Treasury Note/Bond 4.125% 15/2/2054	2,400,711	0.46
USD 1,691,000	United States Treasury Note/Bond 2.875% 15/6/2025	1,648,791	0.32	USD 307,500	United States Treasury Note/Bond 4.25% 15/5/2039	304,557	0.06
USD 177,100	United States Treasury Note/Bond 2.875% 15/5/2032	160,234	0.03	USD 1,022,400	United States Treasury Note/Bond 4.25% 15/11/2040	1,000,354	0.19
USD 1,848,900	United States Treasury Note/Bond 2.875% 15/5/2043	1,457,092	0.28	USD 307,500	United States Treasury Note/Bond 4.375% 15/11/2039	307,824	0.06
USD 1,129,600	United States Treasury Note/Bond 2.875% 15/11/2046*	865,247	0.17	USD 886,500	United States Treasury Note/Bond 4.375% 15/5/2040	884,388	0.17
USD 796,000	United States Treasury Note/Bond 3% 15/5/2042	646,066	0.12	USD 569,200	United States Treasury Note/Bond 4.375% 15/5/2041	563,886	0.11
USD 911,400	United States Treasury Note/Bond 3% 15/5/2047	711,996	0.14	USD 2,078,000	United States Treasury Note/Bond 4.5% 15/8/2039†	2,113,147	0.41
USD 3,053,700	United States Treasury Note/Bond 3% 15/2/2048*†	2,375,564	0.46	USD 330,300	United States Treasury Note/Bond 4.625% 15/2/2040	339,783	0.06
USD 2,174,900	United States Treasury Note/Bond 3% 15/2/2049†	1,686,822	0.32	USD 2,014,700	United States Treasury Note/Bond 4.75% 15/7/2026	2,013,834	0.39
USD 2,051,700	United States Treasury Note/Bond 3% 15/8/2052	1,586,782	0.31	USD 1,953,500	United States Treasury Note/Bond 4.75% 15/2/2041†	2,028,969	0.39
USD 809,000	United States Treasury Note/Bond 3.125% 15/11/2028	769,656	0.15	USD 1,995,400	United States Treasury Note/Bond 4.875% 31/10/2030*	2,064,382	0.40
USD 1,180,700	United States Treasury Note/Bond 3.125% 15/2/2043	970,203	0.19	USD 247,000	UnitedHealth 2.9% 15/5/2050	164,530	0.03
USD 886,100	United States Treasury Note/Bond 3.125% 15/8/2044	719,887	0.14	USD 286,000	UnitedHealth 3.125% 15/5/2060	188,826	0.04
USD 2,653,300	United States Treasury Note/Bond 3.625% 31/3/2028	2,584,895	0.50	USD 156,000	UnitedHealth 3.75% 15/10/2047	122,025	0.02
USD 2,022,100	United States Treasury Note/Bond 3.625% 15/8/2043	1,784,661	0.34	USD 134,000	UnitedHealth 3.875% 15/8/2059	103,512	0.02
USD 1,512,500	United States Treasury Note/Bond 3.625% 15/2/2053	1,322,994	0.25	USD 59,000	UnitedHealth 4.75% 15/5/2052	53,967	0.01
				USD 53,000	University of California 4.858% 15/5/2112	48,554	0.01
				USD 467,000	Verizon Communications 1.75% 20/1/2031	375,581	0.07

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,479,000	Verizon Communications 2.355% 15/3/2032	1,202,126	0.23	USD 142,860	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	126,651	0.02
USD 169,000	Verizon Communications 2.55% 21/3/2031	142,745	0.03	USD 176,618	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	146,591	0.03
USD 236,000	Verizon Communications 2.85% 3/9/2041	167,072	0.03	USD 1,579,917	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-7 Trust 3.925% 25/9/2036	432,921	0.08
USD 164,000	Verizon Communications 3% 20/11/2060	99,511	0.02	USD 510,364	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-7 Trust 4.056% 25/9/2036	142,402	0.03
USD 69,000	Verizon Communications 4.016% 3/12/2029	65,537	0.01	USD 257,163	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.279% 25/10/2036	80,531	0.02
USD 198,000	Verizon Communications 5.85% 15/9/2035	207,751	0.04	USD 195,767	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 6.331% 25/4/2047	161,264	0.03
USD 538,000	VICI Properties 4.75% 15/2/2028	520,270	0.10	USD 235,909	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 5.795% 25/9/2036	65,701	0.01
USD 330,000	VICI Properties / VICI Note 3.75% 15/2/2027	310,223	0.06	USD 118,915	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.054% 25/10/2036	88,308	0.02
USD 127,000	VICI Properties / VICI Note 3.875% 15/2/2029	115,624	0.02	USD 69,000	Waste Management 4.15% 15/4/2032	65,221	0.01
USD 1,066,000	VICI Properties / VICI Note 4.25% 1/12/2026	1,020,486	0.20	USD 65,000	Waste Management 4.625% 15/2/2033	62,994	0.01
USD 146,000	VICI Properties / VICI Note 4.5% 1/9/2026	140,802	0.03	USD 62,000	Waste Management 4.875% 15/2/2034	60,936	0.01
USD 1,374,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,277,232	0.25	EUR 101,000	Wells Fargo 0.625% 25/3/2030	90,794	0.02
USD 56,000	VICI Properties / VICI Note 5.625% 1/5/2024	56,011	0.01	USD 334,000	Wells Fargo 5.198% 23/1/2030 <sup>*</sup>	331,606	0.06
USD 1,104,000	Viper Energy 5.375% 1/11/2027	1,072,384	0.21	USD 180,000	Wells Fargo 5.389% 24/4/2034	177,268	0.03
USD 365,000	Viper Energy 7.375% 1/11/2031	376,164	0.07	USD 315,000	Wells Fargo 5.499% 23/1/2035	313,262	0.06
USD 134,000	Virginia Electric and Power 4.45% 15/2/2044	115,849	0.02	USD 281,000	Wells Fargo 5.557% 25/7/2034	280,749	0.05
USD 54,000	Virginia Electric and Power 5.35% 15/1/2054	52,319	0.01	USD 522,000	Wells Fargo 5.574% 25/7/2029	525,959	0.10
USD 83,000	Virginia Electric and Power 6% 15/5/2037	86,321	0.02	USD 228,000	Wells Fargo 6.303% 23/10/2029	237,121	0.05
USD 800,000	VNDO Trust 2016-350P 3.903% 10/1/2035	720,467	0.14	USD 1,100,000	Wells Fargo 6.491% 23/10/2034	1,172,349	0.23
USD 863,397	Voyager OPTONE Delaware Trust 3.017% 25/2/2038	202,892	0.04	USD 650,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	619,802	0.12
USD 43,092	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 5.675% 25/5/2037	37,621	0.01	USD 746,761	Wells Fargo Commercial Mortgage Trust 2016-C32 6.856% 15/1/2059	739,137	0.14
USD 260,495	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 6.081% 25/2/2046	224,111	0.04	USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-C34 6.476% 15/6/2049	244,238	0.05
USD 24,066	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 6.071% 25/6/2046	20,573	0.00	USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	71,111	0.01
USD 167,002	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.831% 25/6/2047	132,943	0.03	USD 105,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	91,702	0.02
USD 59,839	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	41,325	0.01	USD 415,000	Wells Fargo Commercial Mortgage Trust 2018-AUS 4.058% 17/8/2036	383,924	0.07
USD 23,683	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	17,871	0.00				
USD 119,178	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	88,560	0.02				

<sup>\*</sup>All or a portion of this security represents a security on loan.

# US Dollar Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 45,583	Wells Fargo Mortgage Backed 2008-AR1 Trust 5.293% 25/3/2038	40,092	0.01	USD 475,000	Lehman Brothers 0% 19/7/2017 <sup>*,***</sup>	-	0.00
USD 250,000	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	226,663	0.04	USD 20,000	Lehman Brothers Holdings Capital Trust VII 0% 30/11/2056 <sup>**</sup>	-	0.00
USD 280,498	WinWater Mortgage Loan Trust 2015-5 3.755% 20/8/2045	167,483	0.03	USD 298,558	Lehman Brothers International Europe 0% 31/12/2049 <sup>**</sup>	-	0.00
USD 93,429	Yale Mortgage Loan Trust 2007-1 5.835% 25/6/2037	30,168	0.01	USD 298,557	Lehman Brothers International Europe 0% 31/12/2049 <sup>**</sup>	-	0.00
		443,113,512	85.51	USD 100,000	MF1 2024-FL14 7.055% 19/3/2039 <sup>**</sup>	99,750	0.02
<b>Uruguay</b>				USD 2,035,521	One Market Plaza Trust 2017-1MKT 0% 10/2/2032 <sup>**</sup>	-	0.00
USD 137,836	Uruguay Government International Bond 4.375% 27/10/2027 <sup>*</sup>	136,578	0.02	USD 560,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 6/11/2009 <sup>*,***</sup>	-	0.00
USD 163,733	Uruguay Government International Bond 5.1% 18/6/2050	156,468	0.03	USD 1,360,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 1/5/2009 <sup>*,***</sup>	-	0.00
		293,046	0.05	USD 250,000	Washington Mutual Bank / Debt not acquired by JPMorgan 5.55% 16/6/2010 <sup>*,***</sup>	-	0.00
<b>Total Bonds</b>		<b>509,833,573</b>	<b>98.39</b>	USD 250,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 4/2/2011 <sup>*,***</sup>	-	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						99,750	0.02
				<b>Total Bonds</b>		<b>131,111</b>	<b>0.03</b>
				<b>Total Other Transferable Securities</b>		<b>131,111</b>	<b>0.03</b>
				<b>Total Portfolio</b>		<b>509,964,684</b>	<b>98.42</b>
				<b>Other Net Assets</b>		<b>8,179,280</b>	<b>1.58</b>
				<b>Total Net Assets (USD)</b>		<b>518,143,964</b>	<b>100.00</b>
<b>Other Transferable Securities</b>							
<b>BONDS</b>							
<b>Luxembourg</b>							
USD 31,361	Gol Finance 0% 2/5/2025 <sup>**</sup>	31,361	0.01				
<b>United States</b>							
USD 3,961	Conseco Finance 0% 15/11/2032 <sup>**</sup>	-	0.00				

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

\*\*\*This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	18,000	EUR	29,736	HSBC Bank	22/3/2024	(124)
AUD	39,163	USD	60,000	Morgan Stanley	22/3/2024	19
BRL	146,000	USD	718,933	Morgan Stanley	4/3/2024	(1,433)
BRL	39,000	USD	193,050	Citigroup	4/3/2024	(180)
BRL	52,000	USD	257,556	UBS	4/3/2024	(209)
BRL	158,000	USD	787,862	Deutsche Bank	2/4/2024	(66)
CLP	26,000	USD	25,176,996	BNP Paribas	22/3/2024	(40)
CNY	129,000	USD	901,710	Morgan Stanley	27/1/2025	(425)
COP	130,201	USD	562,857,000	Morgan Stanley	15/8/2024	9,102
COP	33,252	USD	141,630,440	Barclays	15/8/2024	1,800
COP	84,224	USD	364,192,560	BNP Paribas	15/8/2024	5,911
COP	212,271	USD	840,449,374	BNY Mellon	20/3/2024	804
COP	248,851	USD	1,035,184,000	BNP Paribas	23/10/2024	4,895
COP	44,000	GBP	217,998,000	Citigroup	22/3/2024	(517)
COP	123,655	USD	512,920,000	HSBC Bank	24/2/2025	15
COP	52,000	USD	205,400,000	Citigroup	22/3/2024	55
CZK	31,289	USD	732,862	BNP Paribas	4/3/2024	113
EUR	714,593	USD	660,000	Barclays	20/3/2024	1,931
EUR	344,888	GBP	400,000	BNP Paribas	20/3/2024	(2,847)
EUR	1,078,805	USD	990,000	Société Générale	20/3/2024	(4,018)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	144,885,000	JPY	917,228	UBS	21/3/2024	23,785
EUR	37,000,000	JPY	241,849	Deutsche Bank	21/3/2024	14,338
EUR	86,115,000	JPY	556,187	Bank of America	21/3/2024	26,097
EUR	219,493	USD	200,000	Standard Chartered Bank	20/3/2024	(2,364)
EUR	909,533	USD	840,000	JP Morgan	20/3/2024	2,407
EUR	987,562	USD	910,000	Morgan Stanley	20/3/2024	374
EUR	32,000,000	JPY	201,707	Goldman Sachs	21/3/2024	4,301
EUR	32,000,000	JPY	199,522	HSBC Bank	21/3/2024	1,930
EUR	991,400	USD	920,000	BNP Paribas	20/3/2024	7,392
EUR	83,085	GBP	97,000	UBS	22/3/2024	15
EUR	886,648	MXN	48,000	Morgan Stanley	22/3/2024	300
EUR	408,659	PLN	94,000	Morgan Stanley	22/3/2024	(628)
GBP	400,000	EUR	345,398	Citigroup	20/3/2024	3,493
GBP	442,409	USD	350,000	BNP Paribas	20/3/2024	1,174
GBP	60,419	USD	48,000	BNP Paribas	22/3/2024	416
HUF	57,000	USD	20,676,182	JP Morgan	22/3/2024	(14)
HUF	30,000	EUR	11,731,633	Nomura	22/3/2024	(238)
IDR	384,412	USD	5,983,024,462	Citigroup	20/3/2024	(3,916)
IDR	39,000	USD	607,932,000	Citigroup	14/3/2024	(330)
IDR	102,000	USD	1,595,994,000	Citigroup	22/3/2024	(508)
IDR	39,000	USD	611,010,465	RBS	22/3/2024	(145)
INR	84,000	USD	6,981,030	Citigroup	22/3/2024	134
JPY	435,207	USD	62,000,000	Barclays	21/3/2024	(19,246)
JPY	1,341,304	EUR	209,000,000	Barclays	21/3/2024	(54,049)
JPY	216,334	USD	31,000,000	Société Générale	21/3/2024	(8,353)
JPY	222,882	USD	32,000,000	HSBC Bank	21/3/2024	(8,192)
JPY	451,393	USD	63,000,000	Deutsche Bank	21/3/2024	(28,723)
JPY	261,949	EUR	40,510,000	Goldman Sachs	21/3/2024	(12,611)
JPY	329,356	USD	47,000,000	Goldman Sachs	21/3/2024	(14,031)
JPY	409,240	EUR	65,000,000	UBS	21/3/2024	(8,219)
JPY	523,509	USD	77,000,000	Morgan Stanley	21/3/2024	(6,913)
JPY	143,000	USD	21,392,865	Morgan Stanley	22/3/2024	549
JPY	107,518	EUR	17,490,000	Bank of America	21/3/2024	611
KRW	37,000	USD	49,217,400	JP Morgan	22/3/2024	(41)
MXN	223,000	USD	3,821,434	Goldman Sachs	22/3/2024	324
MYR	108,000	USD	516,434	Barclays	22/3/2024	874
NOK	37,000	EUR	420,572	RBS	22/3/2024	(401)
PEN	13,000	USD	50,200	Goldman Sachs	22/3/2024	276
PEN	26,000	USD	99,910	Deutsche Bank	22/3/2024	422
PLN	200,000	USD	806,694	HSBC Bank	22/3/2024	2,704
PLN	52,000	USD	206,799	BNP Paribas	22/3/2024	(36)
THB	65,000	USD	2,341,950	Morgan Stanley	22/3/2024	396
TRY	55,979	USD	2,176,686	Goldman Sachs	4/12/2024	(3,967)
TRY	23,410	USD	937,314	Barclays	4/12/2024	(1,014)
USD	3,638,082	CZK	159,488	HSBC Bank	4/3/2024	3,602
USD	949,147	BRL	181,145	BNY Mellon	2/4/2024	(9,119)
USD	2,943,076	CZK	130,102	BNP Paribas	4/3/2024	3,996
USD	810,000	EUR	873,628	Société Générale	20/3/2024	(5,745)
USD	1,930,900	EUR	2,081,893	BNP Paribas	20/3/2024	(14,378)
USD	163,500,000	JPY	1,143,738	Morgan Stanley	21/3/2024	46,809
USD	1,143,286,584	COP	280,200	Toronto-Dominion	20/3/2024	(9,651)
USD	63,000,000	JPY	440,735	Goldman Sachs	21/3/2024	18,065
USD	1,143,286,584	COP	280,355	Goldman Sachs	20/3/2024	(9,496)
USD	677,000	EUR	736,802	Barclays	20/3/2024	1,821
USD	920,000	EUR	1,002,589	Morgan Stanley	20/3/2024	3,796
USD	826,840,673	COP	207,000	BNY Mellon	20/3/2024	(2,625)
USD	17,000	GBP	21,546	State Street	20/3/2024	1
USD	6,789,000	EUR	7,428,788	UBS	20/3/2024	58,351
USD	307,000	CAD	229,642	Deutsche Bank	20/3/2024	2,961
USD	32,000,000	JPY	222,325	Toronto-Dominion	21/3/2024	7,635
USD	15,000,000	JPY	105,072	Deutsche Bank	21/3/2024	4,436



# US Dollar Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	4,349,000	EUR	4,768,000	Deutsche Bank	20/3/2024	46,534
USD	277,393,306	COP	69,745	Citigroup	20/3/2024	(581)
USD	4,740,152,204	IDR	304,129	Bank of America	19/4/2024	2,949
USD	10,585	EUR	11,507	Deutsche Bank	14/3/2024	19
USD	352,350	EUR	382,145	Deutsche Bank	22/4/2024	(921)
USD	540,000	EUR	586,558	JP Morgan	20/3/2024	310
USD	903,903	CNH	129,000	Morgan Stanley	27/1/2025	644
USD	1,035,184,000	COP	258,248	BNP Paribas	20/3/2024	(4,197)
USD	128,029	BRL	26,000	Morgan Stanley	4/3/2024	255
USD	887,869	PEN	233,067	Citigroup	5/4/2024	(1,727)
USD	3,970,025	ZAR	212,435	State Street	5/4/2024	6,156
USD	157,904	EUR	172,053	Deutsche Bank	5/4/2024	512
USD	266,378	BRL	53,000	Goldman Sachs	4/3/2024	(565)
USD	240,000	GBP	302,516	Morgan Stanley	20/3/2024	(1,655)
USD	250,000	EUR	269,624	Citigroup	20/3/2024	(1,787)
USD	38,500,000	JPY	261,896	Barclays	21/3/2024	3,598
USD	110,000	GBP	138,842	HSBC Bank	20/3/2024	(570)
USD	1,483,574,625	IDR	95,052	HSBC Bank	19/4/2024	789
USD	1,647,382,250	COP	417,953	Citigroup	22/3/2024	451
USD	3,099,888	TWD	99,000	Citigroup	22/3/2024	880
USD	410,812	NOK	39,000	HSBC Bank	22/3/2024	152
USD	1,352,860	MXN	79,000	Goldman Sachs	22/3/2024	(61)
USD	136,000	EUR	146,646	Deutsche Bank	22/3/2024	(1,014)
USD	562,076	CNH	78,000	State Street	22/3/2024	(107)
USD	1,182,894	CZK	50,000	Bank of America	22/3/2024	(673)
USD	962,150	PLN	238,604	Deutsche Bank	22/3/2024	(3,163)
USD	16,705,239	MXN	969,831	Barclays	22/4/2024	(1,427)
USD	610,857,351	IDR	39,000	RBS	14/3/2024	143
USD	512,920,000	COP	129,919	HSBC Bank	22/3/2024	(72)
USD	36,000	EUR	39,081	Citigroup	22/3/2024	(5)
USD	165,000	EUR	179,106	Bank of America	20/3/2024	(25)
USD	60,000	EUR	64,996	Morgan Stanley	22/3/2024	(148)
USD	57,131	CHF	65,000	Morgan Stanley	22/3/2024	(138)
USD	52,000	GBP	65,827	Morgan Stanley	22/3/2024	(78)
USD	9,749,483	JPY	65,000	BNP Paribas	22/3/2024	(420)
USD	17,728,635	JPY	118,000	Morgan Stanley	22/3/2024	(962)
USD	240,000	EUR	260,399	HSBC Bank	20/3/2024	(156)
USD	5,848,296	CZK	250,505	Citigroup	4/6/2024	(38)
USD	555,000	EUR	601,887	BNY Mellon	20/3/2024	(646)
ZAR	13,000	USD	246,236	HSBC Bank	22/3/2024	(190)
ZAR	48,000	EUR	980,324	BNP Paribas	22/3/2024	(1,116)
ZAR	65,000	USD	1,245,042	Goldman Sachs	22/3/2024	(230)
ZAR	39,000	USD	747,821	BNP Paribas	22/3/2024	(96)
Net unrealised appreciation						74,242
<b>EUR Hedged Share Class</b>						
EUR	38,522,769	USD	35,765,793	BNY Mellon	15/3/2024	298,012
USD	687,841	EUR	738,518	BNY Mellon	15/3/2024	(8,075)
Net unrealised appreciation						289,937
<b>GBP Hedged Share Class</b>						
GBP	103,985	USD	82,669	BNY Mellon	15/3/2024	785
USD	3,843	GBP	4,842	BNY Mellon	15/3/2024	(29)
Net unrealised appreciation						756
<b>SGD Hedged Share Class</b>						
SGD	26,931	USD	36,199	BNY Mellon	15/3/2024	33
USD	320	SGD	238	BNY Mellon	15/3/2024	-
Net unrealised appreciation						33
Total net unrealised appreciation						364,968

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(7)	EUR	Euro BOBL	March 2024	10,236
(24)	EUR	Euro Bund	March 2024	63,099
9	EUR	Euro Schatz	March 2024	(380)
(9)	USD	3 Month SOFR	June 2024	4,870
52	USD	US Long Bond (CBT)	June 2024	76,666
(6)	USD	US Treasury 10 Year Note (CBT)	June 2024	(2,062)
(175)	USD	US Ultra 10 Year Note	June 2024	(59,942)
(1)	USD	US Ultra Bond (CBT)	June 2024	(938)
1	GBP	Long Gilt	June 2024	494
68	USD	US Treasury 2 Year Note (CBT)	June 2024	11,948
329	USD	US Treasury 5 Year Note (CBT)	June 2024	101,036
2	GBP	3 Month SONIA	March 2025	(750)
Total				204,277

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 109,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,034)	(587)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,044)	(592)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,044)	(592)
CDS	USD 107,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,007)	(576)
CDS	USD 150,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,411)	(808)
CDS	USD 66,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(622)	(355)
CDS	USD 129,902	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/12/2028	(1,755)	(758)
CDS	USD 63,297	Fund receives default protection on Morgan Stanl; and pays Fixed 1%	Barclays	20/12/2028	(386)	(1,332)
CDS	USD 59,900	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(1,237)	3,245
CDS	USD 47,920	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(1,024)	2,596
CDS	USD 54,180	Fund receives default protection on South Africa; and pays Fixed 1%	Barclays	20/12/2028	(1,138)	2,936
CDS	USD 60,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(892)	(350)
CDS	USD 60,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(955)	(350)
CDS	USD 56,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(891)	(327)
CDS	USD 55,000	Fund receives default protection on Mexican; and pays Fixed 1%	BNP Paribas	20/12/2028	(863)	(321)
CDS	USD (7,560,877)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	70,582	486,568
CDS	USD 250,758	Fund receives default protection on American Electric Power; and pays Fixed 1%	Bank of America	20/12/2028	(1,718)	(7,224)
CDS	USD 180,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Bank of America	20/12/2028	(4,264)	2,026
CDS	EUR 341,714	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(3,576)	(29,229)



# US Dollar Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 100,000	Fund receives default protection on Mexican; and pays Fixed 1%	Bank of America	20/12/2028	(1,455)	(584)
CDS	USD 250,789	Fund receives default protection on Morgan Stanl; and pays Fixed 1%	Bank of America	20/12/2028	(1,388)	(5,278)
CDS	USD 131,275	Fund receives default protection on Morgan Stanl; and pays Fixed 1%	Bank of America	20/12/2028	(831)	(2,763)
CDS	USD 124,639	Fund receives default protection on Morgan Stanl; and pays Fixed 1%	Citibank	20/12/2028	(850)	(2,623)
CDS	USD 84,800	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	257	4,595
CDS	USD 75,200	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/12/2028	111	4,074
CDS	USD 314,242	Fund receives default protection on American Electric Power; and pays Fixed 1%	Deutsche Bank	20/12/2028	(2,991)	(9,052)
CDS	USD 600,000	Fund receives default protection on American Electric Power; and pays Fixed 1%	Goldman Sachs	20/12/2028	(3,385)	(17,284)
CDS	USD 59,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Goldman Sachs	20/12/2028	(1,678)	664
CDS	USD 600,000	Fund receives default protection on American Express; and pays Fixed 1%	JP Morgan	20/12/2028	(5,560)	(17,907)
CDS	USD 148,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2028	(2,956)	3,933
CDS	USD 45,100	Fund receives default protection on Mexican; and pays Fixed 1%	JP Morgan	20/12/2028	(699)	(263)
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,054)	(1,048)
CDS	USD 4,961	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(52)	5
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	692	1,048
IFS	USD 400,000	Fund provides default protection US CPIU + 0bps; and receives Fixed 2.46%	Bank of America	8/2/2034	(1,674)	(1,674)
IFS	USD 400,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.465%	Bank of America	8/2/2044	1,663	1,663
IFS	EUR 270,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.2119%	Bank of America	15/2/2034	327	327
IFS	EUR 270,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3672%	Bank of America	15/2/2044	(1,715)	(1,715)
IRS	MXN 12,680,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 11.245%	Bank of America	7/11/2024	(1,238)	(1,238)
IRS	MXN 12,855,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.95%	Bank of America	3/12/2024	(226)	(226)
IRS	MXN 6,457,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.755%	Bank of America	23/1/2025	89	89
IRS	PLN 2,802,000	Fund receives Fixed 5.713%; and pays Floating PLN-WIBOR 3 Month	Bank of America	20/3/2025	(301)	(301)
IRS	CZK 9,328,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(1,104)	(1,104)
IRS	PLN 713,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	837	837
IRS	CZK 4,000,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 4.098%	Bank of America	20/3/2026	(1,162)	(1,162)
IRS	KRW 146,892,950	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(576)	(576)
IRS	KRW 146,827,649	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(193)	(193)
IRS	KRW 146,849,675	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(58)	(58)
IRS	KRW 146,849,676	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(51)	(51)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 186,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	2,361	2,361
IRS	MXN 2,875,000	Fund receives Fixed 9.685%; and pays Floating MXN-TIIE 1 Month	Bank of America	25/10/2028	5,853	5,853
IRS	MXN 2,863,000	Fund receives Fixed 8.67%; and pays Floating MXN-TIIE 1 Month	Bank of America	18/1/2029	(496)	(496)
IRS	USD 453,760	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.73%	Bank of America	15/6/2029	2,886	2,886
IRS	USD 700,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.8642%	Bank of America	17/6/2029	285	285
IRS	USD 1,103,926	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.9572%	Bank of America	17/6/2029	(4,104)	(4,104)
IRS	EUR 1,122,330	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(9,491)	(9,492)
IRS	EUR 1,122,330	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(13,575)	(13,575)
IRS	EUR 1,131,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.513%	Bank of America	20/2/2054	(15,581)	(15,581)
IRS	COP 836,938,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.3%	Citibank	29/1/2025	480	480
IRS	BRL 1,526,000	Fund receives Fixed 10.615873%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	3,394	3,394
IRS	BRL 932,000	Fund receives Fixed 11.781027%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	5,364	5,364
IRS	BRL 1,811,000	Fund receives Fixed 9.65%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	(1,418)	(1,418)
IRS	COP 757,288,581	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.1763%	Citibank	20/6/2025	(133)	(133)
IRS	BRL 968,552	Fund receives Fixed 11.836257%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	5,887	5,887
IRS	BRL 389,670	Fund receives Fixed 10.143202%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	(289)	(289)
IRS	CLP 285,019,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 4.44%	Goldman Sachs	26/1/2028	2,108	2,108
IRS	BRL 1,242,000	Fund receives Fixed 10.015351%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(1,585)	(1,585)
IRS	COP 1,293,455,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(3,429)	(3,429)
IRS	GBP 1,090,000	Fund receives Fixed 4.18552%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	28/2/2026	357	213
IRS	GBP 1,580,000	Fund receives Fixed 3.57%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Morgan Stanley	16/2/2028	(743)	(743)
IRS	GBP 180,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 4.04061%	Morgan Stanley	28/2/2044	(966)	(949)
IRS	BRL 1,191,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(1,387)	(1,387)
Total					(5,722)	381,755

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
12,000	Put	OTC EUR/USD	Bank of America	EUR 1.054	27/3/2024	(843)	475

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
131,000	Put	OTC USD/BRL	Bank of America	USD 4.85	3/6/2024	(171)	123
74,000	Put	OTC EUR/PLN	Bank of America	EUR 4.31	13/8/2024	(135)	76
12,000	Call	OTC EUR/USD	Barclays	EUR 1.105	24/4/2024	186	3,054
20,000	Call	OTC USD/CNH	Barclays	USD 7.5	23/10/2024	(264)	1,687
72,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.08	11/3/2024	11	175
3,260,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.06	11/4/2024	(11,866)	4,126
180,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.11	29/5/2024	(29)	828
131,000	Call	OTC USD/ZAR	Goldman Sachs	USD 20.8	15/8/2024	12	2,225
790,000	Put	OTC EUR/USD	JP Morgan	EUR 1.08	5/3/2024	(149)	998
810,000	Put	OTC EUR/USD	JP Morgan	EUR 1.065	11/3/2024	(1,994)	172
120,000	Put	OTC EUR/USD	Morgan Stanley	EUR 1.08	4/3/2024	(8)	122
131,000	Call	OTC USD/CNH	Standard Chartered Bank	USD 7.2	5/4/2024	(258)	380
95,000	Put	OTC INR/CNH	Standard Chartered Bank	CNH 11.5	23/1/2025	(114)	2,487
123,000	Call	OTC EUR/USD	UBS	EUR 1.08	5/3/2024	32	749
393	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	8/3/2024	(83,409)	95,180
Total						(98,999)	112,857

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(60,000)	Call	OTC EUR/AUD	Barclays	EUR 1.655	24/4/2024	(199)	(767)
(60,000)	Put	OTC EUR/AUD	Barclays	EUR 1.655	24/4/2024	245	(436)
(108,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.07	11/3/2024	(9)	(61)
(3,260,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	11/4/2024	7,338	(1,533)
(131,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 18.2	15/8/2024	112	(1,635)
(197,000)	Call	OTC USD/CNH	Standard Chartered Bank	USD 7.26	5/4/2024	354	(157)
(47,000)	Call	OTC INR/CNH	Standard Chartered Bank	CNH 12.5	23/1/2025	376	(1,087)
(123,000)	Put	OTC EUR/USD	UBS	EUR 1.06	27/3/2024	487	(71)
(393)	Put	US Treasury 6-7 Year Note	Exchange Traded	USD 108.5	8/3/2024	45,544	(9,211)
(6)	Put	SOFR 3 Month Index	Exchange Traded	USD 95	12/4/2024	(685)	(2,250)
(332)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	14/6/2024	5,592	(47,725)
Total						59,155	(64,933)

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 2,580,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed annually from 14/8/2025; and pays Floating EUR EURIBOR semi-annually from 14/2/2025	Morgan Stanley	12/8/2024	(4,428)	14,053
USD 1,935,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/2/2028; and pays 3.79% Fixed annually from 18/2/2028	Goldman Sachs	16/2/2027	(7,037)	94,696

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## Purchased Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 1,935,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed annually from 18/2/2028; and pays Floating USD SOFR annually from 18/2/2028	Goldman Sachs	16/2/2027	4,734	106,466
GBP 1,270,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 23/8/2025; and pays Floating GBP SONIA annually from 23/8/2025	Barclays	23/8/2024	(431)	7,788
Total				(7,162)	223,003

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (370,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	JP Morgan	29/4/2024	(895)	(2,018)
EUR (370,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed annually from 2/5/2025; and pays Floating EUR EURIBOR semi-annually from 2/11/2024	Goldman Sachs	29/4/2024	(668)	(2,018)
USD (13,960,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/6/2025; and pays 3.75% Fixed annually from 14/6/2025	Citibank	12/6/2024	100,695	(121,195)
USD (13,960,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 14/6/2025; and pays Floating USD SOFR annually from 14/6/2025	Citibank	12/6/2024	14,825	(199,475)
EUR (2,580,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 14/8/2025; and pays 2% Fixed annually from 14/2/2025	Morgan Stanley	12/8/2024	2,105	(7,066)
GBP (1,270,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 23/8/2025; and pays 3.5% Fixed annually from 23/8/2025	Barclays	23/8/2024	(189)	(4,009)
USD (7,157,895)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9025% Fixed semi-annually from 18/11/2025; and pays Floating USD SOFR annually from 18/11/2025	Deutsche Bank	14/11/2024	56,452	(102,454)
USD (7,157,895)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/11/2025; and pays 3.9025% Fixed semi-annually from 18/11/2025	Deutsche Bank	14/11/2024	12,137	(146,769)
USD (8,455,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.59% Fixed annually from 14/2/2026; and pays Floating USD SOFR annually from 14/2/2026	Citibank	12/2/2025	(20,278)	(186,296)
USD (8,455,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2026; and pays 3.59% Fixed annually from 14/2/2026	Citibank	12/2/2025	20,199	(150,509)
USD (213,740)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.481% Fixed semi-annually from 22/10/2026; and pays Floating USD SOFR annually from 22/10/2026	JP Morgan	20/10/2025	6,443	(4,511)
USD (213,740)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/10/2026; and pays 4.481% Fixed semi-annually from 22/10/2026	JP Morgan	20/10/2025	(6,343)	(17,297)
USD (393,567)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/11/2026; and pays 4% Fixed semi-annually from 19/11/2026	Bank of America	17/11/2025	(3,527)	(21,976)
USD (393,567)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 19/11/2026; and pays Floating USD SOFR annually from 19/11/2026	Bank of America	17/11/2025	5,420	(13,028)
USD (95,179)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.956% Fixed semi-annually from 19/11/2026; and pays Floating USD SOFR annually from 19/11/2026	Deutsche Bank	17/11/2025	1,140	(3,271)

# US Dollar Bond Fund continued

## Written Swaptions as at 29 February 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (95,179)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/11/2026; and pays 3.956% Fixed semi-annually from 19/11/2026	Deutsche Bank	17/11/2025	(702)	(5,113)
USD (485,029)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/11/2026; and pays 3.965% Fixed semi-annually from 24/11/2026	Citibank	20/11/2025	(3,752)	(26,306)
USD (485,029)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.965% Fixed semi-annually from 24/11/2026; and pays Floating USD SOFR annually from 24/11/2026	Citibank	20/11/2025	5,967	(16,586)
USD (265,880)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/12/2026; and pays 3.95625% Fixed semi-annually from 2/12/2026	Citibank	28/11/2025	(2,152)	(14,356)
USD (265,880)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.95625% Fixed semi-annually from 2/12/2026; and pays Floating USD SOFR annually from 2/12/2026	Citibank	28/11/2025	2,988	(9,216)
USD (462,286)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/12/2026; and pays 3.84% Fixed semi-annually from 2/12/2026	Bank of America	28/11/2025	(1,618)	(22,513)
USD (462,286)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.84% Fixed semi-annually from 2/12/2026; and pays Floating USD SOFR annually from 2/12/2026	Bank of America	28/11/2025	3,198	(17,698)
USD (67,733)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.403% Fixed annually from 17/12/2026; and pays Floating USD SOFR annually from 17/12/2026	Morgan Stanley	15/12/2025	(657)	(3,702)
USD (67,733)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/12/2026; and pays 3.403% Fixed annually from 17/12/2026	Morgan Stanley	15/12/2025	814	(2,230)
Total				191,602	(1,099,612)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Bond Fund continued

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
<b>TBA</b>			
<b>United States</b>			
USD 1,886,308	Fannie Mae or Freddie Mac 2% TBA	1,484,878	0.29
USD 1,315,345	Fannie Mae or Freddie Mac 3% TBA	1,127,657	0.22
USD 5,412,031	Fannie Mae or Freddie Mac 3.5% TBA	4,824,328	0.93
USD 192,000	Fannie Mae or Freddie Mac 4% TBA	185,022	0.03
USD 409,000	Fannie Mae or Freddie Mac 4.5% TBA	400,343	0.08
USD 10,858,000	Fannie Mae or Freddie Mac 4.5% TBA	10,287,099	1.98
USD 7,483,673	Fannie Mae or Freddie Mac 5% TBA	7,266,472	1.40
USD 24,995,634	Fannie Mae or Freddie Mac 5.5% TBA	24,745,678	4.78
USD 3,495,100	Ginnie Mae 2% TBA	2,849,052	0.55
USD 2,554,156	Ginnie Mae 2.5% TBA	2,163,254	0.42
USD 1,534,005	Ginnie Mae 3% TBA	1,345,796	0.26
USD 491,181	Ginnie Mae 3.5% TBA	444,750	0.09
USD 1,595,500	Ginnie Mae 4% TBA	1,486,425	0.29
USD 1,991,000	Ginnie Mae 5% TBA	1,946,032	0.37
USD 1,307,000	Ginnie Mae 6% TBA	1,313,032	0.25
USD (5,561,900)	Fannie Mae or Freddie Mac 2.5% TBA	(4,576,843)	(0.88)
USD 800,000	Fannie Mae or Freddie Mac 3.5% TBA	713,626	0.14
USD (16,524,000)	Fannie Mae or Freddie Mac 4% TBA	(15,234,275)	(2.94)
USD (12,334,600)	Fannie Mae or Freddie Mac 6.5% TBA	(12,548,405)	(2.42)
USD 10,190,400	Fannie Mae or Freddie Mac 7% TBA	10,455,522	2.02
USD 2,100,000	Fannie Mae or Freddie Mac 7% TBA	2,152,585	0.41
USD (2,192,000)	Ginnie Mae 4.5% TBA	(2,096,158)	(0.41)
USD (251,972)	Fannie Mae or Freddie Mac 1.5% TBA	(217,285)	(0.04)
USD (573,800)	Fannie Mae or Freddie Mac 1.5% TBA	(428,826)	(0.08)
USD 688,851	Fannie Mae or Freddie Mac 2% TBA	607,800	0.12
USD (880,500)	Fannie Mae or Freddie Mac 2.5% TBA	(798,971)	(0.16)
USD (512,000)	Fannie Mae or Freddie Mac 3% TBA	(474,399)	(0.09)
USD (139,000)	Fannie Mae or Freddie Mac 3.5% TBA	(131,614)	(0.03)
USD (1,765,100)	Fannie Mae or Freddie Mac 6% TBA	(1,773,454)	(0.34)
USD 188,000	Ginnie Mae 5.5% TBA	186,835	0.04
USD 1,070,000	Ginnie Mae 6.5% TBA	1,084,404	0.21
<b>Total TBA</b>		<b>38,790,360</b>	<b>7.49</b>







# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,134,000	Masonite International 3.5% 15/2/2030	993,692	0.05	EUR 224,000	SBB Treasury 0.75% 14/12/2028	150,930	0.01
USD 1,343,000	Mattamy 4.625% 1/3/2030	1,207,034	0.06	EUR 100,000	SBB Treasury 1.125% 26/11/2029	66,718	0.00
USD 749,000	Mattamy 5.25% 15/12/2027	721,903	0.04			502,007	0.03
USD 5,080,000	New Gold 7.5% 15/7/2027	5,031,189	0.27		<b>France</b>		
USD 403,000	Precision Drilling 6.875% 15/1/2029*	397,322	0.02	EUR 100,000	Accor 2.625% 30/1/2025	106,667	0.00
USD 6,274,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	6,262,575	0.33	EUR 100,000	Air France-KLM 1.875% 16/1/2025	106,011	0.00
USD 595,000	TransAlta 7.75% 15/11/2029	615,861	0.03	EUR 100,000	Altice France 2.125% 15/2/2025*	105,509	0.01
USD 609,000	Vermilion Energy 6.875% 1/5/2030*	586,720	0.03	EUR 100,000	Altice France 2.5% 15/1/2025	105,255	0.01
USD 484,000	Videotron 3.625% 15/6/2029	435,707	0.02	EUR 178,000	Altice France 4% 15/7/2029	151,719	0.01
		82,517,493	4.35	EUR 100,000	Altice France 4.125% 15/1/2029	86,502	0.00
				EUR 120,000	Altice France 4.25% 15/10/2029	102,366	0.00
	<b>Cayman Islands</b>			USD 1,095,000	Altice France 5.125% 15/1/2029	827,031	0.04
USD 153,000	GGAM Finance 7.75% 15/5/2026	155,559	0.01	USD 1,338,000	Altice France 5.125% 15/7/2029	1,014,256	0.05
USD 2,363,000	GGAM Finance 8% 15/2/2027	2,417,614	0.13	USD 4,692,000	Altice France 5.5% 15/10/2029	3,559,421	0.19
USD 655,000	GGAM Finance 8% 15/6/2028	678,494	0.03	EUR 112,000	Altice France 5.875% 1/2/2027	109,693	0.01
USD 1,975,615	Global Aircraft Leasing 6.5% 15/9/2024	1,876,951	0.10	USD 3,594,000	Altice France 8.125% 1/2/2027	3,297,195	0.17
USD 772,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	803,077	0.04	EUR 100,000	Altice France 11.5% 1/2/2027	110,934	0.01
USD 1,200,000	Melco Resorts Finance 4.875% 6/6/2025*	1,172,250	0.06	EUR 100,000	Atos 1.75% 7/5/2025*	29,037	0.00
USD 3,526,000	Melco Resorts Finance 5.375% 4/12/2029	3,195,103	0.17	EUR 150,000	AXA 6.375% 16/7/2033	166,693	0.01
USD 400,000	Melco Resorts Finance 5.75% 21/7/2028*	376,018	0.02	EUR 158,000	Banijay Entertainment 7% 1/5/2029	179,943	0.01
USD 529,000	MGM China 4.75% 1/2/2027	499,537	0.03	USD 519,000	Banijay Entertainment 8.125% 1/5/2029*	537,482	0.03
USD 200,000	MGM China 5.25% 18/6/2025*	196,259	0.01	EUR 200,000	BNP Paribas 7.375% 11/6/2030	228,377	0.01
USD 200,000	MGM China 5.375% 15/5/2024	199,470	0.01	GBP 300,000	Clariane 4.125% 2/4/2024	197,729	0.01
USD 400,000	MGM China 5.875% 15/5/2026*	393,900	0.02	USD 3,235,000	Constellium 3.75% 15/4/2029	2,882,135	0.15
USD 800,000	Sable International Finance 5.75% 7/9/2027	768,000	0.04	EUR 1,017,000	Constellium 4.25% 15/2/2026	1,103,868	0.06
USD 2,874,000	Seagate HDD Cayman 8.25% 15/12/2029	3,078,485	0.17	USD 1,639,000	Constellium 5.625% 15/6/2028	1,582,369	0.08
USD 2,500,000	Seagate HDD Cayman 8.5% 15/7/2031	2,699,235	0.14	USD 1,417,000	Constellium 5.875% 15/2/2026	1,407,088	0.08
USD 3,213,000	Transocean 7.5% 15/1/2026	3,179,531	0.17	USD 2,075,000	Credit Agricole 4.75% 23/3/2029	1,788,937	0.09
USD 1,977,000	Transocean 8% 1/2/2027	1,931,529	0.10	EUR 111,000	Crown European 3.375% 15/5/2025	119,803	0.01
USD 5,693,400	Transocean 8.75% 15/2/2030	5,850,934	0.31	EUR 100,000	Crown European 5% 15/5/2028	111,266	0.00
USD 3,181,000	Transocean 11.5% 30/1/2027	3,311,979	0.17	EUR 200,000	Electricite de France 3% 3/9/2027	201,091	0.01
USD 726,000	Transocean Aquila 8% 30/9/2028	736,281	0.04	EUR 600,000	Electricite de France 3.375% 15/6/2030	579,189	0.03
USD 174,000	Transocean Titan Financing 8.375% 1/2/2028	178,710	0.01	EUR 200,000	Electricite de France 4% 4/7/2024	215,901	0.01
USD 407,000	Wynn Macau 5.125% 15/12/2029	367,141	0.02	USD 577,000	Electricite de France 9.125% 15/3/2033	641,098	0.04
USD 644,000	Wynn Macau 5.5% 15/1/2026*	626,290	0.03	EUR 200,000	Elior 3.75% 15/7/2026*	202,804	0.01
USD 4,799,000	Wynn Macau 5.625% 26/8/2028*	4,525,457	0.24	EUR 300,000	Eutelsat 1.5% 13/10/2028*	212,829	0.01
		39,217,804	2.07	EUR 200,000	Forvia 2.75% 15/2/2027	205,975	0.01
				EUR 110,000	Forvia 7.25% 15/6/2026	125,982	0.01
	<b>Cyprus</b>			EUR 172,000	Goldstory 5.375% 1/3/2026*	189,030	0.01
EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	101,669	0.00	EUR 100,000	Goldstory 6.75% 1/2/2030	109,070	0.01
	<b>Finland</b>			EUR 100,000	Goldstory 7.922% 1/2/2030	109,304	0.01
EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028	101,795	0.01	EUR 100,000	iliad 1.875% 11/2/2028*	98,873	0.00
USD 200,000	Ahlstrom 3 Oy 4.875% 4/2/2028	182,564	0.01	EUR 200,000	iliad 5.375% 14/6/2027	220,455	0.01
				EUR 300,000	iliad 5.375% 15/2/2029	330,365	0.02
				EUR 100,000	iliad 5.625% 15/2/2030*	111,358	0.01
				USD 6,307,000	Iliad 6.5% 15/10/2026	6,231,681	0.33

\* All or a portion of this security represents a security on loan.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 899,000	Iliad 7% 15/10/2028	891,737	0.05	EUR 1,570,000	TK Elevator Midco 4.375% 15/7/2027	1,654,281	0.09
EUR 200,000	La Financiere Atalian 5.125% 15/5/2025	169,507	0.01	EUR 122,000	TUI Cruises 6.5% 15/5/2026	133,392	0.01
EUR 115,000	Loxam 6.375% 15/5/2028*	129,561	0.00	EUR 100,000	WEPA Hygieneprodukte 5.625% 15/1/2031	109,442	0.01
EUR 165,000	Loxam 6.375% 31/5/2029	185,987	0.01	EUR 300,000	ZF Finance 2% 6/5/2027	301,193	0.02
EUR 100,000	Novafives 5% 15/6/2025	107,388	0.00	EUR 300,000	ZF Finance 2.75% 25/5/2027	307,740	0.02
EUR 100,000	Paprec 6.5% 17/11/2027	114,437	0.01	EUR 100,000	ZF Finance 5.75% 3/8/2026	111,234	0.00
EUR 100,000	Paprec 7.25% 17/11/2029	115,494	0.01			14,148,218	0.75
EUR 168,000	Picard Groupe 3.875% 1/7/2026*	178,181	0.01		<b>Greece</b>		
EUR 900,000	RCI Banque 2.625% 18/2/2030	959,347	0.05	EUR 175,000	Alpha Bank 5% 12/5/2030	189,576	0.01
EUR 100,000	Societe Generale 7.875% 18/1/2029	111,677	0.01		<b>Ireland</b>		
EUR 150,000	Tereos Finance Groupe I 7.25% 15/4/2028	172,730	0.01	EUR 328,000	AIB 5.25% 9/10/2024	351,141	0.02
EUR 200,000	Vallourec SACA 8.5% 30/6/2026	218,288	0.01	EUR 183,000	Aqueduct European CLO 2-2017 8.342% 15/10/2030	197,968	0.01
EUR 2,239	Worldline 0% 30/7/2026	218,496	0.01	EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	98,121	0.00
		33,375,121	1.76	EUR 1,487,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	1,458,235	0.08
	<b>Germany</b>			USD 2,903,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	2,670,702	0.14
EUR 200,000	Bayer 4.5% 25/3/2082*	203,218	0.01	GBP 200,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	182,925	0.01
EUR 100,000	Bayer 6.625% 25/9/2083	107,280	0.01	USD 2,818,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	2,788,667	0.15
EUR 200,000	Bayer 7% 25/9/2083	218,287	0.01	USD 769,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	558,548	0.03
EUR 232,000	Cheplapharm Arzneimittel 7.5% 15/5/2030*	266,521	0.01	USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	145,266	0.01
EUR 100,000	Commerzbank 4.625% 17/1/2031	109,170	0.00	EUR 5,880,000	Aurium CLO II 6.066% 22/6/2034	6,271,976	0.33
EUR 400,000	Commerzbank 6.125% 9/10/2025	420,192	0.02	EUR 5,100,000	Aurium CLO II 7.016% 22/6/2034	5,405,738	0.28
EUR 100,000	Commerzbank 6.5% 6/12/2032*	112,838	0.01	EUR 440,000	Avoca CLO XV 8.072% 15/4/2031	465,496	0.02
EUR 300,000	Commerzbank 6.75% 5/10/2033	342,885	0.02	EUR 227,000	Bank of Ireland 7.5% 19/5/2025	248,239	0.01
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	141,909	0.01	EUR 200,000	Bridgepoint CLO 1 8.192% 15/1/2034	218,655	0.01
EUR 200,000	Deutsche Bank 6.75% 30/10/2028	199,627	0.01	EUR 2,700,000	Contego CLO V 5.742% 15/1/2031	2,880,039	0.15
EUR 100,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	109,573	0.01	EUR 1,920,000	Contego CLO V 6.592% 15/1/2031	2,041,750	0.11
EUR 100,000	Gruenthal 6.75% 15/5/2030	115,805	0.01	USD 646,000	James Hardie International Finance 5% 15/1/2028	623,796	0.03
EUR 177,000	HT Troplast 9.375% 15/7/2028	198,974	0.01	USD 1,239,000	Jazz 4.375% 15/1/2029	1,139,160	0.06
EUR 152,000	IHO Verwaltungs 3.875% 15/5/2027*	160,986	0.01	USD 3,008,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,840,110	0.15
EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	117,942	0.01	EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 5.751% 15/2/2031	3,006,257	0.16
EUR 100,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	100,006	0.01	EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 6.701% 15/2/2031	6,414,955	0.34
EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029	1,744,172	0.09	EUR 100,000	Margay CLO I 10.342% 15/7/2036	109,769	0.01
EUR 229,000	PCF 4.75% 15/4/2026*	194,916	0.01	USD 1,006,000	Motion Bondco 6.625% 15/11/2027*	961,842	0.05
EUR 100,000	Schaeffler 4.5% 14/8/2026	109,507	0.00	EUR 298,000	OCP Euro CLO 2017-2 8.942% 15/1/2032	323,351	0.02
EUR 100,000	Schaeffler 4.75% 14/8/2029*	110,019	0.00				
EUR 175,839	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	191,161	0.01				
EUR 250,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	267,790	0.01				
EUR 366,000	Tele Columbus 3.875% 2/5/2025	247,586	0.01				
EUR 737,100	TK Elevator Holdco 6.625% 15/7/2028	772,191	0.04				
USD 5,113,000	TK Elevator Holdco 7.625% 15/7/2028	4,968,381	0.26				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

[1032] BlackRock Global Funds (BGF)

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	OCP Euro CLO 2017-2 10.342% 15/1/2032	216,628	0.01		<b>Japan</b>		
EUR 100,000	Palmer Square European CLO 2023-1 10.142% 15/7/2036	110,249	0.01	USD 1,156,000	Rakuten 11.25% 15/2/2027	1,234,923	0.06
USD 2,094,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,936,682	0.10	EUR 224,000	SoftBank 2.125% 6/7/2024	240,372	0.01
		43,666,265	2.30	EUR 100,000	SoftBank 3.375% 6/7/2029	100,781	0.00
				EUR 300,000	SoftBank 3.875% 6/7/2032	293,564	0.02
				EUR 100,000	SoftBank 4.5% 20/4/2025	108,790	0.01
				EUR 100,000	SoftBank 4.75% 30/7/2025*	109,556	0.01
						2,087,986	0.11
	<b>Italy</b>				<b>Jersey</b>		
EUR 411,000	Azzurra Aeroporti 2.125% 30/5/2024	442,936	0.02	USD 3,365,000	Ardonagh Finance 8.875% 15/2/2032	3,309,208	0.18
EUR 125,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	138,238	0.01	EUR 245,000	Ardonagh Finco 6.875% 15/2/2031	263,897	0.01
EUR 150,000	Banco BPM 2.875% 29/6/2031	155,619	0.01	USD 3,762,000	Ardonagh Finco 7.75% 15/2/2031	3,736,533	0.20
EUR 150,000	Banco BPM 4.875% 17/1/2030	164,816	0.01	GBP 200,000	CPUK Finance 4.875% 28/8/2025	249,881	0.01
EUR 250,000	Banco BPM 6% 14/6/2028	283,646	0.01	GBP 205,000	Galaxy Bidco 6.5% 31/7/2026	258,129	0.01
EUR 125,000	Cedacri Mergeco 8.526% 15/5/2028	136,124	0.01			7,817,648	0.41
EUR 100,000	Cedacri Mergeco 9.401% 15/5/2028	109,129	0.00		<b>Liberia</b>		
EUR 238,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	278,610	0.01	USD 554,000	Royal Caribbean Cruises 4.25% 1/7/2026	533,304	0.03
USD 3,268,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	3,254,330	0.17	USD 1,042,000	Royal Caribbean Cruises 5.375% 15/7/2027	1,021,086	0.05
EUR 100,000	Fiber Bidco 7.97% 15/1/2030	109,793	0.01	USD 1,080,000	Royal Caribbean Cruises 5.5% 1/4/2028	1,059,523	0.06
EUR 203,000	Fiber Bidco 11% 25/10/2027*	240,690	0.01	USD 1,826,000	Royal Caribbean Cruises 6.25% 15/3/2032	1,829,415	0.10
EUR 249,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	261,332	0.02	USD 1,918,000	Royal Caribbean Cruises 7.25% 15/1/2030	1,992,267	0.11
EUR 140,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	145,346	0.01	USD 1,380,000	Royal Caribbean Cruises 8.25% 15/1/2029	1,464,904	0.08
EUR 347,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	343,359	0.02	USD 1,369,000	Royal Caribbean Cruises 9.25% 15/1/2029	1,473,250	0.08
EUR 230,000	Inter Media and Communication 6.75% 9/2/2027	243,315	0.01	USD 125,000	Royal Caribbean Cruises 11.625% 15/8/2027	135,263	0.01
USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032*	1,304,097	0.07			9,509,012	0.52
USD 1,160,000	Intesa Sanpaolo 4.95% 1/6/2042	840,970	0.04		<b>Luxembourg</b>		
GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030*	174,158	0.01	EUR 100,000	ADLER 21% 31/7/2025	108,131	0.01
USD 400,000	Intesa Sanpaolo 5.71% 15/1/2026	396,193	0.02	EUR 100,000	Adler Financing 12.5% 30/6/2025*	122,097	0.01
EUR 123,000	Lottomatica 7.937% 15/12/2030	135,586	0.01	USD 1,721,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026*	1,696,654	0.09
EUR 100,000	Lottomatica 8.067% 1/6/2028	110,204	0.00	EUR 150,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	147,491	0.01
EUR 113,000	Lottomatica 9.75% 30/9/2027	132,081	0.01	USD 4,631,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	4,126,451	0.22
EUR 400,000	Nexi 0% 24/2/2028	377,862	0.02	USD 2,594,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,301,835	0.12
EUR 154,000	Rekeep 7.25% 1/2/2026*	151,216	0.01	GBP 214,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	239,375	0.01
EUR 146,000	Telecom Italia 1.625% 18/1/2029*	137,443	0.01	EUR 573,000	Altice Financing 4.25% 15/8/2029*	548,326	0.03
EUR 100,000	Telecom Italia 3% 30/9/2025	106,055	0.01	USD 379,000	Altice Financing 5% 15/1/2028	336,027	0.02
USD 985,000	Telecom Italia 5.303% 30/5/2024	982,240	0.05				
EUR 200,000	Telecom Italia 6.875% 15/2/2028	230,737	0.01				
EUR 4,252,000	Telecom Italia 7.875% 31/7/2028	5,092,185	0.27				
EUR 200,000	UniCredit 2.731% 15/1/2032	205,865	0.01				
		16,684,175	0.88				
	<b>Jamaica</b>						
USD 2,128,589	Digicel Intermediate / Digicel International Finance / Difl US 12% 25/5/2027	2,080,675	0.11				

\*All or a portion of this security represents a security on loan.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,181,000	Altice Financing 5.75% 15/8/2029	5,337,500	0.28	USD 1,936,000	Telecom Italia Capital 7.721% 4/6/2038	1,977,384	0.11
USD 1,934,000	Altice Financing 9.625% 15/7/2027	1,938,444	0.10	USD 400,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	377,125	0.02
EUR 2,880,000	Aramark International Finance 3.125% 1/4/2025*	3,083,691	0.16	EUR 100,000	Vivion Investments 3% 8/8/2024*	103,872	0.00
EUR 100,000	Aroundtown 0% 16/7/2026*	93,460	0.00			45,678,862	2.41
EUR 100,000	Aroundtown 3.375% 23/9/2024	54,328	0.00		<b>Malta</b>		
GBP 281,000	Aroundtown 4.75% 25/6/2024	186,061	0.01	USD 1,489,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	1,092,718	0.06
USD 1,816,000	Camelot Finance 4.5% 1/11/2026	1,736,227	0.09	USD 668,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	565,814	0.03
GBP 190,000	Cidron Aida Finco 6.25% 1/4/2028	233,554	0.01			1,658,532	0.09
EUR 100,000	Cirsa Finance International 6.5% 15/3/2029	109,849	0.00		<b>Marshall Islands</b>		
EUR 100,000	Cirsa Finance International 8.412% 31/7/2028*	110,842	0.01	USD 183,000	Danaos 8.5% 1/3/2028	187,619	0.01
EUR 100,000	Cirsa Finance International 8.412% 31/7/2028*	110,526	0.01		<b>Mauritius</b>		
GBP 200,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	179,649	0.01	USD 5,103,000	CA Magnum 5.375% 31/10/2026	4,884,617	0.26
EUR 180,675	Codere Finance 2 Luxembourg 11% 30/9/2026	108,138	0.00		<b>Netherlands</b>		
USD 5,631,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,527,457	0.29	EUR 100,000	Abertis Infraestructuras Finance 2.625% 26/1/2027*	100,041	0.00
EUR 166,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	162,043	0.01	EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	208,469	0.01
EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031	119,583	0.01	EUR 200,000	ABN AMRO Bank 6.875% 22/9/2031	217,219	0.01
EUR 159,000	Ephios Subco 3 7.875% 31/1/2031	184,467	0.01	USD 1,462,000	Axalta Coating Systems Dutch B 7.25% 15/2/2031	1,518,623	0.08
EUR 300,000	European TopSoho 4% 21/9/2021***	148,093	0.01	EUR 151,000	Boels Topholding 6.25% 15/2/2029	170,877	0.01
EUR 187,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	160,594	0.01	EUR 100,000	Citycon Treasury 2.375% 15/1/2027	98,956	0.01
USD 2,902,000	Herens Holdco 4.75% 15/5/2028	2,538,133	0.13	USD 3,698,000	Clear Channel International 6.625% 1/8/2025	3,700,418	0.19
EUR 158,000	Herens Midco 5.25% 15/5/2029*	122,278	0.01	EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027*	203,424	0.01
USD 2,192,000	ION Trading Technologies 5.75% 15/5/2028	1,964,093	0.10	EUR 542,000	Darling Global Finance 3.625% 15/5/2026	584,467	0.03
EUR 186,000	Kleopatra Finco 4.25% 1/3/2026*	178,469	0.01	EUR 100,000	Davide Campari-Milano 2.375% 17/1/2029	112,104	0.01
EUR 100,000	Monitchem HoldCo 3 8.75% 1/5/2028	113,903	0.00	USD 2,769,000	Elastic 4.125% 15/7/2029	2,493,322	0.13
EUR 137,000	Motion Finco 7.375% 15/6/2030	154,955	0.01	EUR 166,000	Global Switch Finance 1.375% 7/10/2030	164,439	0.01
EUR 302,000	Rossini 6.75% 30/10/2025	328,467	0.02	USD 200,000	ING Groep 5.75% 16/11/2026*	188,401	0.01
USD 4,864,000	SK Invictus Intermediate II 5% 30/10/2029*	4,153,637	0.22	USD 200,000	ING Groep 8% 16/5/2030	202,000	0.01
USD 225,000	Stena International 7.25% 15/1/2031	223,671	0.01	EUR 400,000	Naturgy Finance 2.374% 23/11/2026	404,027	0.02
USD 450,000	Stena International 7.625% 15/2/2031	451,256	0.03	EUR 126,000	Nobian Finance 3.625% 15/7/2026*	131,769	0.01
EUR 300,000	Summer BC Holdco B 5.75% 31/10/2026	322,682	0.02	EUR 680,000	OI European 6.25% 15/5/2028	769,231	0.04
USD 2,706,000	Telecom Italia Capital 6% 30/9/2034	2,509,005	0.13	EUR 130,000	OI European 6.25% 15/5/2028*	146,923	0.01
USD 463,000	Telecom Italia Capital 6.375% 15/11/2033	444,936	0.02	EUR 130,000	Q-Park I 5.125% 1/3/2029	142,100	0.01
USD 507,000	Telecom Italia Capital 7.2% 18/7/2036	504,103	0.03	EUR 242,000	Repsol International Finance 4.247% 11/9/2028*	254,742	0.01
				USD 858,000	Sensata Technologies 4% 15/4/2029	779,953	0.04
				USD 459,000	Sensata Technologies 5.875% 1/9/2030	448,336	0.02
				EUR 100,000	Summer BidCo 10% 15/2/2029	111,378	0.01
				USD 1,709,000	Sunrise FinCo I 4.875% 15/7/2031	1,512,123	0.08

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 500,000	Telefonica Europe 6.135% 3/2/2030	550,991	0.03	USD 964,000	Carnival 7% 15/8/2029	1,001,355	0.05
EUR 100,000	Telefonica Europe 6.75% 7/6/2031	115,475	0.01	USD 1,268,000	Carnival 7.625% 1/3/2026	1,284,243	0.07
EUR 100,000	Telefonica Europe 7.125% 23/8/2028	116,456	0.01	EUR 329,000	Carnival 7.625% 1/3/2026	364,740	0.02
EUR 176,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	184,339	0.01			13,409,333	0.71
EUR 295,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	351,080	0.02		<b>Poland</b>		
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	124,516	0.00	USD 983,000	Canpack / Canpack US 3.125% 1/11/2025	939,810	0.05
USD 2,838,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	2,631,294	0.14		<b>Portugal</b>		
USD 1,089,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,038,715	0.05	EUR 3,100,000	Banco Espirito Santo 2.625% 8/5/2017***	975,350	0.05
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	202,187	0.01	EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	1,384,368	0.08
USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	435,329	0.02	EUR 100,000	EDP - Energias de Portugal 1.7% 20/7/2080	104,180	0.00
USD 1,875,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	1,999,753	0.11	EUR 200,000	EDP - Energias de Portugal 1.875% 2/8/2081	203,261	0.01
USD 1,418,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	1,533,999	0.08	EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083*	112,453	0.01
EUR 138,000	Titan II 5.125% 15/7/2029	131,834	0.01			2,779,612	0.15
EUR 102,000	Trivium Packaging Finance 7.651% 15/8/2026	110,959	0.01		<b>Romania</b>		
USD 400,000	Trivium Packaging Finance 8.5% 15/8/2027*	389,918	0.02	EUR 100,000	RCS & RDS 2.5% 5/2/2025	106,686	0.01
EUR 100,000	United 3.125% 15/2/2026	105,539	0.00	EUR 100,000	RCS & RDS 3.25% 5/2/2028	100,206	0.00
EUR 100,000	United 4% 15/11/2027	103,713	0.00			206,892	0.01
EUR 100,000	United 8.134% 15/2/2031*	108,764	0.01		<b>Spain</b>		
EUR 200,000	Volkswagen International Finance 3.875% 17/6/2029	196,962	0.01	EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024	217,461	0.01
EUR 170,000	VZ Secured Financing 3.5% 15/1/2032*	165,072	0.01	EUR 200,000	Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028	232,750	0.01
EUR 100,000	VZ Vendor Financing II 2.875% 15/1/2029	94,470	0.00	EUR 300,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	356,773	0.02
EUR 156,000	Wp/ap Telecom III 5.5% 15/1/2030	157,286	0.01	EUR 400,000	Banco de Sabadell 2.5% 15/4/2031	413,403	0.02
EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	101,283	0.00	EUR 100,000	Banco de Sabadell 6% 16/8/2033	111,534	0.01
EUR 100,000	ZF Europe Finance 4.75% 31/1/2029	108,243	0.01	USD 1,200,000	Banco Santander 6.921% 8/8/2033	1,249,916	0.07
USD 1,007,000	Ziggo 4.875% 15/1/2030	898,208	0.05	EUR 200,000	Bankinter 7.375% 15/8/2028	220,572	0.01
USD 732,000	Ziggo Bond 5.125% 28/2/2030*	626,228	0.03	EUR 200,000	CaixaBank 5.875% 9/10/2027*	211,572	0.01
USD 680,000	Ziggo Bond 6% 15/1/2027	665,076	0.03	EUR 100,000	Cellnex Finance 1% 15/9/2027	98,220	0.01
		27,911,031	1.46	EUR 200,000	Cellnex Finance 1.5% 8/6/2028	196,739	0.01
	<b>Norway</b>			EUR 100,000	Cellnex Finance 2% 15/9/2032	92,109	0.00
EUR 100,000	Var Energi 7.862% 15/11/2083	114,324	0.01	EUR 300,000	Cellnex Finance 2% 15/2/2033	275,562	0.01
	<b>Panama</b>			EUR 200,000	Cellnex Telecom 0.75% 20/11/2031	180,620	0.01
USD 2,012,000	Carnival 4% 1/8/2028	1,856,070	0.10	EUR 200,000	Cellnex Telecom 1.75% 23/10/2030	189,384	0.01
USD 3,550,000	Carnival 5.75% 1/3/2027	3,511,019	0.19	EUR 300,000	Cellnex Telecom 2.125% 11/8/2030	331,013	0.02
USD 5,520,000	Carnival 6% 1/5/2029*	5,391,906	0.28	EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029*	105,721	0.01
				EUR 124,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	133,186	0.01
				EUR 338,000	Lorca Telecom Bondco 4% 18/9/2027	361,663	0.02
						4,978,198	0.27

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Sweden</b>				USD 773,000	Harbour Energy 5.5% 15/10/2026*	751,474	0.04
EUR 100,000	Fastighets Balder 1.125% 29/1/2027*	96,133	0.00	GBP 186,000	Heathrow Finance 4.125% 1/9/2029	222,278	0.01
EUR 100,000	Fastighets Balder 2.873% 2/6/2081	98,929	0.01	GBP 120,000	Heathrow Finance 4.75% 1/3/2024	152,041	0.01
EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026	98,181	0.00	USD 9,209,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	9,239,252	0.49
EUR 850,000	Heimstaden Bostad 2.625% 1/2/2027	501,901	0.03	USD 4,894,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	4,934,239	0.26
EUR 169,000	Intrum 3.5% 15/7/2026	125,895	0.01	USD 965,000	HSBC 4.6% 17/12/2030*	802,022	0.04
EUR 100,000	Verisure 9.25% 15/10/2027	116,348	0.00	EUR 200,000	HSBC 4.75% 4/7/2029*	199,856	0.01
		1,037,387	0.05	EUR 173,000	INEOS Finance 6.375% 15/4/2029	188,322	0.01
<b>Switzerland</b>				EUR 100,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	113,858	0.00
USD 1,820,000	UBS 4.375% 10/2/2031*	1,458,458	0.08	USD 200,000	International Game Technology 5.25% 15/1/2029	193,349	0.01
USD 200,000	UBS 7% 19/2/2025	200,040	0.01	GBP 120,000	Iron Mountain UK 3.875% 15/11/2025	148,157	0.01
USD 2,765,000	UBS 7.75% 12/4/2031	2,773,840	0.15	GBP 165,000	Kier 9% 15/2/2029	212,032	0.01
USD 2,576,000	UBS 9.25% 13/11/2028*	2,755,545	0.14	USD 1,535,000	Lloyds Banking 8% 27/9/2029	1,514,268	0.08
USD 2,713,000	UBS 9.25% 13/11/2033*	3,001,991	0.16	USD 912,000	Macquarie Airfinance 8.125% 30/3/2029	945,061	0.05
		10,189,874	0.54	GBP 110,000	Market Bidco Finco 5.5% 4/11/2027	127,062	0.01
<b>United Kingdom</b>				USD 1,983,000	Merlin Entertainments 5.75% 15/6/2026	1,957,651	0.10
EUR 100,000	Agps Bondco 5% 14/1/2029	43,431	0.00	GBP 250,000	Mobico 4.25% 26/11/2025*	290,042	0.02
EUR 400,000	Agps Bondco 5.5% 13/11/2026	177,308	0.01	GBP 200,000	Nationwide Building Society 5.75% 20/6/2027*	234,952	0.01
EUR 311,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	357,657	0.02	USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	597,722	0.03
USD 1,000,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029	1,027,725	0.05	USD 434,000	Odeon Finco 12.75% 1/11/2027	443,754	0.02
USD 627,254	Ardonagh Midco 2 11.5% 15/1/2027*	645,287	0.04	GBP 100,000	Pinewood Finance 3.625% 15/11/2027	117,958	0.01
USD 4,605,000	Barclays 4.375% 15/3/2028*	3,628,604	0.19	EUR 100,000	Pinnacle Bidco 8.25% 11/10/2028*	113,786	0.01
USD 252,000	Barclays 8% 15/6/2024	251,774	0.01	GBP 100,000	Pinnacle Bidco 10% 11/10/2028*	133,539	0.01
USD 1,345,000	Barclays 8% 15/3/2029	1,326,827	0.07	GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	229,956	0.01
USD 3,515,000	Barclays 9.625% 15/12/2029	3,647,762	0.19	GBP 200,000	Santander UK 6.75% 24/6/2024	253,271	0.01
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	354,764	0.02	EUR 192,000	Stonegate Pub Financing 2019 9.651% 31/7/2025	204,411	0.01
GBP 400,000	Bellis Acquisition 3.25% 16/2/2026	480,615	0.02	EUR 107,000	Synthomer 3.875% 1/7/2025*	114,618	0.01
GBP 350,000	Bellis Acquisition 4.5% 16/2/2026*	428,420	0.02	EUR 100,000	Thames Water Utilities Finance 4% 18/4/2027	103,231	0.01
GBP 100,000	Boparan Finance 7.625% 30/11/2025	120,600	0.01	GBP 142,000	Unique Pub Finance 6.464% 30/3/2032	177,636	0.01
USD 200,000	British Telecommunications 4.25% 23/11/2081	187,476	0.01	GBP 117,000	Virgin Media Secured Finance 4.125% 15/8/2030	123,215	0.01
GBP 150,000	British Telecommunications 8.375% 20/12/2083*	200,366	0.01	USD 669,000	Virgin Media Secured Finance 4.5% 15/8/2030	585,375	0.03
GBP 200,000	BUPA Finance 4% 24/9/2031	176,541	0.01	GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029*	233,024	0.01
EUR 100,000	Carnival 1% 28/10/2029	84,961	0.00				
EUR 107,710	Codere New Topco 7.5% 30/11/2027	1,214	0.00				
GBP 149,000	Constellation Automotive Financing 4.875% 15/7/2027*	159,064	0.01				
USD 1,882,000	eG Global Finance 12% 30/11/2028	1,980,899	0.10				
USD 252,000	EnQuest 11.625% 1/11/2027*	247,398	0.01				
GBP 100,000	Greene King Finance 7.14% 15/12/2034	105,193	0.01				
GBP 100,000	Greene King Finance 7.387% 15/3/2036	101,837	0.00				

\* All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[1036] BlackRock Global Funds (BGF)**

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	220,702	0.01	USD 4,584,000	Allied Universal Holdco 7.875% 15/2/2031	4,549,391	0.24
GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	492,405	0.03	USD 5,434,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029*	4,494,388	0.24
USD 1,271,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,104,600	0.06	USD 2,588,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	2,584,292	0.14
EUR 300,000	Vodafone 2.625% 27/8/2080	311,021	0.02	USD 4,048,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	4,034,206	0.21
EUR 100,000	Vodafone 3% 27/8/2080*	96,661	0.00	USD 1,598,000	Amer Sports 6.75% 16/2/2031	1,593,006	0.08
EUR 100,000	Vodafone 4.2% 3/10/2078*	106,103	0.01	USD 2,595,000	American Airlines 8.5% 15/5/2029	2,723,385	0.14
GBP 189,000	Vodafone 4.875% 3/10/2078*	234,986	0.01	USD 2,939,412	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	2,874,658	0.15
EUR 100,000	Vodafone 6.5% 30/8/2084	115,427	0.01	USD 857,000	American Builders & Contractors Supply 3.875% 15/11/2029	765,451	0.04
		44,075,040	2.32	USD 1,760,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	1,784,170	0.09
	<b>United States</b>			USD 740,000	AMN Healthcare 4% 15/4/2029	649,788	0.03
USD 498,000	Acadia Healthcare 5% 15/4/2029	471,013	0.02	USD 2,632,000	AmWINS 4.875% 30/6/2029	2,430,478	0.13
USD 778,000	Acadia Healthcare 5.5% 1/7/2028	752,836	0.04	USD 760,000	AmWINS 6.375% 15/2/2029	762,844	0.04
USD 4,238,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	3,815,622	0.20	USD 1,224,000	ANGI 3.875% 15/8/2028	1,050,459	0.06
USD 487,000	Acushnet 7.375% 15/10/2028	502,187	0.03	USD 1,789,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	1,707,283	0.09
USD 846,000	ADT Security 4.875% 15/7/2032	764,877	0.04	USD 734,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	719,127	0.04
USD 1,538,000	Advanced Drainage Systems 5% 30/9/2027	1,487,507	0.08	USD 1,575,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	1,570,889	0.08
USD 2,089,000	Advanced Drainage Systems 6.375% 15/6/2030	2,098,213	0.11	USD 573,000	Antero Resources 7.625% 1/2/2029	589,292	0.03
USD 3,260,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	3,272,502	0.17	USD 2,120,000	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,909,099	0.10
USD 1,356,000	Ahead DB 6.625% 1/5/2028	1,210,306	0.06	USD 501,523	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	451,631	0.02
USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	3,105,207	0.16	USD 275,000	Apache 5.35% 1/7/2049*	219,972	0.01
USD 867,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	823,938	0.04	USD 1,237,000	APi DE 4.125% 15/7/2029	1,118,969	0.06
USD 2,633,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	2,346,525	0.12	USD 997,000	APi DE 4.75% 15/10/2029	927,115	0.05
USD 1,924,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,856,252	0.10	USD 1,873,000	APX 5.75% 15/7/2029	1,782,754	0.09
USD 751,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	703,255	0.04	USD 985,000	APX 6.75% 15/2/2027*	985,905	0.05
USD 560,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	552,203	0.03	USD 2,784,000	Aramark Services 5% 1/2/2028	2,673,575	0.14
USD 976,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028*	981,925	0.05	USD 5,927,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	5,784,908	0.31
USD 1,000,000	Alexander Funding Trust II 7.467% 31/7/2028	1,048,565	0.05	USD 2,476,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	2,465,647	0.13
USD 7,045,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	6,525,305	0.34	USD 2,594,000	Arcosa 4.375% 15/4/2029	2,382,878	0.13
USD 5,970,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	5,455,841	0.29	EUR 568,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029*	488,844	0.03
USD 11,818,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	11,464,237	0.61	USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	620,915	0.03
USD 2,510,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,493,118	0.13				
USD 5,865,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	5,839,810	0.31				

\* All or a portion of this security represents a security on loan.



# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	5,174,330	0.27	USD 504,000	Blackstone Private Credit Fund 3.25% 15/3/2027	461,281	0.02
USD 1,945,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,910,732	0.10	USD 905,000	Blackstone Private Credit Fund 6.25% 25/1/2031	898,128	0.05
USD 680,000	Ares Capital 5.875% 1/3/2029	665,490	0.04	USD 3,590,000	Block 2.75% 1/6/2026	3,344,236	0.18
USD 510,000	Aretec 10% 15/8/2030	555,377	0.03	USD 6,187,000	Block 3.5% 1/6/2031	5,283,904	0.28
USD 1,144,000	Arko 5.125% 15/11/2029	982,067	0.05	USD 105,000	Blue Owl Capital 3.4% 15/7/2026	97,830	0.01
USD 1,056,000	Arsenal AIC Parent 8% 1/10/2030	1,100,654	0.06	USD 1,199,000	Blue Owl Capital 3.75% 22/7/2025	1,155,859	0.06
USD 4,549,000	Arsenal AIC Parent 11.5% 1/10/2031	5,009,776	0.26	USD 799,000	Blue Owl Capital II 8.45% 15/11/2026	819,760	0.04
USD 31,000	Asbury Automotive 4.75% 1/3/2030	28,282	0.00	USD 49,000	Blue Owl Credit Income 3.125% 23/9/2026	44,648	0.00
USD 1,034,000	Asbury Automotive 5% 15/2/2032	918,301	0.05	USD 1,182,000	Blue Owl Credit Income 5.5% 21/3/2025	1,170,652	0.06
USD 1,288,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,196,654	0.06	USD 1,585,000	Blue Owl Credit Income 6.65% 15/3/2031	1,538,318	0.08
USD 3,080,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	3,909,198	0.21	USD 2,191,000	Blue Owl Credit Income 7.75% 16/9/2027	2,244,582	0.12
USD 843,000	Ashland 3.375% 1/9/2031	705,994	0.04	EUR 2,843,000	Boxer Parent 6.5% 2/10/2025	3,066,869	0.16
USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	762,678	0.04	USD 1,220,000	Boxer Parent 7.125% 2/10/2025	1,222,208	0.07
USD 1,135,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,021,353	0.05	USD 3,873,000	Boxer Parent 9.125% 1/3/2026	3,872,516	0.20
USD 2,060,000	AssuredPartners 7.5% 15/2/2032	2,035,537	0.11	USD 934,000	Boyd Gaming 4.75% 1/12/2027	899,439	0.05
USD 13,864,000	AthenaHealth 6.5% 15/2/2030	12,382,824	0.65	USD 1,536,000	Boyd Gaming 4.75% 15/6/2031	1,397,572	0.07
USD 2,749,000	ATI 5.125% 1/10/2031	2,515,108	0.13	USD 2,095,000	Boyne USA 4.75% 15/5/2029	1,921,631	0.10
USD 1,072,000	ATI 5.875% 1/12/2027	1,049,266	0.06	USD 8,716,000	Brand Industrial Services 10.375% 1/8/2030	9,264,556	0.49
USD 2,563,000	ATI 7.25% 15/8/2030	2,628,109	0.14	USD 746,000	Bread Financial 9.75% 15/3/2029	763,609	0.04
EUR 300,000	Avantor Funding 2.625% 1/11/2025	318,223	0.02	USD 1,335,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco LL 4.5% 1/4/2027	1,175,283	0.06
EUR 165,000	Avantor Funding 3.875% 15/7/2028	175,102	0.01	USD 388,000	Buckeye Partners 4.125% 1/3/2025	380,984	0.02
USD 528,000	Avantor Funding 3.875% 1/11/2029	473,709	0.02	USD 663,000	Buckeye Partners 5.6% 15/10/2044	515,060	0.03
USD 2,514,000	Avantor Funding 4.625% 15/7/2028	2,370,730	0.13	USD 602,000	Buckeye Partners 5.85% 15/11/2043	495,599	0.03
USD 466,000	Avient 7.125% 1/8/2030	476,038	0.02	USD 1,066,000	Builders FirstSource 6.375% 1/3/2034	1,063,497	0.06
USD 1,261,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	1,221,446	0.06	USD 569,000	Cable One 0% 15/3/2026	488,337	0.03
USD 2,003,000	Axalta Coating Systems 3.375% 15/2/2029	1,777,311	0.09	USD 2,259,000	Cable One 1.125% 15/3/2028	1,683,623	0.09
USD 937,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	903,611	0.05	USD 2,266,000	Cable One 4% 15/11/2030*	1,707,204	0.09
USD 641,000	B&G Foods 8% 15/9/2028	667,663	0.04	USD 1,000,000	Cablevision Lightpath 3.875% 15/9/2027	906,641	0.05
USD 44,000	Ball 3.125% 15/9/2031	37,070	0.00	USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028	922,067	0.05
USD 919,000	Ball 6% 15/6/2029	923,000	0.05	USD 1,344,000	Caesars Entertainment 4.625% 15/10/2029	1,227,952	0.06
EUR 200,000	Banff Merger Sub 8.375% 1/9/2026	217,663	0.01	USD 3,628,000	Caesars Entertainment 6.5% 15/2/2032	3,655,362	0.19
USD 2,964,000	BCPE Empire 7.625% 1/5/2027	2,816,054	0.15	USD 8,318,000	Caesars Entertainment 7% 15/2/2030	8,521,134	0.45
USD 938,000	Beacon Roofing Supply 4.125% 15/5/2029	845,033	0.04	USD 4,709,000	Caesars Entertainment 8.125% 1/7/2027	4,832,785	0.25
USD 1,749,000	Beacon Roofing Supply 6.5% 1/8/2030	1,761,958	0.09	USD 3,910,000	Callon Petroleum 7.5% 15/6/2030*	4,123,165	0.22
USD 6,689,000	Big River Steel / BRS Finance 6.625% 31/1/2029	6,731,695	0.36	USD 236,000	Calpine 4.625% 1/2/2029	217,077	0.01
				USD 750,000	Calpine 5% 1/2/2031	669,770	0.04

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[1038] BlackRock Global Funds (BGF)**

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,198,000	Calpine 5.125% 15/3/2028*	2,090,623	0.11	USD 1,856,000	Champions Financing 8.75% 15/2/2029	1,892,427	0.10
USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028*	1,601,547	0.08	USD 730,000	Charles River Laboratories International 4.25% 1/5/2028	683,651	0.04
USD 1,841,000	Capstone Borrower 8% 15/6/2030	1,904,533	0.10	USD 4,290,000	Chart Industries 7.5% 1/1/2030	4,428,880	0.23
USD 13,624,000	Carnival Bermuda 10.375% 1/5/2028	14,865,261	0.78	USD 835,000	Chart Industries 9.5% 1/1/2031	895,954	0.05
USD 870,000	Carpenter Technology 6.375% 15/7/2028	862,792	0.05	USD 516,000	Chemours 4.625% 15/11/2029	431,061	0.02
USD 1,468,000	Carpenter Technology 7.625% 15/3/2030	1,514,879	0.08	USD 1,291,000	Chemours 5.75% 15/11/2028	1,147,458	0.06
USD 503,000	Carvana 12% 1/12/2028	485,204	0.03	USD 3,727,000	Chesapeake Energy 6.75% 15/4/2029	3,745,099	0.20
USD 618,100	Carvana 14% 1/6/2031	606,557	0.03	USD 5,664,000	Chobani / Chobani Finance 4.625% 15/11/2028	5,242,321	0.28
EUR 129,000	Catalent Pharma Solutions 2.375% 1/3/2028	134,945	0.01	USD 6,273,000	Chobani / Chobani Finance 7.625% 1/7/2029	6,316,227	0.33
USD 1,826,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,765,989	0.09	USD 3,244,000	CHS/Community Health Systems 4.75% 15/2/2031	2,460,011	0.13
USD 927,000	Catalent Pharma Solutions 3.5% 1/4/2030	895,134	0.05	USD 3,333,000	CHS/Community Health Systems 5.25% 15/5/2030	2,652,360	0.14
USD 2,109,000	Catalent Pharma Solutions 5% 15/7/2027	2,077,723	0.11	USD 2,014,000	CHS/Community Health Systems 5.625% 15/3/2027	1,843,494	0.10
USD 797,000	CCM Merger 6.375% 1/5/2026	789,608	0.04	USD 3,191,000	CHS/Community Health Systems 6% 15/1/2029	2,731,119	0.14
USD 3,046,000	CCO / CCO Capital 4.25% 1/2/2031	2,454,753	0.13	USD 1,889,000	Churchill Downs 4.75% 15/1/2028	1,785,204	0.09
USD 1,098,000	CCO / CCO Capital 4.25% 15/1/2034*	819,175	0.04	USD 765,000	Churchill Downs 5.5% 1/4/2027	750,837	0.04
USD 568,000	CCO / CCO Capital 4.5% 15/8/2030	472,354	0.02	USD 6,127,000	Churchill Downs 5.75% 1/4/2030	5,891,935	0.31
USD 1,648,000	CCO / CCO Capital 4.75% 1/3/2030	1,403,379	0.07	USD 2,395,000	Churchill Downs 6.75% 1/5/2031	2,399,863	0.13
USD 1,370,000	CCO / CCO Capital 4.75% 1/2/2032	1,109,899	0.06	USD 758,000	Citigroup 6.174% 25/5/2034	764,286	0.04
USD 1,131,000	CCO / CCO Capital 5% 1/2/2028	1,044,233	0.06	USD 547,000	Citigroup 7.625% 15/11/2028	564,647	0.03
USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,148,364	0.06	USD 4,140,000	Civitas Resources 8.375% 1/7/2028	4,335,830	0.23
USD 1,158,000	CCO / CCO Capital 5.375% 1/6/2029	1,046,521	0.06	USD 2,289,000	Civitas Resources 8.625% 1/11/2030	2,451,366	0.13
USD 4,466,000	CCO / CCO Capital 6.375% 1/9/2029	4,195,314	0.22	USD 3,703,000	Civitas Resources 8.75% 1/7/2031	3,940,325	0.21
USD 9,383,000	CCO / CCO Capital 7.375% 1/3/2031*	9,085,985	0.48	EUR 1,586,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,715,396	0.09
USD 538,000	Cedar Fair 5.25% 15/7/2029*	508,505	0.03	USD 1,455,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026*	1,452,797	0.08
USD 990,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	986,288	0.05	USD 5,314,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028*	5,380,234	0.28
USD 476,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	477,204	0.03	USD 13,106,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	13,186,091	0.70
USD 434,000	Central Garden & Pet 4.125% 15/10/2030	386,157	0.02	USD 6,482,000	Clarivate Science 3.875% 1/7/2028	5,901,598	0.31
USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031	1,391,614	0.07	USD 4,954,000	Clarivate Science 4.875% 1/7/2029	4,500,884	0.24
USD 2,975,000	Central Parent / CDK Global 7.25% 15/6/2029	3,002,739	0.16	USD 356,000	Clean Harbors 4.875% 15/7/2027	343,970	0.02
USD 2,424,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	2,486,756	0.13	USD 895,000	Clean Harbors 5.125% 15/7/2029	862,342	0.05
				USD 708,000	Clean Harbors 6.375% 1/2/2031	704,349	0.04
				USD 2,176,000	Clear Channel Outdoor 5.125% 15/8/2027	2,043,121	0.11
				USD 4,200,000	Clear Channel Outdoor 7.5% 1/6/2029	3,491,292	0.18
				USD 1,178,000	Clear Channel Outdoor 7.75% 15/4/2028*	1,026,536	0.05

\*All or a portion of this security represents a security on loan.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,860,000	Clear Channel Outdoor 9% 15/9/2028*	8,213,268	0.43	USD 2,675,000	Darling Ingredients 6% 15/6/2030*	2,636,365	0.14
USD 1,667,000	Clearway Energy Operating 3.75% 15/1/2032	1,389,690	0.07	USD 1,022,000	Dealer Tire / DT Issuer 8% 1/2/2028*	1,016,015	0.05
USD 458,000	Clearway Energy Operating 4.75% 15/3/2028	428,315	0.02	USD 5,420,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	5,116,141	0.27
USD 24,461,000	Cloud Software 6.5% 31/3/2029	22,752,406	1.20	USD 261,000	Drawbridge Special Opportunities Fund / Drawbridge Special Opportunities Fin 3.875% 15/2/2026	242,238	0.01
USD 9,075,000	Cloud Software 9% 30/9/2029	8,461,699	0.45	USD 660,000	Dream Finders Homes 8.25% 15/8/2028	688,630	0.04
USD 2,058,000	Clydesdale Acquisition 6.625% 15/4/2029	2,048,698	0.11	USD 1,676,000	DT Midstream 4.125% 15/6/2029	1,529,253	0.08
USD 3,693,000	Clydesdale Acquisition 8.75% 15/4/2030	3,522,099	0.19	USD 1,523,000	DT Midstream 4.375% 15/6/2031	1,370,311	0.07
USD 1,858,000	CMG Media 8.875% 15/12/2027	1,261,004	0.07	USD 2,590,000	Dun & Bradstreet 5% 15/12/2029*	2,383,977	0.13
USD 1,061,000	CNX Midstream Partners 4.75% 15/4/2030	928,783	0.05	USD 1,019,000	Dycom Industries 4.5% 15/4/2029	939,061	0.05
USD 464,000	CNX Resources 7.375% 15/1/2031	468,988	0.02	USD 9,266,000	Element Solutions 3.875% 1/9/2028	8,409,707	0.44
USD 2,342,000	Coherent 5% 15/12/2029*	2,195,028	0.12	EUR 935,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,070,352	0.06
USD 1,360,000	CommScope 4.75% 1/9/2029	946,594	0.05	EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030*	114,351	0.01
USD 2,191,000	CommScope 6% 1/3/2026	1,985,473	0.10	EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	114,267	0.01
USD 2,192,000	CommScope Technologies 6% 15/6/2025*	1,711,908	0.09	USD 16,634,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	16,704,861	0.88
USD 1,594,000	Compass Diversified 5.25% 15/4/2029	1,500,904	0.08	USD 2,723,000	Enact 6.5% 15/8/2025	2,721,516	0.14
USD 7,697,000	CoreLogic 4.5% 1/5/2028	6,829,664	0.36	USD 281,000	Encompass Health 4.5% 1/2/2028	266,072	0.01
USD 127,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	119,340	0.01	USD 1,728,000	Encompass Health 4.625% 1/4/2031	1,564,159	0.08
USD 1,503,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	1,522,141	0.08	GBP 100,000	Encore Capital 5.375% 15/2/2026*	121,216	0.01
USD 1,379,000	Covanta 4.875% 1/12/2029*	1,209,925	0.06	USD 290,000	EnLink Midstream 5.375% 1/6/2029	281,374	0.02
USD 497,000	Covanta 5% 1/9/2030	427,303	0.02	USD 2,537,000	EnLink Midstream 5.625% 15/1/2028	2,504,473	0.13
USD 5,461,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	5,090,609	0.27	USD 946,000	EnLink Midstream 6.5% 1/9/2030	969,074	0.05
USD 6,572,000	Crescent Energy Finance 7.25% 1/5/2026	6,546,999	0.35	USD 1,433,000	EnLink Midstream Partners 5.6% 1/4/2044	1,290,686	0.07
USD 2,731,000	Crescent Energy Finance 9.25% 15/2/2028	2,850,434	0.15	USD 8,231,000	Entegris 4.75% 15/4/2029	7,775,144	0.41
USD 1,243,000	Crocs 4.125% 15/8/2031	1,061,933	0.06	USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	140,313	0.01
USD 129,000	Crocs 4.25% 15/3/2029	115,972	0.01	USD 1,018,000	EQM Midstream Partners 4.75% 15/1/2031	948,306	0.05
USD 260,000	Crowdstrike 3% 15/2/2029	229,549	0.01	USD 1,874,000	EQM Midstream Partners 6.375% 1/4/2029	1,881,458	0.10
USD 318,000	Crown Americas 5.25% 1/4/2030	306,310	0.02	USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	719,958	0.04
USD 474,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	454,487	0.02	USD 2,346,000	Fair Isaac 4% 15/6/2028	2,180,244	0.12
USD 2,389,000	CSC 4.125% 1/12/2030	1,790,041	0.10	USD 938,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	848,580	0.04
USD 759,000	CSC 4.5% 15/11/2031	564,039	0.03	USD 512,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	452,324	0.02
USD 200,000	CSC 5.375% 1/2/2028	173,342	0.01				
USD 3,044,000	CSC 5.5% 15/4/2027	2,735,414	0.14				
USD 9,040,000	CSC 11.25% 15/5/2028*	9,328,150	0.49				
USD 5,231,000	CSC 11.75% 31/1/2029	5,466,438	0.29				
USD 2,170,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	2,136,213	0.11				
USD 854,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	888,664	0.05				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[1040] BlackRock Global Funds (BGF)**

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 790,000	Fiesta Purchaser 7.875% 1/3/2031*	815,218	0.04	EUR 596,000	Graphic Packaging International 2.625% 1/2/2029	602,350	0.03
USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	5,927,799	0.31	USD 417,000	Graphic Packaging International 3.5% 15/3/2028	382,189	0.02
USD 1,217,000	Ford Motor 6.1% 19/8/2032	1,214,161	0.06	USD 620,000	Graphic Packaging International 4.75% 15/7/2027	600,573	0.03
GBP 174,000	Ford Motor Credit 6.86% 5/6/2026*	226,089	0.01	USD 914,000	Gray Television 5.875% 15/7/2026	863,264	0.05
USD 1,472,000	Ford Motor Credit 7.2% 10/6/2030*	1,551,262	0.08	USD 950,000	Gray Television 7% 15/5/2027*	850,208	0.04
USD 3,096,000	Ford Motor Credit 7.35% 6/3/2030	3,285,857	0.17	USD 6,319,000	GTCR W-2 Merger Sub 7.5% 15/1/2031	6,582,376	0.35
USD 1,035,000	Fortrea 7.5% 1/7/2030	1,058,205	0.06	USD 311,000	Gulfport Energy 8% 17/5/2026	315,520	0.02
USD 228,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	218,361	0.01	USD 1,974,000	GYP III 4.625% 1/5/2029	1,831,166	0.10
USD 7,423,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	7,778,601	0.41	USD 285,000	H&E Equipment Services 3.875% 15/12/2028	256,925	0.01
USD 1,186,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	1,225,238	0.06	USD 1,019,000	Hanesbrands 4.875% 15/5/2026	984,097	0.05
USD 813,000	Foundation Building Materials 6% 1/3/2029	710,161	0.04	USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026*	1,686,437	0.09
USD 321,000	Freedom Mortgage 9.25% 1/2/2029	325,931	0.02	USD 1,097,000	HAT I / HAT II 8% 15/6/2027	1,139,445	0.06
USD 2,923,000	Frontier Communications 5% 1/5/2028	2,706,859	0.14	USD 798,000	HB Fuller 4.25% 15/10/2028	740,244	0.04
USD 986,000	Frontier Communications 5.875% 15/10/2027	953,905	0.05	USD 3,990,000	HealthEquity 4.5% 1/10/2029	3,665,374	0.19
USD 1,625,000	Frontier Communications 8.625% 15/3/2031	1,641,963	0.09	USD 1,065,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	959,638	0.05
USD 7,347,000	Frontier Communications 8.75% 15/5/2030	7,479,349	0.39	USD 2,888,000	Herc 5.5% 15/7/2027	2,829,407	0.15
USD 1,321,000	Gates Global / Gates 6.25% 15/1/2026	1,316,133	0.07	USD 1,413,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	1,367,486	0.07
USD 1,707,000	GCI 4.75% 15/10/2028	1,535,361	0.08	USD 126,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	122,405	0.01
USD 615,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	614,862	0.03	USD 716,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	711,248	0.04
USD 974,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	990,062	0.05	USD 3,123,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	3,348,965	0.18
USD 490,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	508,437	0.03	USD 631,000	Hilton Domestic Operating 3.75% 1/5/2029	573,064	0.03
USD 2,967,000	Global Payments 1.5% 1/3/2031	3,025,441	0.16	USD 97,000	Hilton Domestic Operating 4% 1/5/2031	86,210	0.00
USD 1,097,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	910,174	0.05	USD 1,100,000	Hilton Domestic Operating 4.875% 15/1/2030	1,041,496	0.05
USD 548,000	GLP Capital / GLP Financing II 6.75% 1/12/2033	569,031	0.03	USD 881,000	Hilton Domestic Operating 5.75% 1/5/2028	881,103	0.05
USD 1,956,000	GN Bondco 9.5% 15/10/2031*	1,925,027	0.10	USD 1,255,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 6.625% 15/1/2032	1,255,967	0.07
USD 880,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	783,887	0.04	USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,304,103	0.07
USD 641,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	619,190	0.03	USD 216,000	Howard Hughes 4.375% 1/2/2031	184,605	0.01
USD 837,000	Goodyear Tire & Rubber 5% 15/7/2029	770,214	0.04	USD 245,000	Howard Hughes 5.375% 1/8/2028	230,523	0.01
USD 327,000	Goodyear Tire & Rubber 5.625% 30/4/2033	293,122	0.02	USD 1,421,000	Howard Midstream Energy Partners 8.875% 15/7/2028	1,500,700	0.08
USD 738,000	GrafTech Global Enterprises 9.875% 15/12/2028*	589,478	0.03	USD 1,035,000	HPS Corporate Lending Fund 6.75% 30/1/2029	1,025,696	0.05
				USD 18,092,000	HUB International 7.25% 15/6/2030	18,443,600	0.97
				USD 21,714,000	HUB International 7.375% 31/1/2032	21,867,475	1.15
				USD 651,000	Hughes Satellite Systems 5.25% 1/8/2026	558,874	0.03

\*All or a portion of this security represents a security on loan.



# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,429,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028*	4,395,096	0.23	EUR 3,724,306	Lehman Brothers 4.75% 16/1/2014***	20,203	0.00
USD 1,562,000	Imola Merger 4.75% 15/5/2029	1,448,333	0.08	EUR 639,362	Lehman Brothers 5.375% 17/10/2012***	3,468	0.00
USD 664,000	Ingevity 3.875% 1/11/2028	590,127	0.03	USD 5,760,000	Lehman Brothers 5.75% 17/5/2013***	7,200	0.00
USD 613,000	Installed Building Products 5.75% 1/2/2028	600,716	0.03	USD 5,060,000	Level 3 Financing 3.4% 1/3/2027	5,186,500	0.27
EUR 336,000	IQVIA 1.75% 15/3/2026	347,519	0.02	USD 531,000	Level 3 Financing 3.625% 15/1/2029	318,600	0.02
EUR 100,000	IQVIA 2.25% 15/3/2029	97,728	0.01	USD 5,799,000	Level 3 Financing 4.625% 15/9/2027	3,769,350	0.20
USD 799,000	IQVIA 5% 15/5/2027	777,294	0.04	USD 1,054,000	Level 3 Financing 10.5% 15/5/2030	1,089,573	0.06
USD 632,000	IQVIA 6.25% 1/2/2029	650,029	0.03	USD 5,477,000	Level 3 Financing 10.5% 15/5/2030	5,661,849	0.30
USD 600,000	IQVIA 6.5% 15/5/2030	608,207	0.03	USD 1,428,000	Levi Strauss 3.5% 1/3/2031	1,235,251	0.07
USD 1,466,000	IRB 7% 15/6/2025	1,468,067	0.08	USD 475,000	LGI Homes 8.75% 15/12/2028	495,385	0.03
USD 211,000	Iron Mountain 5.625% 15/7/2032	197,092	0.01	EUR 193,000	Liberty Mutual 3.625% 23/5/2059	208,836	0.01
USD 4,123,000	Iron Mountain 7% 15/2/2029	4,191,081	0.22	USD 1,009,000	Life Time 5.75% 15/1/2026	1,001,004	0.05
USD 926,000	Iron Mountain Information Management Services 5% 15/7/2032	828,870	0.04	USD 2,178,000	Life Time 8% 15/4/2026*	2,196,515	0.12
USD 3,297,000	ITT 6.5% 1/8/2029	2,929,364	0.15	USD 993,000	LifePoint Health 9.875% 15/8/2030	1,031,169	0.05
USD 2,269,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	2,039,812	0.11	USD 2,953,000	LifePoint Health 11% 15/10/2030	3,126,484	0.16
USD 2,937,000	Kaiser Aluminum 4.5% 1/6/2031*	2,511,644	0.13	USD 1,067,000	Light & Wonder International 7% 15/5/2028	1,072,468	0.06
USD 740,000	Kaiser Aluminum 4.625% 1/3/2028	682,186	0.04	USD 132,000	Light & Wonder International 7.25% 15/11/2029	135,047	0.01
USD 533,000	KB Home 7.25% 15/7/2030	550,706	0.03	USD 1,188,000	Light & Wonder International 7.5% 1/9/2031	1,236,116	0.07
USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	871,036	0.05	USD 2,410,000	Lindblad Expeditions 6.75% 15/2/2027*	2,421,980	0.13
USD 1,236,000	Kinetik 5.875% 15/6/2030	1,204,298	0.06	USD 1,500,000	Lindblad Expeditions 9% 15/5/2028	1,587,079	0.08
USD 492,000	Kinetik 6.625% 15/12/2028	496,784	0.03	USD 1,720,000	Lions Gate Capital 5.5% 15/4/2029*	1,290,519	0.07
USD 2,550,450	Kobe US Midco 2 9.25% 1/11/2026	2,183,185	0.11	USD 583,000	Live Nation Entertainment 3.75% 15/1/2028	533,418	0.03
USD 872,000	Kontoor Brands 4.125% 15/11/2029	785,949	0.04	USD 1,528,000	Live Nation Entertainment 4.75% 15/10/2027	1,452,937	0.07
EUR 113,000	Kronos International 9.5% 15/3/2029	129,965	0.01	USD 1,265,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	1,101,710	0.06
USD 1,317,000	LABL 5.875% 1/11/2028	1,182,540	0.06	USD 2,535,000	Lumen Technologies 4% 15/2/2027	1,538,973	0.08
USD 65,000	LABL 6.75% 15/7/2026	63,093	0.00	USD 878,000	Lyft 0.625% 1/3/2029	903,076	0.05
USD 2,682,000	LABL 9.5% 1/11/2028	2,686,691	0.14	USD 2,904,000	Madison IAQ 5.875% 30/6/2029	2,574,121	0.14
USD 920,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	847,828	0.05	USD 248,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	243,566	0.01
USD 480,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	430,919	0.02	USD 335,000	MasTec 4.5% 15/8/2028	313,869	0.02
USD 273,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	268,855	0.01	USD 1,818,000	Matador Resources 6.875% 15/4/2028	1,851,177	0.10
USD 956,000	Lamb Weston 4.375% 31/1/2032	853,168	0.04	USD 1,022,000	Match II 3.625% 1/10/2031	860,636	0.05
USD 1,856,000	Lamb Weston 4.875% 15/5/2028	1,795,512	0.09	USD 1,037,000	Match II 4.625% 1/6/2028	968,043	0.05
USD 2,804,000	LCM Investments II 4.875% 1/5/2029	2,521,987	0.13	USD 39,000	Match II 5.625% 15/2/2029	37,326	0.00
USD 2,075,000	LCM Investments II 8.25% 1/8/2031	2,119,058	0.11	USD 1,382,000	Mattel 6.2% 1/10/2040	1,355,003	0.07
USD 1,430,000	Legacy LifePoint Health 4.375% 15/2/2027	1,328,477	0.07	USD 16,129,000	Mauser Packaging Solutions 7.875% 15/8/2026	16,331,838	0.86
EUR 7,947,137	Lehman Brothers 0% 5/2/2014***	43,110	0.00				
USD 1,610,000	Lehman Brothers 0% 1/3/2015***	2,013	0.00				

\*All or a portion of this security represents a security on loan.

\*\*\*This security is in default, see Note 2(b)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 385,000	Mauser Packaging Solutions 9.25% 15/4/2027*	375,154	0.02	USD 2,309,000	Neptune Bidco US 9.29% 15/4/2029	2,169,444	0.12
USD 1,547,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	1,455,453	0.08	USD 2,151,000	NESCO II 5.5% 15/4/2029	2,002,387	0.11
USD 4,259,000	McAfee 7.375% 15/2/2030	3,767,783	0.20	USD 812,000	New Enterprise Stone & Lime 5.25% 15/7/2028	774,173	0.04
USD 2,211,000	Medline Borrower 3.875% 1/4/2029	1,975,243	0.10	USD 1,108,000	New Enterprise Stone & Lime 9.75% 15/7/2028	1,120,324	0.06
USD 9,771,000	Medline Borrower 5.25% 1/10/2029*	9,044,604	0.48	USD 3,071,000	New Fortress Energy 6.75% 15/9/2025	3,022,303	0.16
USD 1,989,000	Merlin Entertainments US 7.375% 15/2/2031	1,993,151	0.11	USD 664,000	Newfold Digital 11.75% 15/10/2028	721,778	0.04
USD 1,225,000	MGIC Investment 5.25% 15/8/2028	1,187,417	0.06	USD 443,000	Nexstar Media 5.625% 15/7/2027	420,858	0.02
USD 3,373,000	MicroStrategy 6.125% 15/6/2028	3,248,453	0.17	USD 122,000	NextEra Energy Operating Partners 3.875% 15/10/2026	114,248	0.01
USD 897,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	850,764	0.04	USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	63,050	0.00
USD 1,181,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,083,965	0.06	USD 898,000	NextEra Energy Operating Partners 7.25% 15/1/2029	912,270	0.05
USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,661,031	0.14	USD 1,104,000	NextEra Energy Partners 0% 15/11/2025	981,023	0.05
USD 2,438,000	ModivCare 5.875% 15/11/2025*	2,369,846	0.12	USD 1,104,000	NextEra Energy Partners 2.5% 15/6/2026	1,000,774	0.05
USD 404,000	Molina Healthcare 3.875% 15/11/2030	354,164	0.02	USD 1,485,000	NFP 4.875% 15/8/2028	1,479,416	0.08
USD 534,000	Molina Healthcare 3.875% 15/5/2032	458,221	0.02	USD 9,943,000	NFP 6.875% 15/8/2028	10,121,278	0.53
USD 462,000	Molina Healthcare 4.375% 15/6/2028	430,912	0.02	USD 119,000	NFP 8.5% 1/10/2031	131,223	0.01
GBP 1,336,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026	1,393,741	0.07	USD 2,747,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029*	2,776,006	0.15
USD 1,851,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	1,235,816	0.07	USD 5,558,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	5,642,287	0.30
USD 2,989,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029*	2,222,680	0.12	USD 546,000	Nine Energy Service 13% 1/2/2028	455,547	0.02
USD 298,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026*	265,875	0.01	USD 1,655,000	Noble Finance II 8% 15/4/2030	1,700,461	0.09
USD 653,000	Mueller Water Products 4% 15/6/2029	590,403	0.03	USD 986,000	Northern Trust 6.125% 2/11/2032	1,039,780	0.06
USD 452,000	Murphy Oil 5.875% 1/12/2027	448,720	0.02	USD 1,509,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,449,719	0.08
USD 196,000	Murphy Oil 5.875% 1/12/2042	173,302	0.01	USD 5,606,000	Novelis 3.25% 15/11/2026	5,207,750	0.27
USD 651,000	Nabors Industries 7.375% 15/5/2027	646,736	0.03	USD 2,671,000	Novelis 3.875% 15/8/2031	2,256,106	0.12
USD 1,000,000	Nabors Industries 9.125% 31/1/2030	1,025,990	0.05	USD 3,288,000	Novelis 4.75% 30/1/2030	3,003,614	0.16
USD 7,891,000	Nationstar Mortgage 5% 1/2/2026	7,670,507	0.41	USD 1,145,000	NRG Energy 7% 15/3/2033	1,199,112	0.06
USD 693,000	Nationstar Mortgage 5.125% 15/12/2030	619,602	0.03	USD 604,000	NuStar Logistics 6% 1/6/2026	597,595	0.03
USD 906,000	Nationstar Mortgage 5.75% 15/11/2031*	831,372	0.05	USD 228,000	NuStar Logistics 6.375% 1/10/2030	227,640	0.01
USD 88,000	Nationstar Mortgage 6% 15/1/2027	86,541	0.00	USD 400,000	Oceaneering International 6% 1/2/2028	388,834	0.02
USD 4,068,000	Nationstar Mortgage 7.125% 1/2/2032	4,014,906	0.21	EUR 100,000	Olympus Water US 5.375% 1/10/2029	96,101	0.00
USD 518,000	Navient 5.5% 15/3/2029	469,113	0.03	EUR 260,000	Olympus Water US 9.625% 15/11/2028	303,940	0.02
USD 994,000	Navient 9.375% 25/7/2030	1,041,910	0.06	USD 6,328,000	Olympus Water US 9.75% 15/11/2028	6,724,683	0.35
USD 1,530,000	Neogen Food Safety 8.625% 20/7/2030	1,623,766	0.09	USD 797,000	OneMain Finance 3.5% 15/1/2027	733,526	0.04
				USD 561,000	OneMain Finance 4% 15/9/2030	472,859	0.03
				USD 435,000	OneMain Finance 5.375% 15/11/2029	404,269	0.02

\*All or a portion of this security represents a security on loan.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 576,000	OneMain Finance 6.625% 15/1/2028	572,694	0.03	USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	752,034	0.04
USD 807,000	OneMain Finance 6.875% 15/3/2025	815,724	0.04	USD 1,268,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	898,613	0.05
USD 1,180,000	OneMain Finance 7.125% 15/3/2026	1,199,717	0.06	USD 990,000	Prestige Brands 3.75% 1/4/2031	852,339	0.04
USD 2,144,000	OneMain Finance 7.875% 15/3/2030	2,180,795	0.12	USD 2,170,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,149,933	0.11
USD 1,524,000	OneMain Finance 9% 15/1/2029	1,605,058	0.08	USD 1,235,000	PTC 3.625% 15/2/2025	1,208,420	0.06
USD 1,210,000	Option Care Health 4.375% 31/10/2029	1,095,638	0.06	USD 2,546,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,990,941	0.11
USD 1,467,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,344,947	0.07	USD 2,428,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	1,131,752	0.06
USD 581,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	499,349	0.03	USD 754,000	Raising Cane's Restaurants 9.375% 1/5/2029	803,377	0.04
USD 1,144,000	OT Merger 7.875% 15/10/2029	707,659	0.04	USD 1,628,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,563,227	0.08
USD 1,797,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,601,538	0.08	USD 508,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026*	507,621	0.03
USD 452,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	399,455	0.02	USD 445,000	Resideo Funding 4% 1/9/2029	390,950	0.02
USD 2,779,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	2,663,051	0.14	USD 1,489,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,381,353	0.07
USD 1,582,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	1,643,583	0.09	USD 1,969,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,882,157	0.10
USD 231,000	Owens-Brockway Glass Container 6.625% 13/5/2027	230,179	0.01	USD 1,929,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	1,979,951	0.10
USD 919,000	Owens-Brockway Glass Container 7.25% 15/5/2031	928,785	0.05	USD 485,000	Ritchie Bros 6.75% 15/3/2028	495,211	0.03
USD 800,000	Pacific Gas and Electric 6.95% 15/3/2034	867,127	0.05	USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,176,031	0.06
USD 585,000	Patterson-UTI Energy 7.15% 1/10/2033	620,490	0.03	USD 167,000	RLJ Lodging Trust 4% 15/9/2029	145,756	0.01
USD 736,000	PBF / PBF Finance 7.875% 15/9/2030	753,734	0.04	USD 2,870,000	Rockcliff Energy II 5.5% 15/10/2029	2,640,925	0.14
USD 1,502,000	PennyMac Financial Services 7.875% 15/12/2029	1,540,540	0.08	USD 6,007,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	5,533,198	0.29
USD 1,483,000	Penske Automotive 3.5% 1/9/2025	1,440,868	0.08	USD 745,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	638,495	0.03
USD 3,328,000	Permian Resources Operating 5.875% 1/7/2029	3,252,976	0.17	USD 459,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	381,450	0.02
USD 1,818,000	Permian Resources Operating 7% 15/1/2032	1,868,884	0.10	USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	355,447	0.02
USD 1,505,000	Permian Resources Operating 7.75% 15/2/2026	1,524,393	0.08	USD 595,000	RXO 7.5% 15/11/2027	614,961	0.03
USD 708,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	664,510	0.03	USD 1,090,000	Ryan Specialty 4.375% 1/2/2030	1,011,096	0.05
USD 4,573,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	4,525,394	0.24	USD 2,084,000	Sabre GLOBL 8.625% 1/6/2027	1,844,350	0.10
USD 4,641,000	PG&E 4.25% 1/12/2027	4,658,954	0.25	USD 138,000	Sabre GLOBL 11.25% 15/12/2027	129,979	0.01
USD 480,000	Pike 8.625% 31/1/2031	507,491	0.03	USD 2,676,000	SBA Communications 3.125% 1/2/2029	2,370,176	0.13
USD 445,000	Playtika 4.25% 15/3/2029	375,955	0.02	USD 4,378,000	SBA Communications 3.875% 15/2/2027	4,130,540	0.22
USD 178,000	Post 4.5% 15/9/2031	158,655	0.01	USD 2,501,000	Science Applications International 4.875% 1/4/2028	2,364,060	0.13
USD 328,000	Post 4.625% 15/4/2030	298,843	0.02	USD 1,129,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	1,056,349	0.06
USD 1,461,000	Post 6.25% 15/2/2032	1,470,548	0.08				
USD 1,047,000	Prairie Acquiror 9% 1/8/2029	1,054,789	0.06				

\*All or a portion of this security represents a security on loan.



# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	SCIL IV / SCIL USA 8.272% 1/11/2026*	109,049	0.01	USD 4,700,000	SS&C Technologies 5.5% 30/9/2027	4,578,522	0.24
EUR 104,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	122,992	0.01	USD 546,000	Stagwell Global 5.625% 15/8/2029	483,429	0.03
USD 882,000	Scotts Miracle-Gro 4% 1/4/2031	740,900	0.04	EUR 660,000	Standard Industries 2.25% 21/11/2026	671,782	0.04
USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	224,370	0.01	USD 742,000	Standard Industries 3.375% 15/1/2031	616,323	0.03
USD 174,000	Scotts Miracle-Gro 4.5% 15/10/2029	154,843	0.01		Standard Industries 4.375% 15/7/2030	1,356,574	0.08
USD 796,000	Sealed Air 4% 1/12/2027	739,742	0.04	USD 1,520,000	Standard Industries 4.75% 15/1/2028	292,688	0.01
USD 341,000	Sealed Air 5% 15/4/2029	322,891	0.02	USD 309,000	Standard Industries 5% 15/2/2027	1,709,595	0.09
USD 941,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	939,058	0.05	USD 1,774,000	Star Parent 9% 1/10/2030	5,779,959	0.30
USD 108,000	Sensata Technologies 3.75% 15/2/2031	92,665	0.00	USD 5,480,000	Starwood Property Trust 4.375% 15/1/2027	332,679	0.02
USD 2,777,000	Sensata Technologies 4.375% 15/2/2030	2,530,957	0.13	USD 355,000	Station Casinos 4.5% 15/2/2028	1,160,921	0.06
USD 426,000	Service International 3.375% 15/8/2030	364,795	0.02	USD 1,247,000	Station Casinos 4.625% 1/12/2031	364,238	0.02
USD 2,048,000	Service International 4% 15/5/2031	1,794,335	0.09	USD 410,000	Stericycle 3.875% 15/1/2029	145,604	0.01
USD 578,000	Service International 5.125% 1/6/2029	557,770	0.03	USD 645,000	STL 8.75% 15/2/2029	660,517	0.03
USD 2,868,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,751,316	0.15	USD 686,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	613,761	0.03
USD 1,296,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	1,135,468	0.06	USD 386,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	371,995	0.02
USD 2,449,000	Sirius XM Radio 3.125% 1/9/2026	2,286,068	0.12	USD 2,502,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	2,597,038	0.14
USD 519,000	Sirius XM Radio 4% 15/7/2028	467,933	0.02	USD 1,096,000	Sunoco / Sunoco Finance 7% 15/9/2028	1,122,309	0.06
USD 4,687,000	Sirius XM Radio 5% 1/8/2027	4,472,664	0.24	USD 2,564,000	Surgery Center 6.75% 1/7/2025	2,566,218	0.14
USD 4,996,000	Six Flags Entertainment 7.25% 15/5/2031*	5,027,096	0.27	USD 1,442,000	Surgery Center 10% 15/4/2027	1,464,243	0.08
USD 1,548,000	SLM 3.125% 2/11/2026	1,423,581	0.08	USD 921,000	SWF Escrow Issuer 6.5% 1/10/2029*	649,006	0.03
USD 1,074,000	SM Energy 6.5% 15/7/2028	1,077,866	0.06	USD 1,455,000	Synaptics 4% 15/6/2029*	1,284,059	0.07
USD 187,000	SM Energy 6.625% 15/1/2027	186,011	0.01	USD 686,000	Talen Energy Supply 8.625% 1/6/2030	724,390	0.04
USD 719,000	SM Energy 6.75% 15/9/2026	715,370	0.04	USD 222,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	210,602	0.01
USD 2,394,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,325,505	0.12	USD 368,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	361,863	0.02
USD 3,724,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	3,947,410	0.21	USD 49,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	45,611	0.00
USD 3,900,000	Sotheby's 7.375% 15/10/2027*	3,755,059	0.20	USD 280,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	257,585	0.01
USD 2,495,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,193,205	0.12	USD 2,554,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	2,546,501	0.13
USD 5,000	Southwestern Energy 4.75% 1/2/2032	4,549	0.00	USD 985,000	Talos Production 9% 1/2/2029	1,006,162	0.05
USD 1,391,000	Southwestern Energy 5.375% 1/2/2029	1,347,364	0.07	USD 822,000	Talos Production 9.375% 1/2/2031	849,115	0.04
USD 141,000	Southwestern Energy 5.7% 23/1/2025	140,226	0.01	USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	288,774	0.02
USD 1,972,000	Spectrum Brands 5% 1/10/2029	1,917,139	0.10				
USD 3,355,000	SRS Distribution 4.625% 1/7/2028	3,108,336	0.16				
USD 3,494,000	SRS Distribution 6% 1/12/2029	3,254,312	0.17				
USD 4,178,000	SRS Distribution 6.125% 1/7/2029	3,910,023	0.21				

\*All or a portion of this security represents a security on loan.

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 744,000	Teleflex 4.25% 1/6/2028	694,679	0.04				
USD 308,000	Teleflex 4.625% 15/11/2027	294,378	0.02				
USD 177,000	Tempur Sealy International 3.875% 15/10/2031	147,279	0.01	USD 2,891,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	2,885,012	0.15
USD 196,000	Tempur Sealy International 4% 15/4/2029*	174,729	0.01	USD 2,657,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,643,081	0.14
USD 566,000	Tenet Healthcare 4.625% 15/6/2028	537,623	0.03	USD 1,037,000	Vail Resorts 6.25% 15/5/2025	1,037,753	0.05
USD 1,405,000	Tenet Healthcare 6.125% 1/10/2028	1,384,473	0.07	USD 4,828,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	4,318,466	0.23
USD 529,000	Tenet Healthcare 6.125% 15/6/2030	524,145	0.03	USD 1,069,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	897,289	0.05
USD 6,866,000	Tenet Healthcare 6.75% 15/5/2031	6,917,495	0.36	USD 2,581,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,268,007	0.12
USD 1,189,000	Tenneco 8% 17/11/2028	1,079,712	0.06	USD 4,868,000	Venture Global LNG 8.125% 1/6/2028	4,948,195	0.26
USD 1,825,000	Terex 5% 15/5/2029	1,704,179	0.09	USD 7,082,000	Venture Global LNG 8.375% 1/6/2031	7,165,461	0.38
USD 614,000	Titan International 7% 30/4/2028	611,263	0.03	USD 11,682,000	Venture Global LNG 9.5% 1/2/2029	12,461,808	0.66
USD 9,414,000	TK Elevator US Newco 5.25% 15/7/2027	9,052,096	0.48	USD 6,971,000	Venture Global LNG 9.875% 1/2/2032	7,347,399	0.39
USD 561,000	Tri Pointe Homes 5.25% 1/6/2027	547,595	0.03	USD 1,900,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,740,965	0.09
USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	454,989	0.02	USD 13,913,000	Verscend Escrow 9.75% 15/8/2026	13,947,922	0.74
USD 627,000	Trident TPI 12.75% 31/12/2028	669,983	0.03	USD 3,550,000	Vertiv 4.125% 15/11/2028	3,271,733	0.17
USD 5,364,000	Triumph 9% 15/3/2028	5,613,855	0.30	USD 1,422,000	Viavi Solutions 3.75% 1/10/2029	1,224,398	0.06
USD 1,076,000	TTMT Escrow Issuer 8.625% 30/9/2027	1,107,043	0.06	USD 839,000	VICI Properties 5.625% 15/5/2052	755,511	0.04
USD 869,000	Twilio 3.625% 15/3/2029	773,455	0.04	USD 1,156,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,033,971	0.05
USD 2,204,000	Twilio 3.875% 15/3/2031	1,919,419	0.10	USD 1,454,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,351,597	0.07
USD 777,000	Uber Technologies 0% 15/12/2025	884,650	0.05	USD 1,825,000	Vital Energy 9.75% 15/10/2030	1,954,998	0.10
USD 2,482,000	Uber Technologies 0.875% 1/12/2028	3,104,842	0.16	USD 1,535,000	Vital Energy 10.125% 15/1/2028	1,607,371	0.08
USD 5,327,000	Uber Technologies 4.5% 15/8/2029	4,978,777	0.26	USD 1,785,000	Wabash National 4.5% 15/10/2028	1,634,756	0.09
USD 800,000	Uber Technologies 6.25% 15/1/2028	801,992	0.04	USD 163,000	Walgreens Boots Alliance 3.2% 15/4/2030	141,200	0.01
EUR 137,000	UGI International 2.5% 1/12/2029*	132,413	0.01	USD 782,000	Walgreens Boots Alliance 4.1% 15/4/2050	572,154	0.03
USD 15,661,000	UKG 6.875% 1/2/2031	15,828,808	0.84	USD 522,000	Walgreens Boots Alliance 4.8% 18/11/2044	437,270	0.02
USD 2,494,000	United Airlines 4.625% 15/4/2029	2,297,835	0.12	USD 3,296,000	Wand NewCo 3 7.625% 30/1/2032	3,380,687	0.18
USD 637,000	United Natural Foods 6.75% 15/10/2028	531,357	0.03	USD 7,554,000	Waste Pro USA 5.5% 15/2/2026	7,406,543	0.39
USD 6,902,000	United Rentals North America 6% 15/12/2029	6,917,882	0.36	USD 1,218,000	WESCO Distribution 6.375% 15/3/2029	1,219,148	0.06
USD 7,238,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	7,516,663	0.40	USD 1,224,000	WESCO Distribution 6.625% 15/3/2032	1,226,892	0.06
USD 366,000	Univision Communications 6.625% 1/6/2027	354,933	0.02	USD 2,068,000	WESCO Distribution 7.25% 15/6/2028	2,112,257	0.11
USD 613,000	Univision Communications 7.375% 30/6/2030*	592,454	0.03	USD 1,035,000	Western Midstream Operating 5.25% 1/2/2050	914,923	0.05
USD 4,875,000	Univision Communications 8% 15/8/2028	4,876,312	0.26	USD 9,809,000	White Cap Buyer 6.875% 15/10/2028*	9,566,966	0.50
USD 306,000	US Foods 4.625% 1/6/2030	280,687	0.01	USD 2,289,000	White Cap Parent 8.25% 15/3/2026*	2,285,285	0.12
USD 570,000	US Foods 4.75% 15/2/2029	534,570	0.03	USD 895,000	William Carter 5.625% 15/3/2027	882,347	0.05
USD 1,107,000	US Foods 6.875% 15/9/2028	1,125,371	0.06				
USD 1,333,000	US Foods 7.25% 15/1/2032	1,377,406	0.07				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[1046] BlackRock Global Funds (BGF)**

# US Dollar High Yield Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 844,000	Williams Scotsman 4.625% 15/8/2028	790,013	0.04		<b>United Kingdom</b>		
				3,743	New Topco**	-	0.00
USD 1,719,000	Williams Scotsman 7.375% 1/10/2031	1,783,019	0.09		<b>United States</b>		
USD 562,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	524,558	0.03	315,073	AMP PIPE**	1,030,289	0.05
				974	Archibald Candy**	-	0.00
USD 812,000	WR Grace 4.875% 15/6/2027	772,197	0.04	8,000	Australis Media (Wts 15/5/2003)**,**	-	0.00
USD 6,455,000	WR Grace 5.625% 15/8/2029	5,660,606	0.30	65,370	Critical Care Systems International**	-	0.00
USD 1,234,000	WR Grace 7.375% 1/3/2031	1,245,823	0.07	26	IssuerCo-U**	-	0.00
USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	984,951	0.05	240,000	Southern Energy Homes**,**	-	0.00
USD 2,100,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	2,048,711	0.11	1,368	Verscend Intermediate**	1,926,202	0.10
	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	3,238,308	0.17			2,956,491	0.15
USD 3,429,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	2,862,168	0.15		<b>BONDS</b>		
USD 19,438,000	Zayo 4% 1/3/2027*	16,191,660	0.85		<b>United States</b>		
USD 3,933,000	Zayo 6.125% 1/3/2028	2,993,794	0.16	USD 197,801	Archibald Candy 10% 1/11/2007**	-	0.00
USD 4,228,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029*	3,790,421	0.20	USD 4,000,000	Consolidated Hydro 0% 31/12/2049**	-	0.00
				USD 850,000	Erscrew Adelphia 0% 31/12/2049**	-	0.00
		1,348,988,127	71.16	USD 3,514,691	Level 3 11% 15/11/2029**	3,514,691	0.18
<b>Total Bonds</b>		1,780,413,265	93.94	USD 290,000	Mirant Escrow 0% 15/7/2049**	-	0.00
<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		1,835,382,568	96.84	USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,**	-	0.00
				USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**	-	0.00
<b>Other Transferable Securities</b>						3,514,691	0.18
				<b>Total Bonds</b>		3,514,691	0.18
<b>COMMON / PREFERRED STOCKS (SHARES) &amp; WARRANTS</b>				<b>Total Other Transferable Securities</b>		6,472,533	0.33
	<b>Bermuda</b>			<b>Total Portfolio</b>		1,841,855,101	97.17
22,200	Loral Space & Communications (Wts 26/12/2006)**,**	-	0.00	<b>Other Net Assets</b>		53,571,524	2.83
	<b>Luxembourg</b>			<b>Total Net Assets (USD)</b>		1,895,426,625	100.00
5,660	ADLER**	1,351	0.00				

\*All or a portion of this security represents a security on loan.  
\*\*Security subject to a fair value adjustment as detailed in Note 2(j).  
\*\*\*This security is in default, see Note 2(b)

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	6,770,000	GBP	8,580,481	State Street	20/3/2024	317
USD	81,108,000	EUR	89,001,025	UBS	20/3/2024	946,605
USD	159,000	EUR	174,294	BNP Paribas	20/3/2024	1,677
USD	285,000	EUR	311,031	Morgan Stanley	20/3/2024	1,622
USD	73,000	EUR	80,298	Deutsche Bank	20/3/2024	1,046
USD	790,529	GBP	1,002,498	HSBC Bank	20/3/2024	597
USD	5,547,595	EUR	6,020,305	JP Morgan	20/3/2024	(2,408)
<b>Net unrealised appreciation</b>						949,456

# US Dollar High Yield Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	48,819,682	USD	74,983,060	BNY Mellon	15/3/2024	135,585
USD	649,705	AUD	425,793	BNY Mellon	15/3/2024	1,612
Net unrealised appreciation						137,197
<b>CAD Hedged Share Class</b>						
CAD	4,371,471	USD	5,893,752	BNY Mellon	15/3/2024	(20,014)
USD	22,801	CAD	16,902	BNY Mellon	15/3/2024	68
Net unrealised depreciation						(19,946)
<b>CHF Hedged Share Class</b>						
CHF	4,873,836	USD	4,222,721	BNY Mellon	15/3/2024	(62,983)
USD	191,858	CHF	220,178	BNY Mellon	15/3/2024	1,599
Net unrealised depreciation						(61,384)
<b>CNY Hedged Share Class</b>						
CNY	693,434	USD	4,992,235	BNY Mellon	15/3/2024	(36)
Net unrealised depreciation						(36)
<b>EUR Hedged Share Class</b>						
EUR	40,886,546	USD	37,959,531	BNY Mellon	15/3/2024	315,354
USD	11,246,591	EUR	12,095,255	BNY Mellon	15/3/2024	(111,971)
Net unrealised appreciation						203,383
<b>GBP Hedged Share Class</b>						
GBP	20,539,411	USD	16,331,116	BNY Mellon	15/3/2024	157,646
USD	79,547	GBP	100,186	BNY Mellon	15/3/2024	(627)
Net unrealised appreciation						157,019
<b>HKD Hedged Share Class</b>						
HKD	26,711,820	USD	208,642,231	BNY Mellon	15/3/2024	(48,138)
USD	7,787,074	HKD	996,302	BNY Mellon	15/3/2024	1,143
Net unrealised depreciation						(46,995)
<b>JPY Hedged Share Class</b>						
JPY	4,927	USD	727,284	BNY Mellon	15/3/2024	(52)
USD	4,856	JPY	33	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(52)
<b>NZD Hedged Share Class</b>						
NZD	2,283,833	USD	3,765,874	BNY Mellon	15/3/2024	16,401
USD	116,762	NZD	72,013	BNY Mellon	15/3/2024	693
Net unrealised appreciation						17,094
<b>SGD Hedged Share Class</b>						
SGD	17,772,798	USD	23,878,793	BNY Mellon	15/3/2024	13,503
USD	748,513	SGD	555,508	BNY Mellon	15/3/2024	(2,026)
Net unrealised appreciation						11,477
<b>ZAR Hedged Share Class</b>						
USD	177,099	ZAR	9,368	BNY Mellon	15/3/2024	150
ZAR	6,459,634	USD	122,745,757	BNY Mellon	15/3/2024	(70,273)
Net unrealised depreciation						(70,123)
Total net unrealised appreciation						1,277,090

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (40,611)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	6,877	(3,094)
CDS	EUR (114,152)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	19,330	(8,697)
CDS	EUR (110,000)	Fund provides default protection on Forvia SE; and receives 5% Fixed	Barclays	20/12/2028	(222)	13,308

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar High Yield Bond Fund continued

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (24,893)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	BNP Paribas	20/12/2028	362	2,189
CDS	EUR (67,564)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	11,672	(5,147)
CDS	USD (30,766,499)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	1,924,886	1,979,927
CDS	EUR (145,000)	Fund provides default protection on UPC; and receives Fixed 5%	Bank of America	20/12/2028	7,443	22,400
CDS	EUR (35,847)	Fund provides default protection on Ziggo Bond; and receives Fixed 5%	Bank of America	20/12/2028	439	3,151
CDS	EUR (33,123)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	5,848	(2,523)
CDS	EUR (14,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	1,499	(83)
CDS	EUR (100,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	14,442	(595)
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(6,764)	8,985
CDS	EUR (190,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(11,958)	23,004
CDS	EUR (50,260)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	8,559	(3,829)
TRS	USD 2,275,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/3/2024	174,132	172,343
TRS	USD 8,198,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	244,281	175,614
TRS	USD 525,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	43,639	43,395
TRS	USD 2,099,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	206,919	205,610
TRS	USD 7,609,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	584,282	578,300
TRS	USD 11,528,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	924,121	914,907
TRS	USD 1,049,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	4,854	(5,844)
Total					4,164,641	4,113,321

CDS: Credit Default Swaps

TRS: Total Return Swap

## Purchased Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
35	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	22/3/2024	(3,609)	7,930
Total						(3,609)	7,930

## Written Options as at 29 February 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(35)	Put	US Treasury 10 Year Note	Exchange Traded	USD 106	22/3/2024	370	(670)
Total						370	(670)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar Reserve Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 1,600,000	Royal Bank of Canada 0% 6/11/2024	1,541,460	0.29
				USD 1,000,000	Royal Bank Of Canada 5.66% 21/1/2025	1,000,394	0.19
				USD 2,000,000	Royal Bank Of Canada 5.91% 23/5/2024	2,002,488	0.38
						38,624,448	7.34
<b>BONDS</b>				<b>France</b>			
<b>Netherlands</b>				USD 3,000,000	BPCE 5.57% 1/8/2024	3,001,728	0.57
USD 2,000,000	BNG Bank 5.15% 28/2/2025	1,995,310	0.38	<b>Germany</b>			
Total Bonds				USD 12,000,000	Bayerische Landesbank 0% 1/3/2024	11,996,465	2.28
				USD 2,000,000	Kreditanstalt FUR Wiederaufbau 0% 2/5/2024	1,981,318	0.38
				13,977,783 2.66			
<b>COMMERCIAL PAPER</b>				<b>Luxembourg</b>			
<b>Australia</b>				USD 3,000,000	Barton Capital 0% 8/5/2024	2,968,724	0.56
USD 1,500,000	Australia & New Zealand Banking 0% 30/7/2024	1,466,391	0.28	<b>Netherlands</b>			
USD 2,000,000	Australia & New Zealand Banking 0% 29/8/2024	1,946,699	0.37	USD 5,000,000	BNG Bank 0% 15/3/2024	4,988,181	0.95
USD 1,000,000	Australia & New Zealand Banking 5.9% 2/4/2024	1,000,384	0.19	<b>New Zealand</b>			
USD 1,500,000	Commonwealth Bank of Australia 5.61% 31/1/2025	1,500,054	0.28	USD 2,800,000	BNZ International Funding 0% 13/3/2024	2,794,210	0.53
USD 1,000,000	Commonwealth Bank of Australia 5.81% 18/3/2024	1,000,222	0.19	<b>Norway</b>			
USD 3,000,000	Macquarie Bank 0% 1/3/2024	2,999,106	0.57	USD 4,000,000	DNB Bank 0% 28/5/2024	3,947,160	0.75
USD 975,000	Macquarie Bank 0% 8/4/2024	969,163	0.18	USD 2,000,000	DNB Bank 0% 26/6/2024	1,965,092	0.37
USD 4,000,000	Macquarie Bank 0% 11/4/2024	3,974,251	0.76	USD 1,000,000	DNB Bank 0% 30/7/2024	977,744	0.19
USD 3,000,000	Macquarie Bank 0% 12/4/2024	2,980,238	0.57	USD 2,000,000	DNB Bank 0% 22/1/2025	1,907,242	0.36
USD 2,500,000	Macquarie Bank 0% 18/4/2024	2,481,256	0.47	USD 1,250,000	DNB Bank 5.79% 29/4/2024	1,250,896	0.24
USD 3,000,000	Macquarie Bank 5.47% 16/8/2024	2,999,847	0.57	10,048,134 1.91			
USD 3,000,000	National Australia Bank 0% 4/10/2024	2,905,574	0.55	<b>Sweden</b>			
USD 2,000,000	National Australia Bank 5.81% 8/4/2024	2,001,076	0.38	USD 1,500,000	Svenska Handelsbanken 0% 1/8/2024	1,466,351	0.28
USD 2,000,000	National Australia Bank 5.81% 12/4/2024	2,000,976	0.38	USD 1,000,000	Svenska Handelsbanken 0% 9/8/2024	976,288	0.19
USD 1,500,000	Westpac Banking 0% 13/3/2024	1,496,943	0.28	USD 2,000,000	Swedbank 0% 14/3/2024	1,995,602	0.38
USD 1,500,000	Westpac Banking 0% 12/9/2024	1,457,351	0.28	4,438,241 0.85			
USD 1,434,000	Westpac Banking 0% 13/9/2024	1,393,029	0.26	<b>Switzerland</b>			
USD 1,500,000	Westpac Banking 0% 7/11/2024	1,445,857	0.27	USD 2,000,000	UBS 0% 31/5/2024	1,972,195	0.37
USD 1,900,000	Westpac Banking 0% 14/11/2024	1,829,623	0.35	<b>United Kingdom</b>			
USD 1,500,000	Westpac Banking 5.81% 19/4/2024	1,500,842	0.29	USD 10,000,000	Bedford Row Funding 0% 6/3/2024	9,989,665	1.90
USD 1,000,000	Westpac Banking 5.83% 19/4/2024	1,000,589	0.19	<b>United States</b>			
40,349,471 7.66				USD 3,000,000	Alinghi Funding 0% 14/5/2024	2,966,157	0.56
<b>Canada</b>				USD 2,000,000	Bennington Stark Capital 0% 5/3/2024	1,998,217	0.38
USD 1,500,000	Bank of Montreal 0% 6/11/2024	1,445,784	0.27	USD 14,000,000	Caterpillar Financial Services 0% 12/3/2024	13,973,169	2.65
USD 3,000,000	Bank of Montreal 0% 7/11/2024	2,890,746	0.55	USD 10,000,000	Cisco Systems 0% 6/5/2024	9,898,730	1.88
USD 5,000,000	British Columbia 0% 25/3/2024	4,980,849	0.95	USD 1,000,000	Columbia Funding 0% 5/3/2024	999,113	0.19
USD 8,000,000	Canadian Imperial Bank Of Commerce 0% 4/3/2024	7,994,098	1.52	USD 3,000,000	Columbia Funding 0% 16/4/2024	2,978,500	0.57
USD 3,000,000	CDP Financial 0% 23/7/2024	2,936,007	0.56	USD 5,000,000	Columbia Funding 0% 10/7/2024	4,900,952	0.93
USD 2,000,000	Ontario Teachers Finance Trust 0% 6/5/2024	1,980,034	0.38	USD 2,000,000	Columbia Funding 0% 1/8/2024	1,954,017	0.37
USD 2,000,000	Ontario Teachers Finance Trust 0% 6/8/2024	1,953,941	0.37	USD 1,000,000	FMS Wertmanagement 0% 2/5/2024	990,576	0.19
USD 10,000,000	Quebec Government 0% 7/5/2024	9,898,647	1.88	USD 1,000,000	FMS Wertmanagement 0% 3/5/2024	990,431	0.19

The notes on pages 1103 to 1116 form an integral part of these financial statements.





# US Dollar Reserve Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000,000	Wells Fargo Bank 5.18% 7/2/2025	1,997,917	0.38
USD 1,000,000	Wells Fargo Bank 5.95% 17/7/2024	1,001,784	0.19
		23,395,780	4.45
Total Certificates of Deposit		105,220,922	19.99
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		313,292,375	59.52
Total Portfolio		313,292,375	59.52
Other Net Assets		213,081,249	40.48
Total Net Assets (USD)		526,373,624	100.00

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>GBP Hedged Share Class</b>						
GBP	21,941,347	USD	17,445,791	BNY Mellon	15/3/2024	168,382
USD	830,187	GBP	1,044,177	BNY Mellon	15/3/2024	(7,952)
Net unrealised appreciation						160,430
Total net unrealised appreciation						160,430

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 27,000	GFL Environmental 3.5% 1/9/2028	24,471	0.00
<b>BONDS</b>				USD 15,000	GFL Environmental 3.75% 1/8/2025	14,563	0.00
<b>Australia</b>				USD 104,000	GFL Environmental 4% 1/8/2028	95,258	0.01
USD 5,000	Mineral Resources 9.25% 1/10/2028	5,253	0.00	USD 61,000	GFL Environmental 5.125% 15/12/2026	59,702	0.00
USD 5,165,000	Westpac Banking 4.184% 22/5/2028*	5,030,730	0.31	USD 63,000	GFL Environmental 6.75% 15/1/2031	64,366	0.00
		5,035,983	0.31	USD 79,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	80,856	0.01
<b>Bermuda</b>				USD 48,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	49,944	0.00
USD 12,000	NCL 8.125% 15/1/2029	12,646	0.00	USD 5,000	Masonite International 5.375% 1/2/2028	4,986	0.00
USD 15,000	NCL 8.375% 1/2/2028	15,713	0.00	USD 10,000	Mattamy 4.625% 1/3/2030	8,988	0.00
USD 79,000	Valaris 8.375% 30/4/2030	81,328	0.01	USD 51,000	New Gold 7.5% 15/7/2027	50,510	0.00
USD 8,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	7,727	0.00	USD 3,975,000	OMERS Finance Trust 1.1% 26/3/2026	3,674,297	0.23
USD 15,000	Weatherford International 6.5% 15/9/2028	15,306	0.00	USD 2,115,000	OMERS Finance Trust 4% 20/4/2028	2,049,311	0.13
USD 42,000	Weatherford International 8.625% 30/4/2030	43,537	0.00	USD 18,000	Ontario Gaming GTA 8% 1/8/2030	18,374	0.00
		176,257	0.01	USD 3,985,000	Ontario Teachers' Finance Trust 4.25% 25/4/2028	3,914,512	0.24
<b>Canada</b>				USD 2,000	Precision Drilling 6.875% 15/1/2029	1,972	0.00
USD 4,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	3,725	0.00	USD 204,000	Rogers Communications 2.9% 15/11/2026	192,098	0.01
USD 2,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,759	0.00	USD 3,587,000	Rogers Communications 3.2% 15/3/2027	3,382,759	0.21
USD 125,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	117,327	0.01	USD 1,575,000	Rogers Communications 5% 15/2/2029	1,562,057	0.10
USD 87,000	Air Canada 3.875% 15/8/2026	82,542	0.01	USD 1,098,000	Royal Bank of Canada 6% 1/11/2027	1,131,705	0.07
USD 215,000	Bank of Montreal 5.2% 12/12/2024	214,458	0.01	EUR 730,000	Toronto-Dominion Bank/The 0.375% 25/4/2024	787,891	0.05
USD 181,000	Bausch + Lomb 8.375% 1/10/2028	189,239	0.01	USD 2,329,000	Toronto-Dominion Bank/The 5.156% 10/1/2028	2,339,607	0.15
USD 23,000	Baytex Energy 8.5% 30/4/2030	23,918	0.00	USD 58,000	Videotron 5.125% 15/4/2027	56,602	0.00
USD 94,000	Bombardier 6% 15/2/2028	91,122	0.00			35,271,709	2.18
USD 114,000	Bombardier 7.125% 15/6/2026	114,877	0.01	<b>Cayman Islands</b>			
USD 21,000	Bombardier 7.5% 1/2/2029	21,319	0.00	USD 650,000	Allegro CLO II-S 7.729% 21/10/2028	651,426	0.04
USD 41,000	Bombardier 7.875% 15/4/2027	41,077	0.00	USD 2,000,000	Allegro CLO IV 7.126% 15/1/2030	2,001,905	0.12
USD 49,000	Bombardier 8.75% 15/11/2030	51,384	0.00	USD 550,000	Allegro CLO XI 7.421% 19/1/2033	553,551	0.04
USD 70,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	62,704	0.00	USD 3,250,000	Apidos CLO XXIX 7.136% 25/7/2030	3,253,420	0.20
USD 4,924,000	Canadian Pacific Railway 1.35% 2/12/2024	4,771,184	0.30	USD 1,121,833	ASSURANT CLO 6.619% 20/4/2031	1,123,682	0.07
USD 613,000	Canadian Pacific Railway 4% 1/6/2028	590,909	0.04	USD 2,426,326	Bean Creek CLO 6.599% 20/4/2031	2,428,753	0.15
USD 17,000	Clarios Global 6.75% 15/5/2025	16,986	0.00	USD 471,075	Benefit Street Partners CLO V-B 6.669% 20/4/2031	472,230	0.03
USD 311,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	310,529	0.02	USD 494,139	Canyon CLO 2018-1 6.646% 15/7/2031	494,015	0.03
USD 5,030,000	CPPIB Capital 0.5% 16/9/2024	4,901,605	0.30	USD 1,416,477	Carbone CLO 6.719% 20/1/2031	1,419,310	0.09
USD 2,682,000	Enbridge 2.5% 14/2/2025	2,607,444	0.16	USD 2,157,591	Carlyle Global Market Strategies CLO 2014-5 6.716% 15/7/2031	2,160,180	0.13
USD 1,300,000	Enbridge 6% 15/11/2028	1,347,034	0.09				
USD 26,000	Enerflex 9% 15/10/2027	26,300	0.00				
USD 59,000	Garda World Security 4.625% 15/2/2027	56,439	0.00				
USD 62,000	Garda World Security 7.75% 15/2/2028	62,999	0.01				

\* All or a portion of this security represents a security on loan.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,250,000	CARLYLE US CLO 2018-4 7.649% 20/1/2031	1,250,711	0.08	USD 2,980,290	Regatta VIII Funding 6.828% 17/10/2030	2,984,254	0.19
USD 813,879	CIFC Funding 2017-V 6.758% 16/11/2030	816,301	0.05	USD 1,000,000	Regatta VIII Funding 7.278% 17/10/2030	1,002,076	0.06
USD 250,000	CIFC Funding 2018-V 6.766% 15/1/2032	251,067	0.02	USD 250,000	Regatta X Funding 7.028% 17/1/2031	250,531	0.02
USD 7,000,000	CIFC Funding 2019-I 6.679% 20/4/2032	6,996,449	0.43	USD 1,750,000	Regatta XVI Funding 7.626% 15/1/2033	1,752,986	0.11
USD 483,087	Clear Creek CLO 6.779% 20/10/2030	484,035	0.03	USD 207,608	Rockford Tower CLO 2017-3 6.769% 20/10/2030	207,726	0.01
USD 2,985,184	Deer Creek CLO 2017-1 6.759% 20/10/2030	2,988,692	0.19	USD 525,000	RR 19 6.716% 15/10/2035	526,467	0.03
USD 25,000	Diamond Foreign Asset / Diamond Finance 8.5% 1/10/2030	25,621	0.00	USD 1,824,355	RR 3 6.666% 15/1/2030	1,827,825	0.11
USD 222,000	Fantasia 0% 9/1/2023***	6,105	0.00	USD 89,000	Seagate HDD Cayman 8.25% 15/12/2029	95,332	0.01
USD 200,000	Fantasia 11.875% 1/6/2023***	5,500	0.00	USD 1,000,000	Symphony CLO XXIII 7.176% 15/1/2034	999,204	0.06
USD 2,150,000	Galaxy XXII CLO 6.776% 16/4/2034	2,151,522	0.13	USD 1,000,000	TICP CLO V 2016-1 7.328% 17/7/2031	1,005,372	0.06
USD 5,000	GGAM Finance 7.75% 15/5/2026	5,084	0.00	USD 88,200	Transocean 8.75% 15/2/2030	90,640	0.01
USD 42,000	GGAM Finance 8% 15/2/2027	42,971	0.00	USD 15,000	Transocean Aquila 8% 30/9/2028	15,212	0.00
USD 9,000	GGAM Finance 8% 15/6/2028	9,323	0.00	USD 21,000	Transocean Titan Financing 8.375% 1/2/2028	21,568	0.00
USD 2,500,000	Goldentree Loan Management US CLO 3 6.879% 20/4/2030	2,518,806	0.16	USD 2,000,000	Trinitas CLO XII 7.323% 25/4/2033	2,007,369	0.12
USD 500,000	Goldentree Loan Management US CLO 5 6.649% 20/10/2032	500,700	0.03	USD 900,000	Trinitas CLO XVIII 6.749% 20/1/2035	896,725	0.06
USD 636,621	Goldentree Loan Opportunities XI 6.63% 18/1/2031	637,773	0.04	USD 200,000	Wynn Macau 5.625% 26/8/2028	188,600	0.01
USD 338,615	LCM Loan Income Fund I Income Note Issuer 6.656% 16/7/2031	339,404	0.02			70,373,492	4.35
USD 250,000	Marble Point CLO XXII 7.436% 25/7/2034	250,363	0.02		<b>France</b>		
USD 200,000	Melco Resorts Finance 5.375% 4/12/2029	181,231	0.01	USD 200,000	Altice France 8.125% 1/2/2027	183,483	0.01
USD 2,000,000	MidOcean Credit CLO XI 8.016% 18/10/2033	2,002,396	0.12	EUR 100,000	Banque Stellantis France SACA 0% 22/1/2025	105,082	0.01
USD 208,164	Milos CLO 6.649% 20/10/2030	208,570	0.01	USD 609,000	BNP Paribas 5.125% 13/1/2029	605,884	0.04
USD 500,000	Neuberger Berman Loan Advisers CLO 25 6.91% 18/10/2029	500,272	0.03	USD 215,000	BNP Paribas 5.335% 12/6/2029	215,225	0.01
USD 4,577,553	Neuberger Berman Loan Advisers CLO 26 6.48% 18/10/2030	4,583,046	0.28	EUR 100,000	BPCE 0.625% 28/4/2025	104,607	0.01
USD 493,912	Neuberger Berman Loan Advisers CLO 29 6.701% 19/10/2031	494,961	0.03	USD 250,000	BPCE 3.375% 2/12/2026	239,495	0.01
USD 300,000	Neuberger Berman Loan Advisers CLO 29 7.271% 19/10/2031	300,911	0.02	USD 436,000	BPCE 5.975% 18/1/2027	436,522	0.03
USD 850,000	Neuberger Berman Loan Advisers CLO 33 6.656% 16/10/2033	852,694	0.05	USD 250,000	Constellium 5.875% 15/2/2026	248,251	0.02
USD 750,000	Neuberger Berman Loan Advisers CLO 34 7.068% 20/1/2035	750,079	0.05	EUR 1,000,000	Engie 3.625% 6/12/2026	1,084,049	0.07
USD 369,457	OCP CLO 2017-14 6.731% 20/11/2030	370,190	0.02	EUR 52,234	FCT Autonoria 2019 4.714% 25/9/2035	56,756	0.00
USD 8,600,000	Peace Park CLO 6.709% 20/10/2034	8,618,813	0.53	EUR 52,156	FCT Autonoria 2019 6.564% 25/9/2035	56,704	0.00
USD 3,796,086	Pikes Peak CLO 1 6.76% 24/7/2031	3,799,543	0.24	EUR 379,214	FCT Noria 2021 4.564% 25/10/2049	409,703	0.03
				EUR 237,009	FCT Noria 2021 4.964% 25/10/2049	256,117	0.02
				EUR 331,812	FCT Noria 2021 5.364% 25/10/2049	353,149	0.02
				EUR 141,077	FCT Pixel 2021 5.695% 25/2/2038	151,497	0.01
				EUR 1,000,000	Harmony French Home Loans FCT 2020-2 5.283% 27/8/2061	1,088,095	0.07
				EUR 400,000	Harmony French Home Loans FCT 2021-1 4.883% 27/5/2061	430,793	0.02
				USD 362,000	Iliad 6.5% 15/10/2026	357,677	0.02

\*\*\*This security is in default, see Note 2(b)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	Schneider Electric 0.25% 9/9/2024	213,024	0.01	EUR 2,100,000	LT Autorahoitus V 4.464% 18/5/2035	2,282,273	0.14
EUR 500,000	Teleperformance 5.25% 22/11/2028	546,714	0.03	EUR 1,500,000	LT Autorahoitus V 4.784% 18/5/2035	1,629,404	0.10
		7,142,827	0.44				
	<b>Germany</b>			USD 623,524	Prodigy Finance CM2021-1 6.685% 25/7/2051	622,553	0.04
EUR 600,000	Bayer 0.05% 12/1/2025	629,084	0.04	EUR 243,295	SCF Rahoituspalvelut IX 4.844% 25/10/2030	264,340	0.02
EUR 1,240,000	Bayer 4% 26/8/2026	1,344,295	0.08	USD 1,150,000	SMBC Aviation Capital Finance 1.9% 15/10/2026	1,045,995	0.07
EUR 100,000	Deutsche Bank 1% 19/11/2025	106,079	0.01	USD 605,000	SMBC Aviation Capital Finance 2.3% 15/6/2028	531,559	0.03
USD 1,664,000	Deutsche Bank 1.447% 1/4/2025	1,657,013	0.10	USD 387,000	SMBC Aviation Capital Finance 5.45% 3/5/2028	386,408	0.02
USD 1,269,000	Deutsche Bank 5.371% 9/9/2027	1,272,696	0.08	GBP 321,638	Taurus 2021-1 UK 6.87% 17/5/2031	403,640	0.02
USD 615,000	Deutsche Bank 6.819% 20/11/2029	637,167	0.04	GBP 262,075	Taurus 2021-1 UK 7.82% 17/5/2031	329,017	0.02
EUR 210,000	E.ON 0.875% 8/1/2025*	222,359	0.01	GBP 195,024	Taurus 2021-4 UK 7.32% 17/8/2031	245,235	0.01
EUR 184,019	Red & Black Auto Germany 8 UG 4.612% 15/9/2030	199,300	0.01	EUR 1,476,663	Vita Scientia 2022-1 5.233% 27/2/2033	1,579,456	0.10
EUR 245,358	Red & Black Auto Germany 8 UG 4.812% 15/9/2030	263,860	0.02			24,086,821	1.50
EUR 600,000	Volkswagen Bank 2.5% 31/7/2026	630,555	0.04		<b>Italy</b>		
EUR 600,000	Volkswagen Bank 4.25% 7/1/2026	653,459	0.04	EUR 327,209	AutoFlorence 2 4.614% 24/12/2044	352,972	0.02
EUR 520,000	Volkswagen Financial Services 0.875% 31/1/2028	506,189	0.03	EUR 222,804	AutoFlorence 2 5.014% 24/12/2044	240,682	0.01
EUR 330,000	Volkswagen Leasing 0.375% 20/7/2026	330,070	0.02	EUR 119,474	AutoFlorence 2 6.214% 24/12/2044	128,701	0.01
		8,452,126	0.52	EUR 167,000	AutoFlorence 3 6.214% 25/12/2046	183,730	0.01
	<b>Ireland</b>			EUR 143,000	Brignole 2021 4.664% 24/7/2036	155,244	0.01
GBP 799,701	Agora UK 2021 6.421% 22/7/2031	997,990	0.06	EUR 100,000	Brignole 2021 5.464% 24/7/2036	108,247	0.01
GBP 784,347	Atom Mortgage 7.121% 22/7/2031	842,936	0.05	EUR 979,765	Cassia 2022-1 6.443% 22/5/2034	1,053,301	0.07
EUR 270,000	CA Auto Bank 0% 16/4/2024	291,612	0.02	EUR 468,531	Cassia 2022-1 7.443% 22/5/2034	487,878	0.03
USD 2,000	Castlelake Aviation Finance 5% 15/4/2027	1,900	0.00	EUR 1,040,000	Eni 3.625% 19/5/2027	1,126,881	0.07
EUR 1,837,000	Dilosk Rmbs No 8 Sts 4.571% 20/5/2062	1,995,462	0.12	EUR 184,065	Progetto Quinto 4.468% 27/10/2036	199,821	0.01
EUR 453,000	Dilosk Rmbs No 8 Sts 4.821% 20/5/2062	492,075	0.03	EUR 401,488	Red & Black Auto Italy 6.693% 28/12/2031	433,082	0.03
GBP 725,433	Frost CMBS 2021-1 6.571% 20/11/2033	900,093	0.06	EUR 320,000	Snam 0% 15/8/2025	329,526	0.02
EUR 1,050,696	Haus European Loan Conduit No 39 4.562% 28/7/2051	1,074,926	0.07	USD 310,000	Telecom Italia 5.303% 30/5/2024	309,131	0.02
EUR 796,770	Haus European Loan Conduit No 39 5.012% 28/7/2051	764,104	0.05			5,109,196	0.32
EUR 636,816	Haus European Loan Conduit No 39 5.312% 28/7/2051	585,187	0.04		<b>Japan</b>		
EUR 987,744	Last Mile Logistics Pan Euro Finance 4.665% 17/8/2033	1,059,907	0.07	USD 2,070,000	Mitsubishi UFJ Financial 4.788% 18/7/2025	2,061,609	0.13
EUR 906,253	Last Mile Logistics Pan Euro Finance 5.315% 17/8/2033	967,387	0.06	EUR 237,000	Mizuho Financial 0.523% 10/6/2024	254,708	0.01
EUR 320,085	Last Mile Logistics Pan Euro Finance 5.815% 17/8/2033	338,012	0.02	USD 391,000	NTT Finance 1.591% 3/4/2028	343,474	0.02
EUR 1,000,794	Last Mile PE 2021 4.815% 17/8/2031	1,076,799	0.07	USD 910,000	NTT Finance 4.372% 27/7/2027	891,445	0.06
EUR 1,316,724	Last Mile PE 2021 4.965% 17/8/2031	1,415,247	0.09	USD 200,000	Sumitomo Mitsui Financial 5.464% 13/1/2026	201,015	0.01
EUR 678,857	Last Mile PE 2021 5.115% 17/8/2031	728,279	0.04			3,752,251	0.23
EUR 918,807	Last Mile PE 2021 5.515% 17/8/2031	985,760	0.06		<b>Jersey</b>		
USD 264,000	LCPR Senior Secured Financing 6.75% 15/10/2027	249,265	0.02	USD 1,342,000	Aptiv / Aptiv 2.396% 18/2/2025	1,301,783	0.08

\*All or a portion of this security represents a security on loan.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 830,000	Heathrow Funding 1.5% 12/10/2025	865,610	0.05	EUR 500,000	Traton Finance Luxembourg 0.125% 10/11/2024	528,229	0.03
USD 1,850,000	Pikes Peak CLO 15 2023 7.086% 20/10/2036	1,859,313	0.12	EUR 200,000	Traton Finance Luxembourg 4.125% 22/11/2025	217,773	0.02
		4,026,706	0.25			16,607,321	1.03
	<b>Liberia</b>				<b>Malta</b>		
USD 83,000	Royal Caribbean Cruises 5.5% 31/8/2026	82,110	0.01	USD 14,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	10,274	0.00
USD 5,000	Royal Caribbean Cruises 5.5% 1/4/2028	4,905	0.00		<b>Netherlands</b>		
USD 30,000	Royal Caribbean Cruises 7.25% 15/1/2030	31,162	0.00	EUR 340,000	ABB Finance 3.125% 15/1/2029*	365,067	0.02
USD 30,000	Royal Caribbean Cruises 8.25% 15/1/2029	31,846	0.00	EUR 600,000	Bayer Capital 1.5% 26/6/2026	612,609	0.04
USD 23,000	Royal Caribbean Cruises 9.25% 15/1/2029	24,751	0.00	EUR 490,000	Conti-Gummi Finance 1.125% 25/9/2024	523,194	0.03
USD 7,000	Royal Caribbean Cruises 11.625% 15/8/2027	7,575	0.00	EUR 446,607	Domi 2021-1 4.555% 15/6/2053	484,146	0.03
		182,349	0.01	EUR 1,556,483	Domi 2022-1 4.792% 15/4/2054	1,695,269	0.11
	<b>Luxembourg</b>			EUR 562,420	Dutch Property Finance 2020-2 4.715% 28/1/2058	611,730	0.04
USD 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	178,210	0.01	EUR 290,000	Dutch Property Finance 2020-2 5.275% 28/1/2058	315,380	0.02
USD 200,000	Altice Financing 5% 15/1/2028	177,323	0.01	EUR 957,214	Dutch Property Finance 2021-1 4.575% 28/7/2058	1,039,485	0.06
EUR 1,900,000	Bavarian Sky 0% 20/3/2032	2,061,363	0.13	EUR 740,000	Dutch Property Finance 2021-1 5.025% 28/7/2058	802,318	0.05
USD 68,000	Camelot Finance 4.5% 1/11/2026	65,013	0.00	EUR 825,780	Dutch Property Finance 2021-2 4.625% 28/4/2059	897,099	0.06
EUR 528,000	Compartment BL Consumer Credit 2021 4.964% 25/9/2038	572,850	0.03	EUR 820,000	Dutch Property Finance 2021-2 4.725% 28/4/2059	880,649	0.05
EUR 681,000	Compartment BL Consumer Credit 2021 5.514% 25/9/2038	738,867	0.05	EUR 504,000	Dutch Property Finance 2021-2 4.975% 28/4/2059	536,836	0.03
EUR 355,000	Compartment BL Consumer Credit 2021 6.714% 25/9/2038	385,265	0.02	EUR 700,000	Hill FL 2024-1BV 4.975% 18/2/2032	760,447	0.05
EUR 1,073,000	Compartment BL Consumer Credit 2024 0% 25/9/2041	1,165,898	0.07	EUR 1,700,000	IMCD 4.875% 18/9/2028	1,900,115	0.12
EUR 3,676,000	Compartment BL Consumer Credit 2024 0% 25/9/2041	3,992,374	0.25	USD 657,000	ING Groep 1.726% 1/4/2027	608,288	0.04
GBP 2,900,000	Compartment Driver UK Eight 0% 25/9/2031	3,679,619	0.23	EUR 201,000	Jubilee Place 5.528% 17/1/2059	214,525	0.01
USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	196,322	0.02	EUR 100,000	Louis Dreyfus Finance 2.375% 27/11/2025	105,517	0.01
EUR 700,000	FACT Master 4.831% 20/7/2028	759,808	0.05	EUR 62,787	Magoi 2019 5.151% 27/7/2039	67,620	0.00
EUR 471,141	Germany Compartment Consumer 2020-1 5.032% 14/11/2034	512,175	0.03	USD 319,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	264,120	0.02
EUR 251,275	Germany Compartment Consumer 2020-1 5.632% 14/11/2034	272,943	0.02	USD 742,000	NXP / NXP Funding / NXP USA 2.7% 1/5/2025	719,243	0.04
EUR 188,457	Germany Compartment Consumer 2020-1 6.382% 14/11/2034	203,664	0.01	USD 590,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	529,888	0.03
USD 200,000	Herens Holdco 4.75% 15/5/2028	174,923	0.01	USD 470,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	449,205	0.03
USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	188,563	0.01	EUR 200,000	Redexis Gas Finance 1.875% 28/5/2025	211,318	0.01
EUR 500,000	Traton Finance Luxembourg 0% 14/6/2024	536,139	0.03	EUR 900,000	Sartorius Finance 4.25% 14/9/2026	984,539	0.06
				USD 80,000	Sensata Technologies 4% 15/4/2029	72,723	0.01
				USD 94,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	87,154	0.00
				EUR 100,000	Toyota Motor Finance Netherlands 0% 27/10/2025	102,426	0.01
				EUR 100,000	Viterra Finance 0.375% 24/9/2025	102,181	0.01
				USD 194,000	Ziggo Bond 6% 15/1/2027	189,742	0.01
						16,132,833	1.00

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[1056] BlackRock Global Funds (BGF)**



# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Panama</b>				USD 2,107,000	UBS 4.55% 17/4/2026	2,071,923	0.13
USD 23,000	Carnival 4% 1/8/2028	21,217	0.00	USD 2,300,000	UBS 4.703% 5/8/2027	2,255,873	0.14
USD 111,000	Carnival 5.75% 1/3/2027	109,781	0.01			10,956,066	0.68
USD 80,000	Carnival 6% 1/5/2029	78,144	0.01	<b>United Kingdom</b>			
USD 17,000	Carnival 7% 15/8/2029	17,659	0.00	USD 235,000	Barclays 3.932% 7/5/2025	234,098	0.02
USD 13,000	Carnival 7.625% 1/3/2026	13,167	0.00	USD 1,539,000	Barclays 5.829% 9/5/2027	1,543,399	0.10
		239,968	0.02	USD 32,000	Barclays Bank 1% 16/2/2029	34,496	0.00
<b>Portugal</b>				GBP 202,000	Barley Hill NO 2 6.598% 27/8/2058	255,280	0.02
EUR 135,840	Ares Lusitani-STC / Pelican Finance 2 6.114% 25/1/2035	144,907	0.01	GBP 115,000	Barley Hill NO 2 6.898% 27/8/2058	144,434	0.01
EUR 588,638	Ares Lusitani-STC / Pelican Finance 2 8.114% 25/1/2035	631,727	0.04	USD 4,749,000	BAT International Finance 5.931% 2/2/2029	4,856,902	0.30
EUR 521,868	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.736% 23/9/2038	544,313	0.03	GBP 229,655	Brants Bridge 2022-1 6.47% 12/12/2064	292,700	0.02
EUR 892,214	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.543% 28/10/2040	964,631	0.06	EUR 570,000	British Telecommunications 4.25% 6/1/2033	631,773	0.04
EUR 118,962	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.793% 28/10/2040	125,620	0.01	GBP 102,000	Canada Square Funding 2021-2 6.821% 17/6/2058	128,552	0.01
EUR 416,366	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.393% 28/10/2040	437,270	0.03	GBP 318,000	Canada Square Funding 6 6.671% 17/1/2059	397,696	0.02
		2,848,468	0.18	GBP 178,000	Canada Square Funding 6 7.071% 17/1/2059	219,187	0.01
<b>Saudi Arabia</b>				GBP 113,874	CMF 2020-1 5.799% 16/1/2057	144,486	0.01
USD 865,000	Saudi Arabian Oil 2.875% 16/4/2024	861,549	0.05	GBP 220,000	CMF 2020-1 6.199% 16/1/2057	279,115	0.02
<b>Singapore</b>				GBP 105,000	CMF 2020-1 6.449% 16/1/2057	133,203	0.01
USD 954,000	Pfizer Investment Enterprises 4.45% 19/5/2028	937,285	0.06	GBP 44,464	Dowson 2021-2 6.398% 20/10/2028	56,437	0.00
<b>Spain</b>				GBP 800,000	Dowson 2021-2 6.798% 20/10/2028	1,015,888	0.06
EUR 407,287	Autonomia Spain 2021 FT 4.664% 31/1/2039	440,807	0.03	GBP 331,000	Dowson 2022-1 6.948% 20/1/2029	421,237	0.03
EUR 101,822	Autonomia Spain 2021 FT 5.414% 31/1/2039	108,544	0.00	GBP 172,000	Dowson 2022-1 7.448% 20/1/2029	220,149	0.01
EUR 254,555	Autonomia Spain 2021 FT 6.514% 31/1/2039	272,019	0.02	GBP 100,000	Dowson 2022-1 7.898% 20/1/2029	127,805	0.01
EUR 101,822	Autonomia Spain 2021 FT 7.764% 31/1/2039	108,703	0.01	GBP 1,716,000	Elstree Funding No 4 6.309% 21/10/2055	2,177,307	0.13
EUR 100,000	Banco de Sabadell 0.625% 7/11/2025	106,186	0.01	GBP 1,045,000	Finsbury Square 6.471% 16/12/2067	1,307,782	0.08
EUR 300,000	Banco de Sabadell 4% 15/1/2030	324,751	0.02	GBP 241,089	Finsbury Square 2021-2 6.021% 16/12/2071	306,308	0.02
EUR 154,440	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	160,476	0.01	GBP 730,000	Finsbury Square 2021-2 6.471% 16/12/2071	923,209	0.06
EUR 185,329	FT Santander Consumer Spain Auto 2020-1 4.888% 21/3/2033	200,031	0.01	GBP 371,000	Finsbury Square 2021-2 6.621% 16/12/2071	464,188	0.03
EUR 92,664	FT Santander Consumer Spain Auto 2020-1 5.888% 21/3/2033	100,406	0.00	GBP 201,000	Finsbury Square 2021-2 6.921% 16/12/2071	247,420	0.02
		1,821,923	0.11	GBP 210,000	Funding VI 8.298% 15/7/2026	267,982	0.02
<b>Switzerland</b>				GBP 257,848	Gemgarto 2021-1 5.811% 16/12/2067	326,888	0.02
USD 1,072,000	Credit Suisse 5% 9/7/2027	1,062,391	0.07	GBP 668,000	Gemgarto 2021-1 6.321% 16/12/2067	846,288	0.05
EUR 715,000	UBS 0.25% 29/1/2026	750,319	0.04	GBP 218,000	Gemgarto 2021-1 6.521% 16/12/2067	275,635	0.02
EUR 2,000,000	UBS 0.25% 5/11/2028	1,896,024	0.12	GBP 720,000	Harben Finance 6.121% 28/9/2055	902,100	0.06
USD 3,220,000	UBS 1.494% 10/8/2027	2,919,536	0.18				

\*All or a portion of this security represents a security on loan.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 730,000	Harben Finance 6.371% 28/9/2055	909,904	0.06	GBP 404,000	Newday Funding Master Issuer - Series 2021-3 6.548% 15/11/2029	513,060	0.03
GBP 441,000	Harben Finance 6.721% 28/9/2055	542,708	0.03	GBP 1,156,000	Newday Funding Master Issuer - Series 2022-1 6.498% 15/4/2030	1,472,173	0.09
GBP 521,284	Hops Hill No 1 6.148% 27/5/2054	662,128	0.04	GBP 1,922,000	Permanent Master Issuer 5.737% 15/7/2073	2,442,302	0.15
GBP 124,993	Hops Hill No 1 6.798% 27/5/2054	159,165	0.01	GBP 1,404,000	PMF 2024-1 6.185% 16/7/2060	1,783,191	0.11
GBP 199,992	Hops Hill No 1 7.048% 27/5/2054	254,444	0.02	GBP 693,000	Polaris 2022-1 6.549% 23/10/2059	877,609	0.05
GBP 99,998	Hops Hill No 1 7.548% 27/5/2054	127,000	0.01	GBP 421,000	Polaris 2022-1 6.699% 23/10/2059	528,592	0.03
USD 183,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	183,601	0.01	GBP 307,000	Polaris 2022-1 7.199% 23/10/2059	381,839	0.02
USD 200,000	HSBC 2.013% 22/9/2028	177,571	0.01	GBP 538,000	Polaris 2022-1 8.599% 23/10/2059	674,977	0.04
USD 1,947,000	HSBC 2.251% 22/11/2027	1,784,854	0.11	GBP 100,000	Polaris 2024-1 0% 26/2/2061	127,663	0.01
USD 200,000	HSBC 2.999% 10/3/2026	194,462	0.01	GBP 100,000	Polaris 2024-1 0% 26/2/2061	127,797	0.01
USD 556,000	HSBC 4.583% 19/6/2029	536,137	0.03	GBP 100,000	Polaris 2024-1 0% 26/2/2061	127,185	0.01
USD 200,000	HSBC 4.755% 9/6/2028	195,492	0.01	GBP 2,265,000	Polaris 2024-1 0% 26/2/2061	2,875,586	0.18
USD 323,000	HSBC 7.39% 3/11/2028	342,983	0.02	GBP 170,000	Polaris 2024-1 0% 26/2/2061	211,769	0.01
EUR 239,000	Informa 2.125% 6/10/2025	251,714	0.02	GBP 1,315,000	Polaris 2024-1 0% 26/2/2061	1,672,075	0.10
GBP 1,561,000	Jupiter Mortgage NO 1 6.189% 20/7/2055	1,981,286	0.12	GBP 482,302	Precise Mortgage Funding 2019-1B 6.421% 12/12/2055	616,091	0.04
GBP 824,000	Jupiter Mortgage NO 1 6.889% 20/7/2055	1,051,349	0.07	GBP 115,000	Precise Mortgage Funding 2020-1B 6.649% 16/10/2056	145,859	0.01
GBP 260,000	Jupiter Mortgage NO 1 7.439% 20/7/2055	332,180	0.02	GBP 100,000	Precise Mortgage Funding 2020-1B 6.899% 16/10/2056	126,592	0.01
GBP 177,000	Jupiter Mortgage NO 1 8.189% 20/7/2055	224,558	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B 7.149% 16/10/2056	125,872	0.01
GBP 1,645,000	Lanark Master Issuer 5.734% 22/12/2069	2,088,040	0.13	GBP 310,393	Residential Mortgage 32 6.471% 20/6/2070	394,347	0.02
GBP 485,998	Lanebrook Mortgage Transaction 2020-1 6.32% 12/6/2057	617,487	0.04	GBP 525,000	Residential Mortgage 32 7.421% 20/6/2070	666,976	0.04
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.47% 12/6/2057	470,056	0.03	GBP 273,414	RMAC No 1 5.49% 12/6/2044	336,744	0.02
GBP 159,000	Lanebrook Mortgage Transaction 2021-1 6.471% 20/7/2058	198,363	0.01	GBP 905,000	Sage AR Funding No 1 6.47% 17/11/2030	1,135,419	0.07
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.871% 20/7/2058	126,680	0.01	GBP 385,000	Sage AR Funding No 1 7.17% 17/11/2030	479,072	0.03
GBP 313,751	London Wall Mortgage Capital 6.021% 15/5/2052	397,356	0.02	GBP 535,000	Sage AR Funding No 1 7.37% 17/11/2030	657,363	0.04
USD 24,000	Macquarie Airfinance 8.125% 30/3/2029	24,870	0.00	GBP 743,000	Satus 2021-1 6.798% 17/8/2028	945,619	0.06
USD 12,000	Macquarie Airfinance 8.375% 1/5/2028	12,525	0.00	GBP 122,000	Satus 2021-1 7.098% 17/8/2028	154,954	0.01
GBP 305,000	Mortimer BTL 2021-1 6.321% 23/6/2053	384,538	0.02	GBP 247,000	Satus 2021-1 8.398% 17/8/2028	314,908	0.02
GBP 108,000	Mortimer BTL 2021-1 6.671% 23/6/2053	135,440	0.01	GBP 120,000	Stanlington No 2 6.97% 12/6/2045	151,797	0.01
GBP 655,000	Mortimer Btl 2023-1 6.359% 22/12/2056	835,504	0.05	GBP 110,000	Stanlington No 2 7.42% 12/6/2045	138,229	0.01
EUR 600,000	National Grid Electricity Transmission 0.19% 20/1/2025	630,705	0.04	GBP 303,000	Stanlington No 2 8.52% 12/6/2045	381,240	0.02
USD 1,885,000	NatWest 7.472% 10/11/2026	1,937,788	0.12	GBP 286,428	Together Asset Backed Securitisation 2021-1st1 5.921% 12/7/2063	363,162	0.02
USD 290,000	NatWest Markets 1.6% 29/9/2026	264,247	0.02	GBP 156,000	Together Asset Backed Securitisation 2021-1st1 6.171% 12/7/2063	196,521	0.01
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.748% 15/3/2029	982,483	0.06	GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.471% 12/7/2063	134,387	0.01
GBP 735,000	Newday Funding Master Issuer - Series 2021-3 6.098% 15/11/2029	933,103	0.06	GBP 919,812	Tower Bridge Funding 2021-1 6.121% 21/7/2064	1,167,421	0.07
				GBP 381,999	Tower Bridge Funding 2021-1 6.721% 21/7/2064	484,836	0.03
				GBP 364,999	Tower Bridge Funding 2021-1 7.071% 21/7/2064	463,189	0.03

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 253,000	Tower Bridge Funding 2021-1 7.371% 21/7/2064	320,914	0.02	USD 76,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	67,731	0.00
GBP 140,000	Tower Bridge Funding 2021-2 6.721% 20/11/2063	177,016	0.01	USD 7,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	6,555	0.00
GBP 169,999	Tower Bridge Funding 2021-2 7.021% 20/11/2063	212,885	0.01	USD 68,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	67,053	0.00
GBP 293,000	Tower Bridge Funding 2022-1 6.221% 20/12/2063	368,924	0.02	USD 15,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	15,091	0.00
GBP 264,000	Tower Bridge Funding 2022-1 6.471% 20/12/2063	331,782	0.02	USD 262,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	242,673	0.02
GBP 390,000	Twin Bridges 2020-1 7.47% 12/12/2054	495,625	0.03	USD 61,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	60,590	0.00
GBP 225,000	Twin Bridges 2020-1 8.22% 12/12/2054	285,904	0.02	USD 64,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	63,725	0.00
GBP 1,124,878	Twin Bridges 2021-1 6.07% 12/3/2055	1,428,428	0.09	USD 158,000	Allied Universal Holdco 7.875% 15/2/2031	156,807	0.01
GBP 436,000	Twin Bridges 2021-1 6.82% 12/3/2055	552,332	0.03	USD 84,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	83,880	0.01
GBP 220,000	Twin Bridges 2021-1 7.32% 12/3/2055	276,115	0.02	USD 381,000	Altria 2.35% 6/5/2025	368,046	0.02
GBP 338,000	Twin Bridges 2021-2 6.37% 12/9/2055	423,433	0.03	USD 3,796,000	Altria 6.2% 1/11/2028	3,948,939	0.25
GBP 188,000	Twin Bridges 2021-2 6.72% 12/9/2055	232,018	0.01	USD 47,000	AMC Networks 4.75% 1/8/2025	44,858	0.00
GBP 740,815	Twin Bridges 2022-1 5.99% 1/12/2055	938,236	0.06	USD 32,000	Amer Sports 6.75% 16/2/2031	31,900	0.00
GBP 891,000	Twin Bridges 2022-1 6.22% 1/12/2055	1,118,554	0.07	USD 47,000	American Airlines 8.5% 15/5/2029	49,325	0.00
GBP 723,000	Twin Bridges 2022-1 6.52% 1/12/2055	906,363	0.06	USD 61,245	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	59,896	0.00
GBP 365,000	Twin Bridges 2022-1 6.92% 1/12/2055	449,640	0.03	USD 3,064,000	American Express 2.55% 4/3/2027	2,847,750	0.18
GBP 99,360	Unique Pub Finance 7.395% 28/3/2024	126,005	0.01	USD 1,440,000	American Express 5.098% 16/2/2028	1,435,657	0.09
		71,173,255	4.41	EUR 1,400,000	American Tower 0.4% 15/2/2027	1,373,183	0.09
	<b>United States</b>			EUR 1,050,000	American Tower 0.45% 15/1/2027	1,035,168	0.06
USD 5,673,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	5,466,173	0.34	USD 3,900,000	American Tower 1.45% 15/9/2026	3,549,339	0.22
USD 2,145,000	225 Liberty Street Trust 2016-225L 3.597% 10/2/2036	1,995,279	0.12	USD 649,000	American Tower 4.4% 15/2/2026	638,483	0.04
USD 26,000	AAR Escrow Issuer 6.75% 15/3/2029	26,267	0.00	USD 32,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	32,440	0.00
EUR 320,000	AbbVie 1.25% 1/6/2024	344,840	0.02	USD 296,000	Amgen 2.2% 21/2/2027	273,069	0.02
USD 4,375,000	AbbVie 4.8% 15/3/2029	4,365,844	0.27	USD 49,000	AmWINS 4.875% 30/6/2029	45,248	0.00
USD 5,000	Acadia Healthcare 5% 15/4/2029	4,729	0.00	USD 16,000	AmWINS 6.375% 15/2/2029	16,060	0.00
USD 200,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	180,067	0.01	USD 17,000	ANGI 3.875% 15/8/2028	14,590	0.00
USD 9,000	Acushnet 7.375% 15/10/2028	9,281	0.00	USD 173,000	Antero Midstream Partners / Antero Midstream Finance 7.875% 15/5/2026	176,787	0.01
USD 53,000	Advanced Drainage Systems 5% 30/9/2027	51,260	0.00	USD 79,000	Antero Resources 7.625% 1/2/2029	81,246	0.01
USD 35,000	Advanced Drainage Systems 6.375% 15/6/2030	35,154	0.00	USD 53,236	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	47,940	0.00
USD 55,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	55,211	0.00	USD 1,425,000	Aon / Aon Global 2.85% 28/5/2027	1,329,041	0.08
USD 4,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	3,801	0.00	USD 44,000	APX 6.75% 15/2/2027	44,040	0.00
				USD 70,000	Aramark Services 5% 1/2/2028	67,224	0.01
				USD 123,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	120,051	0.01

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 66,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	65,724	0.00	USD 212,000	Boxer Parent 7.125% 2/10/2025	212,384	0.01
USD 58,000	Arcosa 4.375% 15/4/2029	53,279	0.00	USD 48,000	Boyne USA 4.75% 15/5/2029	44,028	0.00
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	196,476	0.01	USD 148,000	Brand Industrial Services 10.375% 1/8/2030	157,315	0.01
USD 10,000	Aretec 10% 15/8/2030	10,890	0.00	USD 13,000	Bread Financial 9.75% 15/3/2029	13,307	0.00
USD 24,000	Arsenal AIC Parent 8% 1/10/2030	25,015	0.00	USD 1,770,000	Bristol-Myers Squibb 4.9% 22/2/2029	1,768,149	0.11
USD 3,000	Asbury Automotive 4.75% 1/3/2030	2,737	0.00	USD 239,000	Broadcom 3.459% 15/9/2026	229,496	0.01
USD 95,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	88,263	0.01	USD 2,256,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	2,183,155	0.14
USD 89,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	90,384	0.01	USD 42,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GCSI Sellco LL 4.5% 1/4/2027	36,975	0.00
USD 95,000	ATI 5.875% 1/12/2027	92,985	0.01	USD 6,000	Buckeye Partners 4.125% 1/3/2025	5,891	0.00
USD 58,000	ATI 7.25% 15/8/2030	59,473	0.00	USD 70,000	Buckeye Partners 4.5% 1/3/2028	65,064	0.00
USD 2,000	Avantor Funding 3.875% 1/11/2029	1,794	0.00	USD 82,000	BWX Technologies 4.125% 30/6/2028	75,945	0.01
USD 154,000	Avantor Funding 4.625% 15/7/2028	145,224	0.01	USD 1,130,000	BX Trust 2018-BILT 7.385% 15/5/2030	1,127,210	0.07
USD 9,000	Avient 7.125% 1/8/2030	9,194	0.00	USD 12,000	Cable One 4% 15/11/2030	9,041	0.00
USD 15,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	14,529	0.00	USD 6,000	Caesars Entertainment 4.625% 15/10/2029	5,482	0.00
USD 299,000	Axalta Coating Systems 3.375% 15/2/2029	265,310	0.02	USD 203,000	Caesars Entertainment 7% 15/2/2030	207,957	0.01
USD 13,000	B&G Foods 8% 15/9/2028	13,541	0.00	USD 32,000	Callon Petroleum 6.375% 1/7/2026	32,051	0.00
USD 19,000	Ball 6% 15/6/2029	19,083	0.00	USD 44,000	Callon Petroleum 7.5% 15/6/2030	46,399	0.00
USD 9,679	Banc of America Mortgage 2003-J Trust 5.09% 25/11/2033	8,588	0.00	USD 38,000	Callon Petroleum 8% 1/8/2028	39,690	0.00
EUR 1,700,000	Bank of America 0.58% 8/8/2029	1,611,450	0.10	USD 85,000	Calpine 4.625% 1/2/2029	78,185	0.01
USD 1,706,000	Bank of America 1.197% 24/10/2026	1,590,881	0.10	USD 73,000	Calpine 5.25% 1/6/2026	71,992	0.00
USD 3,847,000	Bank of America 1.319% 19/6/2026	3,644,328	0.23	USD 34,000	Camelot Return Merger Sub 8.75% 1/8/2028	34,794	0.00
USD 7,077,000	Bank of America 1.53% 6/12/2025	6,859,715	0.43	USD 3,100,000	Capital One Financial 4.166% 9/5/2025	3,088,171	0.19
USD 1,575,000	Bank of America 2.015% 13/2/2026	1,522,048	0.10	USD 3,120,000	Capital One Financial 6.312% 8/6/2029	3,196,287	0.20
USD 6,673,000	Bank of America 5.819% 15/9/2029	6,808,778	0.42	USD 36,000	Capstone Borrower 8% 15/6/2030	37,242	0.00
USD 4,784,000	BAT Capital 3.222% 15/8/2024	4,728,242	0.29	USD 261,000	Carnival Bermuda 10.375% 1/5/2028	284,779	0.02
USD 9,000	Beacon Roofing Supply 4.125% 15/5/2029	8,108	0.00	USD 12,000	Carpenter Technology 6.375% 15/7/2028	11,901	0.00
USD 29,000	Beacon Roofing Supply 6.5% 1/8/2030	29,215	0.00	USD 5,000	Carpenter Technology 7.625% 15/3/2030	5,160	0.00
EUR 100,000	Becton Dickinson 0.034% 13/8/2025	102,761	0.01	EUR 2,040,000	Carrier Global 4.375% 29/5/2025	2,224,363	0.14
USD 141,000	Big River Steel / BRS Finance 6.625% 31/1/2029	141,900	0.01	USD 74,000	Catalent Pharma Solutions 3.125% 15/2/2029	71,568	0.01
USD 205,000	Block 2.75% 1/6/2026	190,966	0.01	USD 22,000	Catalent Pharma Solutions 3.5% 1/4/2030	21,244	0.00
USD 4,000	Blue Owl Credit Income 3.125% 23/9/2026	3,645	0.00	USD 26,000	Catalent Pharma Solutions 5% 15/7/2027	25,614	0.00
USD 45,000	Blue Owl Credit Income 7.75% 16/9/2027	46,100	0.00	USD 298,000	CCO / CCO Capital 5.125% 1/5/2027	281,888	0.02
USD 1,998,000	Boeing 2.196% 4/2/2026	1,876,875	0.12	USD 150,000	CCO / CCO Capital 5.375% 1/6/2029	135,560	0.01
USD 2,275,000	Boeing 3.25% 1/3/2028	2,107,657	0.13	USD 90,000	CCO / CCO Capital 6.375% 1/9/2029	84,545	0.01
EUR 840,000	Booking 0.1% 8/3/2025	877,620	0.05				
EUR 780,000	Booking 3.5% 1/3/2029	845,613	0.05				

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 70,000	CCO / CCO Capital 7.375% 1/3/2031	67,784	0.00	USD 3,140,000	Citigroup 5.174% 13/2/2030	3,111,063	0.19
USD 1,577,517	CD 2016-CD1 Mortgage Trust 2.622% 10/8/2049	1,518,769	0.09	USD 538,000	Citigroup 5.61% 29/9/2026	539,300	0.03
USD 39,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	38,854	0.00	USD 2,587,781	Citigroup Commercial Mortgage Trust 2013-375P 3.251% 10/5/2035	2,485,841	0.15
USD 77,000	Central Parent / CDK Global 7.25% 15/6/2029	77,718	0.01	USD 1,238,754	Citigroup Commercial Mortgage Trust 2014-GC21 3.855% 10/5/2047	1,235,375	0.08
USD 49,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	50,269	0.00	USD 4,800,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.137% 10/2/2048	4,709,204	0.29
USD 3,180,000	CFCRE Commercial Mortgage Trust 2016-C6 3.217% 10/11/2049	2,949,889	0.18	USD 5,519,653	Citigroup Commercial Mortgage Trust 2015-GC29 2.935% 10/4/2048	5,388,121	0.33
USD 28,000	Champions Financing 8.75% 15/2/2029	28,550	0.00	USD 1,785,099	Citigroup Commercial Mortgage Trust 2016-P4 2.779% 10/7/2049	1,736,567	0.11
USD 33,000	Charles River Laboratories International 4.25% 1/5/2028	30,905	0.00	USD 145,000	Civitas Resources 8.375% 1/7/2028	151,859	0.01
USD 342,000	Charles Schwab 3.2% 2/3/2027	324,867	0.02	USD 60,000	Civitas Resources 8.625% 1/11/2030	64,256	0.00
USD 3,830,000	Charles Schwab 6.196% 17/11/2029	3,964,155	0.25	USD 88,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	89,097	0.01
USD 75,000	Chart Industries 7.5% 1/1/2030	77,428	0.01	USD 214,000	Clarivate Science 3.875% 1/7/2028	194,838	0.01
USD 400,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	337,659	0.02	USD 10,000	Clarivate Science 4.875% 1/7/2029	9,085	0.00
USD 203,000	Charter Communications Operating / Charter Communications Operating Capital 3.75% 15/2/2028	187,698	0.01	USD 76,000	Clean Harbors 4.875% 15/7/2027	73,432	0.01
USD 3,914,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	3,676,562	0.23	USD 100,000	Clear Channel Outdoor 5.125% 15/8/2027	93,893	0.01
USD 15,000	Chemours 4.625% 15/11/2029	12,531	0.00	USD 244,000	Clear Channel Outdoor 9% 15/9/2028	254,967	0.02
USD 19,000	Chemours 5.75% 15/11/2028	16,887	0.00	USD 62,000	Clearway Energy Operating 4.75% 15/3/2028	57,982	0.00
USD 97,000	Chesapeake Energy 6.75% 15/4/2029	97,471	0.01	USD 460,000	Cloud Software 6.5% 31/3/2029	427,869	0.03
USD 112,511	CHL Mortgage Pass-Through Trust 2005-HYB8 4.426% 20/12/2035	101,008	0.01	USD 80,000	Clydesdale Acquisition 6.625% 15/4/2029	79,638	0.01
USD 140,000	Chobani / Chobani Finance 4.625% 15/11/2028	129,577	0.01	USD 120,000	Comcast 3.3% 1/4/2027	114,559	0.01
USD 39,000	CHS/Community Health Systems 4.75% 15/2/2031	29,575	0.00	USD 286,000	Comcast 3.55% 1/5/2028	271,855	0.02
USD 79,000	CHS/Community Health Systems 5.25% 15/5/2030	62,867	0.00	USD 349,763	COMM 2013-CCRE8 Mortgage Trust 3.599% 10/6/2046	340,419	0.02
USD 16,000	CHS/Community Health Systems 5.625% 15/3/2027	14,645	0.00	USD 3,000,000	COMM 2014-277P Mortgage Trust 3.611% 10/8/2049	2,823,699	0.18
USD 39,000	CHS/Community Health Systems 6% 15/1/2029	33,380	0.00	USD 4,238,460	COMM 2014-CCRE18 Mortgage Trust 3.828% 15/7/2047	4,209,912	0.26
EUR 141,000	Chubb INA 0.3% 15/12/2024	148,519	0.01	USD 4,631,007	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	4,526,525	0.28
USD 104,000	Churchill Downs 4.75% 15/1/2028	98,285	0.01	USD 56,857	COMM 2014-UBS5 Mortgage Trust 3.548% 10/9/2047	56,759	0.00
USD 158,000	Churchill Downs 5.5% 1/4/2027	155,075	0.01	USD 560,000	COMM 2015-3BP Mortgage Trust 3.178% 10/2/2035	531,093	0.03
USD 21,000	Churchill Downs 5.75% 1/4/2030	20,194	0.00	USD 7,687,317	COMM 2015-CCRE23 Mortgage Trust 0.842% 10/5/2048	54,763	0.00
USD 67,000	CITGO Petroleum 7% 15/6/2025	66,802	0.00	USD 604,810	COMM 2015-CCRE24 Mortgage Trust 3.445% 10/8/2048	598,515	0.04
USD 57,000	CITGO Petroleum 8.375% 15/1/2029	59,905	0.00	USD 3,509,897	COMM 2015-LC21 Mortgage Trust 3.445% 10/7/2048	3,430,974	0.21
USD 4,049,000	Citigroup 3.4% 1/5/2026	3,895,091	0.24	USD 75,000	CommScope 6% 1/3/2026	67,965	0.00
USD 346,000	Citigroup 3.52% 27/10/2028	325,406	0.02	USD 6,000	CommScope Technologies 6% 15/6/2025	4,686	0.00

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 17,000	Comstock Resources 5.875% 15/1/2030	14,848	0.00	USD 314,000	Edison International 4.95% 15/4/2025	311,408	0.02
	Comstock Resources 6.75% 1/3/2029	100,424	0.01	USD 219,000	Element Solutions 3.875% 1/9/2028	198,762	0.01
USD 1,045,000	Consumers Energy 4.6% 30/5/2029	1,029,658	0.06	USD 388,000	Elevance Health 3.65% 1/12/2027	371,256	0.02
USD 85,000	CoreLogic 4.5% 1/5/2028	75,422	0.01	USD 558,000	Elevance Health 5.35% 15/10/2025	558,100	0.04
USD 4,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	3,759	0.00	USD 325,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	326,385	0.02
USD 26,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	26,331	0.00	USD 66,000	Enact 6.5% 15/8/2025	65,964	0.00
USD 165,000	Crescent Energy Finance 7.25% 1/5/2026	164,372	0.01	USD 1,074,000	Enbridge Energy Partners 5.875% 15/10/2025	1,081,437	0.07
USD 65,000	Crescent Energy Finance 9.25% 15/2/2028	67,843	0.00	USD 29,000	Encompass Health 4.75% 1/2/2030	26,886	0.00
USD 29,000	Crocs 4.25% 15/3/2029	26,071	0.00	USD 850,000	Energy Transfer 2.9% 15/5/2025	823,684	0.05
USD 89,000	Crowdstrike 3% 15/2/2029	78,576	0.01	USD 5,218,000	Energy Transfer 4.05% 15/3/2025	5,138,638	0.32
USD 1,842,000	Crown Castle 1.05% 15/7/2026	1,667,256	0.10	USD 438,000	Energy Transfer 4.5% 15/4/2024	437,243	0.03
USD 387,000	Crown Castle 4.45% 15/2/2026	380,080	0.02	USD 2,030,000	Energy Transfer 5.625% 1/5/2027	2,009,527	0.13
USD 1,645,000	CSAIL 2015-C1 Commercial Mortgage Trust 3.505% 15/4/2050	1,607,846	0.10	USD 837,000	Energy Transfer 5.95% 1/12/2025	842,556	0.05
USD 200,000	CSC 5.375% 1/2/2028	173,342	0.01	USD 450,000	Energy Transfer 6% 1/2/2029	450,880	0.03
USD 149,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	146,680	0.01	USD 2,274,000	Energy Transfer 6.1% 1/12/2028	2,352,305	0.15
USD 137,000	CVS Health 4.3% 25/3/2028	133,077	0.01	USD 65,000	EnLink Midstream Partners 4.85% 15/7/2026	63,451	0.00
EUR 375,000	Danaher 1.7% 30/3/2024	406,126	0.03	USD 127,000	Entegris 4.75% 15/4/2029	119,966	0.01
USD 64,000	Darling Ingredients 5.25% 15/4/2027	62,797	0.00	USD 32,000	EQM Midstream Partners 6.375% 1/4/2029	32,127	0.00
USD 2,238,719	DBGS 2018-BIOD Mortgage Trust 6.417% 15/5/2035	2,229,866	0.14	USD 116,000	EQM Midstream Partners 6.5% 1/7/2027	117,194	0.01
USD 1,064,065	DBJPM 2016-C3 Mortgage Trust 2.632% 10/8/2049	999,922	0.06	USD 543,000	Equinix 1.25% 15/7/2025	513,148	0.03
USD 1,810,000	Dell International / EMC 4% 15/7/2024	1,795,305	0.11	USD 1,084,000	Equinix 1.45% 15/5/2026	998,763	0.06
USD 3,875,000	Delta Air Lines 7% 1/5/2025	3,940,145	0.25	USD 827,000	Equinix 1.55% 15/3/2028	720,447	0.05
USD 2,042,000	Diamondback Energy 3.5% 1/12/2029	1,877,915	0.12	USD 966,000	Equinix 1.8% 15/7/2027	869,214	0.05
USD 99,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	93,450	0.01	USD 2,960,000	Equinix 2.9% 18/11/2026	2,790,039	0.17
USD 78,000	DISH DBS 5.25% 1/12/2026	61,964	0.00	USD 1,220,000	Eversource Energy 2.9% 1/3/2027	1,142,391	0.07
USD 113,000	DISH Network 11.75% 15/11/2027	118,130	0.01	USD 2,000	Eversource Energy 4.6% 1/7/2027	1,960	0.00
USD 694,000	DR Horton 1.3% 15/10/2026	627,974	0.04	USD 1,520,000	Eversource Energy 4.75% 15/5/2026	1,503,089	0.09
USD 12,000	Dream Finders Homes 8.25% 15/8/2028	12,521	0.00	USD 1,062,000	Eversource Energy 5.45% 1/3/2028	1,070,237	0.07
USD 48,000	DT Midstream 4.125% 15/6/2029	43,797	0.00	USD 740,000	Exelon 2.75% 15/3/2027	687,984	0.04
USD 1,685,000	DTE Electric 4.85% 1/12/2026	1,683,830	0.10	USD 1,302,000	Exelon 5.15% 15/3/2028	1,299,828	0.08
USD 1,331,000	Duke Energy 2.65% 1/9/2026	1,253,398	0.08	USD 41,000	Fair Isaac 4% 15/6/2028	38,103	0.00
USD 755,000	Duke Energy 4.85% 5/1/2029	744,260	0.05	USD 5,799,564	Fannie Mae Pool 1.5% 1/6/2031	5,276,283	0.33
USD 65,000	Dun & Bradstreet 5% 15/12/2029	59,830	0.00	USD 3,661,349	Fannie Mae Pool 2.5% 1/6/2035	3,325,371	0.21
USD 13,000	Dycom Industries 4.5% 15/4/2029	11,980	0.00	USD 11,983	Fannie Mae Pool 3% 1/4/2027	11,618	0.00
USD 718,000	Edison International 3.55% 15/11/2024	707,214	0.04	USD 18,138	Fannie Mae Pool 3% 1/8/2028	17,440	0.00
USD 1,660,000	Edison International 4.7% 15/8/2025	1,637,735	0.10	USD 255,671	Fannie Mae Pool 3% 1/3/2030	244,216	0.02
				USD 101,336	Fannie Mae Pool 3% 1/5/2030	96,530	0.01
				USD 25,458	Fannie Mae Pool 3% 1/7/2030	24,262	0.00
				USD 14,910	Fannie Mae Pool 3% 1/8/2030	14,221	0.00
				USD 8,609	Fannie Mae Pool 3% 1/8/2030	8,212	0.00
				USD 32,233	Fannie Mae Pool 3% 1/9/2030	30,732	0.00
				USD 261,076	Fannie Mae Pool 3% 1/9/2030	248,819	0.02
				USD 40,165	Fannie Mae Pool 3% 1/9/2030	38,143	0.00
				USD 10,168	Fannie Mae Pool 3% 1/9/2030	9,563	0.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,952	Fannie Mae Pool 3% 1/11/2030	6,615	0.00	USD 256,761	Fannie Mae Pool 4% 1/9/2037	246,531	0.02
USD 196,094	Fannie Mae Pool 3% 1/12/2030	186,201	0.01	USD 177,006	Fannie Mae Pool 4% 1/3/2038	169,469	0.01
USD 186,300	Fannie Mae Pool 3% 1/12/2030	176,930	0.01	USD 2,627,083	Fannie Mae Pool 4% 1/9/2043	2,478,463	0.15
USD 31,463	Fannie Mae Pool 3% 1/1/2031	29,866	0.00	USD 8,521,057	Fannie Mae Pool 4% 1/3/2048	8,038,978	0.50
USD 11,480	Fannie Mae Pool 3% 1/1/2031	10,897	0.00	USD 518,537	Fannie Mae Pool 4.5% 1/8/2037	508,213	0.03
USD 19,958	Fannie Mae Pool 3% 1/3/2031	19,011	0.00	USD 2,343,196	Fannie Mae Pool 4.5% 1/10/2037	2,305,934	0.14
USD 189,881	Fannie Mae Pool 3% 1/3/2031	180,287	0.01	USD 858,660	Fannie Mae Pool 4.5% 1/10/2037	842,322	0.05
USD 223,862	Fannie Mae Pool 3% 1/4/2031	212,493	0.01	USD 2,088,421	Fannie Mae Pool 4.5% 1/10/2037	2,051,092	0.13
USD 18,076	Fannie Mae Pool 3% 1/4/2031	17,007	0.00	USD 413,511	Fannie Mae Pool 4.5% 1/10/2037	408,158	0.03
USD 30,588	Fannie Mae Pool 3% 1/5/2031	29,041	0.00	USD 535,799	Fannie Mae Pool 4.5% 1/11/2037	528,936	0.03
USD 30,100	Fannie Mae Pool 3% 1/7/2031	28,399	0.00	USD 571,511	Fannie Mae Pool 4.5% 1/3/2047	554,288	0.03
USD 42,733	Fannie Mae Pool 3% 1/7/2031	40,568	0.00	USD 1,718,094	Fannie Mae Pool 4.5% 1/5/2047	1,664,141	0.10
USD 190,081	Fannie Mae Pool 3% 1/8/2031	180,648	0.01	USD 232,110	Fannie Mae Pool 4.5% 1/7/2047	224,989	0.01
USD 9,793	Fannie Mae Pool 3% 1/8/2031	9,298	0.00	USD 1,921,349	Fannie Mae Pool 4.5% 1/11/2047	1,867,993	0.12
USD 22,937	Fannie Mae Pool 3% 1/9/2031	21,850	0.00	USD 308,648	Fannie Mae Pool 4.5% 1/6/2048	301,303	0.02
USD 380,461	Fannie Mae Pool 3% 1/10/2031	358,208	0.02	USD 954,467	Fannie Mae Pool 4.5% 1/11/2048	931,648	0.06
USD 257,031	Fannie Mae Pool 3% 1/11/2031	241,927	0.02	USD 2,850,212	Fannie Mae Pool 4.5% 1/2/2049	2,785,403	0.17
USD 54,588	Fannie Mae Pool 3% 1/12/2031	51,513	0.00	USD 811,043	Fannie Mae Pool 4.5% 1/4/2049	792,209	0.05
USD 29,698	Fannie Mae Pool 3% 1/1/2032	28,146	0.00	USD 196	Fannie Mae Pool 5% 1/7/2025	194	0.00
USD 217,162	Fannie Mae Pool 3% 1/1/2032	204,430	0.01	USD 415,955	Fannie Mae Pool 5% 1/10/2037	415,600	0.03
USD 90,883	Fannie Mae Pool 3% 1/2/2032	85,311	0.01	USD 2,142,053	Fannie Mae Pool 5% 1/6/2039	2,127,679	0.13
USD 128,505	Fannie Mae Pool 3% 1/3/2032	121,729	0.01	USD 241,845	Fannie Mae Pool 5.325% 1/9/2042	249,195	0.02
USD 265,301	Fannie Mae Pool 3% 1/6/2032	251,232	0.02	USD 1,783,347	Fannie Mae REMICS 1.5% 25/11/2050	1,554,441	0.10
USD 374,314	Fannie Mae Pool 3% 1/6/2032	352,506	0.02	USD 6,917,378	Fannie Mae REMICS 6% 25/9/2052	6,678,238	0.41
USD 16,480	Fannie Mae Pool 3% 1/7/2032	15,566	0.00	USD 14,000,000	Federal Farm Credit Banks Funding 0.71% 1/4/2025	13,409,786	0.83
USD 6,868	Fannie Mae Pool 3% 1/7/2032	6,486	0.00	USD 2,000,000	Federal Farm Credit Banks Funding 1.3% 3/2/2031	1,600,816	0.10
USD 1,619,173	Fannie Mae Pool 3% 1/7/2032	1,530,932	0.10	USD 8,500,000	Federal Farm Credit Banks Funding 1.68% 17/9/2035	6,006,587	0.37
USD 9,252	Fannie Mae Pool 3% 1/8/2032	8,743	0.00	USD 2,000,000	Federal Farm Credit Banks Funding 2.17% 29/10/2029	1,759,314	0.11
USD 181,556	Fannie Mae Pool 3% 1/9/2032	170,935	0.01	USD 5,500,000	Federal Farm Credit Banks Funding 2.25% 15/8/2029	4,894,544	0.30
USD 200,992	Fannie Mae Pool 3% 1/11/2032	189,606	0.01	USD 1,150,000	Federal Farm Credit Banks Funding 2.78% 1/12/2036	905,067	0.06
USD 276,464	Fannie Mae Pool 3% 1/11/2032	259,206	0.02	USD 4,000,000	Federal Home Loan Banks 0.6% 30/12/2026	3,566,091	0.22
USD 32,777	Fannie Mae Pool 3% 1/12/2032	30,823	0.00	USD 2,560,000	Federal Home Loan Banks 1.4% 9/1/2031	2,075,152	0.13
USD 15,522	Fannie Mae Pool 3% 1/12/2032	14,661	0.00	USD 3,000,000	Federal Home Loan Banks 1.61% 27/1/2033	2,305,908	0.14
USD 9,053	Fannie Mae Pool 3% 1/1/2033	8,521	0.00	USD 4,000,000	Federal Home Loan Banks 2.06% 27/9/2029	3,496,004	0.22
USD 52,157	Fannie Mae Pool 3% 1/1/2033	48,832	0.00	USD 3,500,000	Federal Home Loan Banks 2.18% 6/11/2029	3,073,402	0.19
USD 106,564	Fannie Mae Pool 3% 1/1/2033	100,690	0.01	USD 1,150,000	Federal Home Loan Banks 2.5% 5/11/2036	884,220	0.05
USD 28,880	Fannie Mae Pool 3% 1/2/2033	27,187	0.00	USD 4,000,000	Federal Home Loan Mortgage 0.65% 28/5/2026	3,656,236	0.23
USD 163,667	Fannie Mae Pool 3% 1/2/2033	153,502	0.01	USD 189,000	Federal Home Loan Mortgage 1.55% 20/11/2031	149,703	0.01
USD 13,902	Fannie Mae Pool 3% 1/10/2033	13,010	0.00	USD 4,500,000	Federal Home Loan Mortgage 4.2% 28/8/2025	4,451,662	0.28
USD 6,706,079	Fannie Mae Pool 3% 1/11/2033	6,332,148	0.39				
USD 3,158,282	Fannie Mae Pool 3% 1/2/2034	2,983,792	0.18				
USD 712,599	Fannie Mae Pool 3% 1/9/2035	658,384	0.04				
USD 315,010	Fannie Mae Pool 3.128% 1/9/2044	313,019	0.02				
USD 72,211	Fannie Mae Pool 3.5% 1/4/2034	69,299	0.00				
USD 454,694	Fannie Mae Pool 3.5% 1/4/2034	436,361	0.03				
USD 644,060	Fannie Mae Pool 4% 1/4/2033	628,099	0.04				
USD 517,288	Fannie Mae Pool 4% 1/6/2033	505,721	0.03				
USD 226,616	Fannie Mae Pool 4% 1/9/2033	221,946	0.01				
USD 289,040	Fannie Mae Pool 4% 1/2/2034	282,372	0.02				
USD 18,338	Fannie Mae Pool 4% 1/3/2034	17,811	0.00				
USD 149,345	Fannie Mae Pool 4% 1/3/2034	145,231	0.01				
USD 144,413	Fannie Mae Pool 4% 1/3/2034	140,100	0.01				
USD 208,060	Fannie Mae Pool 4% 1/7/2037	199,842	0.01				

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 16,000,000	Federal National Mortgage Association 0.55% 19/8/2025	15,040,655	0.93	USD 462,744	Freddie Mac Pool 4.5% 1/1/2050	451,827	0.03
USD 4,000,000	Federal National Mortgage Association 0.74% 25/8/2027	3,517,230	0.22	USD 3,150,235	Freddie Mac REMICS 1.5% 15/4/2044	3,014,958	0.19
USD 4,000,000	Federal National Mortgage Association 0.81% 25/9/2028	3,404,283	0.21	USD 685,556	Freddie Mac REMICS 2% 25/6/2044	618,386	0.04
USD 61,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	55,185	0.00	USD 1,956,383	Freddie Mac REMICS 2% 25/6/2045	1,743,371	0.11
USD 174,000	Fidelity National Information Services 4.7% 15/7/2027	172,766	0.01	USD 1,239,842	Freddie Mac REMICS 3% 15/8/2043	1,122,957	0.07
USD 29,000	Fiesta Purchaser 7.875% 1/3/2031	29,926	0.00	USD 382,782	Freddie Mac REMICS 3% 15/1/2044	373,149	0.02
USD 5,000	FirstEnergy 2.65% 1/3/2030	4,270	0.00	USD 1,303,277	Freddie Mac REMICS 3% 15/9/2046	1,212,240	0.08
USD 615,000	Ford Motor Credit 2.7% 10/8/2026	571,321	0.04	USD 877,939	Freddie Mac REMICS 3% 25/7/2049	762,941	0.05
USD 3,090,000	Ford Motor Credit 5.8% 5/3/2027	3,088,188	0.19	USD 1,080,925	Freddie Mac REMICS 4% 15/12/2043	1,008,336	0.06
USD 2,085,000	Ford Motor Credit 6.95% 10/6/2026	2,128,267	0.13	USD 8,994	Freddie Mac REMICS 4.5% 15/9/2041	8,924	0.00
USD 200,000	Ford Motor Credit 7.2% 10/6/2030	210,769	0.01	USD 51,814	Freddie Mac REMICS 4.5% 15/11/2041	50,497	0.00
USD 2,595,000	Ford Motor Credit 7.35% 4/11/2027	2,718,359	0.17	USD 7,000	Freedom Mortgage 9.25% 1/2/2029	7,108	0.00
USD 19,000	Fortrea 7.5% 1/7/2030	19,426	0.00	USD 11,000	Freedom Mortgage 12% 1/10/2028	11,918	0.00
USD 37,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	35,436	0.00	USD 11,000	Freedom Mortgage 12.25% 1/10/2030	12,112	0.00
USD 108,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	107,831	0.01	USD 69,000	Frontier Communications 5% 1/5/2028	63,898	0.00
USD 71,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	74,401	0.01	USD 119,000	Frontier Communications 5.875% 15/10/2027	115,126	0.01
USD 18,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	18,596	0.00	USD 20,000	Frontier Communications 8.625% 15/3/2031	20,209	0.00
USD 603,957	Freddie Mac Gold Pool 3% 1/9/2032	572,286	0.04	USD 28,000	Frontier Communications 8.75% 15/5/2030	28,504	0.00
USD 400,413	Freddie Mac Gold Pool 3% 1/2/2036	369,982	0.02	USD 12,000	FTAI Infra Escrow 10.5% 1/6/2027	12,444	0.00
USD 760,871	Freddie Mac Gold Pool 4% 1/2/2034	741,717	0.05	USD 50,000	Gates Global / Gates 6.25% 15/1/2026	49,816	0.00
USD 895,873	Freddie Mac Gold Pool 4% 1/2/2034	879,304	0.05	USD 22,000	GCI 4.75% 15/10/2028	19,788	0.00
USD 782,373	Freddie Mac Gold Pool 4% 1/3/2034	767,003	0.05	USD 51,000	Gen Digital 6.75% 30/9/2027	51,279	0.00
USD 43,349	Freddie Mac Gold Pool 4% 1/11/2036	41,877	0.00	USD 297,000	General Mills 5.241% 18/11/2025	296,812	0.02
USD 574,006	Freddie Mac Gold Pool 4% 1/6/2037	552,238	0.03	USD 176,000	General Motors Financial 1.25% 8/1/2026	163,319	0.01
USD 189,120	Freddie Mac Gold Pool 4.5% 1/7/2047	183,551	0.01	USD 434,000	General Motors Financial 2.35% 26/2/2027	398,143	0.03
USD 5,663,868	Freddie Mac Gold Pool 4.5% 1/3/2049	5,533,739	0.34	USD 772,000	General Motors Financial 4% 15/1/2025	760,985	0.05
USD 93,896,547	Freddie Mac Multifamily Structured Pass Through Certificates 0.647% 25/9/2024	194,319	0.01	USD 2,010,000	General Motors Financial 5.4% 8/5/2027	2,013,605	0.13
USD 1,082,990	Freddie Mac Non Gold Pool 3.335% 1/5/2045	1,070,650	0.07	USD 437,000	General Motors Financial 6% 9/1/2028	446,953	0.03
USD 376,003	Freddie Mac Pool 3.5% 1/9/2032	368,515	0.02	USD 604,000	General Motors Financial 6.05% 10/10/2025	608,759	0.04
USD 466,821	Freddie Mac Pool 4.5% 1/10/2037	458,765	0.03	USD 9,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	8,998	0.00
				USD 19,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	19,313	0.00
				USD 8,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	8,301	0.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,135,000	Georgia Power 5.004% 23/2/2027	1,134,792	0.07	USD 4,617,000	HCA 5.375% 1/2/2025	4,603,700	0.29
USD 1,706,000	Glencore Funding 6.125% 6/10/2028	1,762,742	0.11	USD 593,000	HCA 5.375% 1/9/2026	592,257	0.04
USD 36,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	30,363	0.00	USD 2,467,000	HCA 5.875% 15/2/2026	2,477,938	0.15
USD 3,484,000	Global Payments 1.2% 1/3/2026	3,212,800	0.20	USD 74,000	HealthEquity 4.5% 1/10/2029	67,979	0.01
USD 48,000	Global Payments 1.5% 1/3/2031	48,945	0.00	USD 820,000	Healthpeak 1.35% 1/2/2027	738,029	0.05
USD 2,518,000	Global Payments 4.8% 1/4/2026	2,488,462	0.15	USD 61,000	Herc 5.5% 15/7/2027	59,762	0.00
USD 15,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	13,362	0.00	USD 47,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	45,486	0.00
USD 32,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	30,911	0.00	USD 15,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	14,900	0.00
EUR 1,600,000	Goldman Sachs 0.875% 9/5/2029	1,494,510	0.09	USD 20,000	Hilton Domestic Operating 3.75% 1/5/2029	18,164	0.00
EUR 1,600,000	Goldman Sachs 1.25% 7/2/2029*	1,541,049	0.10	USD 5,000	Hilton Domestic Operating 4.875% 15/1/2030	4,734	0.00
USD 395,000	Goldman Sachs 1.431% 9/3/2027	365,194	0.03	USD 10,000	Hilton Domestic Operating 5.75% 1/5/2028	10,001	0.00
USD 2,334,000	Goldman Sachs 2.64% 24/2/2028	2,167,377	0.13	USD 82,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	80,084	0.01
USD 3,522,000	Goldman Sachs 6.484% 24/10/2029	3,695,707	0.23	EUR 710,000	Honeywell International 3.5% 17/5/2027	770,865	0.05
USD 618,000	Goldman Sachs 6.739% 15/5/2026	622,769	0.04	USD 43,000	Howard Hughes 5.375% 1/8/2028	40,459	0.00
USD 621,957	GoodLeap Sustainable Home Solutions Trust 2021-4 1.93% 20/7/2048	480,936	0.03	USD 30,000	Howard Midstream Energy Partners 8.875% 15/7/2028	31,683	0.00
USD 211,597	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	169,313	0.01	USD 121,000	HP 4.75% 15/1/2028	119,923	0.01
USD 3,245,368	Government National Mortgage Association 0.641% 16/2/2053	50,815	0.00	USD 3,220,000	HSBC USA 5.294% 4/3/2027	3,222,794	0.20
USD 1,146,307	Government National Mortgage Association 1.5% 20/6/2050	889,918	0.06	USD 351,000	HUB International 7.25% 15/6/2030	357,821	0.02
USD 1,363,725	Government National Mortgage Association 3% 20/7/2045	1,284,588	0.08	USD 10,000	Hughes Satellite Systems 5.25% 1/8/2026	8,585	0.00
USD 652,490	Government National Mortgage Association 3% 20/3/2047	591,792	0.04	USD 2,471,000	Hyundai Capital America 1.65% 17/9/2026	2,253,327	0.14
USD 16,000	GrafTech Global Enterprises 9.875% 15/12/2028	12,780	0.00	USD 352,000	Hyundai Capital America 5.5% 30/3/2026	352,665	0.02
USD 56,000	Graphic Packaging International 3.5% 15/3/2028	51,325	0.00	USD 13,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	10,931	0.00
USD 11,000	Gray Television 5.875% 15/7/2026	10,389	0.00	USD 76,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	69,934	0.01
USD 31,000	Gray Television 7% 15/5/2027	27,744	0.00	USD 37,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	36,057	0.00
USD 1,176,141	GS Mortgage Trust 2011-GC5 5.153% 10/8/2044	1,140,444	0.07	USD 29,000	Icahn Enterprises / Icahn Enterprises Finance 9.75% 15/1/2029	30,308	0.00
USD 2,960,000	GS Mortgage Trust 2014-GC24 3.931% 10/9/2047	2,919,507	0.18	EUR 1,045,000	Illinois Tool Works 0.25% 5/12/2024*	1,104,221	0.07
USD 2,330,000	GS Mortgage Trust 2015-GC32 3.764% 10/7/2048	2,266,445	0.14	USD 61,000	Imola Merger 4.75% 15/5/2029	56,561	0.00
USD 1,319,781	GS Mortgage Trust 2016-GS3 2.777% 10/10/2049	1,283,162	0.08	USD 1,052,000	Intel 4.875% 10/2/2028	1,052,325	0.07
USD 260,000	GTCR W-2 Merger Sub 7.5% 15/1/2031	270,837	0.02	USD 100,000	International Business Machines 4.5% 6/2/2026	99,168	0.01
USD 8,000	Gulfport Energy 8% 17/5/2026	8,116	0.00	USD 140,000	Iron Mountain 7% 15/2/2029	142,312	0.01
USD 20,000	GYP III 4.625% 1/5/2029	18,553	0.00	USD 868,967	JP Morgan Mortgage Trust 2014-2 3% 25/6/2029	832,306	0.05
USD 13,000	Hanesbrands 4.875% 15/5/2026	12,555	0.00	USD 414,762	JP Morgan Mortgage Trust 2016-2 7.088% 25/6/2046	393,933	0.02
USD 35,000	HAT I / HAT II 3.375% 15/6/2026	32,629	0.00	USD 408,469	JPMBB Commercial Mortgage Trust 2014-C23 3.657% 15/9/2047	405,828	0.03
USD 20,000	HAT I / HAT II 8% 15/6/2027	20,774	0.00				
USD 3,235,000	HCA 5.25% 15/4/2025	3,220,929	0.20				
USD 1,628,000	HCA 5.25% 15/6/2026	1,619,830	0.10				

\*All or a portion of this security represents a security on loan.



# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 129,248	JPMBB Commercial Mortgage Trust 2014-C26 3.288% 15/1/2048	128,097	0.01	USD 31,000	Lindblad Expeditions 6.75% 15/2/2027	31,154	0.00
USD 879,964	JPMBB Commercial Mortgage Trust 2015-C33 3.504% 15/12/2048	850,814	0.05	USD 28,000	Lindblad Expeditions 9% 15/5/2028	29,625	0.00
EUR 128,000	JPMorgan Chase 1.5% 27/1/2025	136,135	0.01	USD 21,000	Lions Gate Capital 5.5% 15/4/2029*	15,756	0.00
USD 412,000	JPMorgan Chase 1.578% 22/4/2027	381,203	0.02	USD 21,000	Live Nation Entertainment 3.75% 15/1/2028	19,214	0.00
USD 1,200,000	JPMorgan Chase 2.069% 1/6/2029	1,058,629	0.07	USD 43,000	Live Nation Entertainment 4.75% 15/10/2027	40,888	0.00
USD 1,581,000	JPMorgan Chase 3.782% 1/2/2028	1,521,708	0.10	USD 7,000	Live Nation Entertainment 5.625% 15/3/2026	6,921	0.00
USD 551,000	JPMorgan Chase 3.96% 29/1/2027	538,533	0.03	USD 121,000	Live Nation Entertainment 6.5% 15/5/2027	121,997	0.01
USD 2,965,000	JPMorgan Chase 5.04% 23/1/2028	2,954,102	0.18	USD 169,000	Lowe's 3.35% 1/4/2027	161,213	0.01
USD 3,091,000	JPMorgan Chase 5.299% 24/7/2029	3,105,459	0.19	USD 3,240,000	Lowe's 4.4% 8/9/2025	3,202,623	0.20
USD 3,615,000	JPMorgan Chase 6.087% 23/10/2029	3,743,851	0.23	USD 34,000	Lumen Technologies 4% 15/2/2027	20,641	0.00
USD 109,000	Kaiser Aluminum 4.625% 1/3/2028	100,484	0.01	USD 980,000	LYB International Finance III 1.25% 1/10/2025	916,223	0.06
USD 6,000	KBR 4.75% 30/9/2028	5,533	0.00	USD 7,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	6,875	0.00
USD 122,000	Kinder Morgan 4.3% 1/3/2028	118,595	0.01	USD 56,000	Matador Resources 5.875% 15/9/2026	55,484	0.00
USD 1,445,000	Kinder Morgan 5% 1/2/2029	1,436,598	0.09	USD 29,000	Matador Resources 6.875% 15/4/2028	29,529	0.00
USD 9,000	Kinetik 6.625% 15/12/2028	9,088	0.00	USD 103,000	Match II 4.625% 1/6/2028	96,151	0.01
USD 55,000	Kodiak Gas Services 7.25% 15/2/2029	56,156	0.00	USD 314,000	Mauser Packaging Solutions 7.875% 15/8/2026	317,949	0.02
USD 46,000	Korn Ferry 4.625% 15/12/2027	43,486	0.00	EUR 1,270,000	McDonald's 3.625% 28/11/2027*	1,381,420	0.09
USD 28,000	LABL 5.875% 1/11/2028	25,141	0.00	USD 137,000	Medline Borrower 3.875% 1/4/2029	122,392	0.01
USD 4,000	LABL 6.75% 15/7/2026	3,883	0.00	USD 160,000	Medline Borrower 5.25% 1/10/2029	148,105	0.01
USD 49,000	LABL 9.5% 1/11/2028	49,086	0.00	USD 48,000	MicroStrategy 6.125% 15/6/2028	46,228	0.00
USD 48,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	44,235	0.00	USD 48,000	ModivCare 5.875% 15/11/2025	46,658	0.00
USD 4,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	3,939	0.00	USD 87,000	Molina Healthcare 4.375% 15/6/2028	81,146	0.01
USD 5,000	Lamar Media 4% 15/2/2030	4,466	0.00	EUR 100,000	Morgan Stanley 0.406% 29/10/2027	99,301	0.01
USD 81,000	Lamb Weston 4.875% 15/5/2028	78,360	0.01	USD 2,286,000	Morgan Stanley 2.475% 21/1/2028	2,117,746	0.13
USD 37,000	LCM Investments II 4.875% 1/5/2029	33,279	0.00	USD 1,142,000	Morgan Stanley 5.123% 1/2/2029	1,135,737	0.07
USD 21,000	Legacy LifePoint Health 4.375% 15/2/2027	19,509	0.00	USD 3,485,000	Morgan Stanley 5.164% 20/4/2029	3,469,649	0.22
USD 20,000	Legends Hospitality Co / Legends Hospitality Co-Issuer 5% 1/2/2026	19,900	0.00	USD 2,154,000	Morgan Stanley 5.449% 20/7/2029	2,167,406	0.14
USD 98,000	Level 3 Financing 3.4% 1/3/2027	100,450	0.01	USD 4,970,000	Morgan Stanley Bank 4.952% 14/1/2028	4,949,455	0.31
USD 76,000	Level 3 Financing 4.625% 15/9/2027	49,400	0.00	USD 12,559	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 3.621% 15/10/2047	12,526	0.00
USD 17,000	Level 3 Financing 10.5% 15/5/2030	17,574	0.00	USD 6,616,709	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20 3.249% 15/2/2048	6,463,610	0.40
USD 70,000	Level 3 Financing 10.5% 15/5/2030	72,363	0.01	USD 2,625,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.372% 15/10/2048	2,547,845	0.16
USD 34,000	Levi Strauss 3.5% 1/3/2031	29,411	0.00	USD 4,189,500	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.635% 15/10/2048	4,051,245	0.25
USD 11,000	LGI Homes 8.75% 15/12/2028	11,472	0.00				
USD 57,000	Life Time 5.75% 15/1/2026	56,548	0.00				
USD 19,000	LifePoint Health 9.875% 15/8/2030	19,730	0.00				
USD 61,000	LifePoint Health 11% 15/10/2030	64,584	0.00				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[1066] BlackRock Global Funds (BGF)**

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 3.252% 15/10/2048	6,806,540	0.42	USD 229,000	NextEra Energy Capital 3.55% 1/5/2027	218,123	0.01
USD 1,436,046	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 2.729% 15/9/2049	1,397,540	0.09	USD 125,000	NextEra Energy Capital 4.625% 15/7/2027	123,096	0.01
USD 3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31 3.102% 15/11/2049	2,785,547	0.17	USD 235,000	NextEra Energy Capital 4.9% 28/2/2028	233,420	0.01
USD 193,000	MPLX 1.75% 1/3/2026	180,136	0.02	USD 1,411,000	NextEra Energy Capital 5.749% 1/9/2025	1,418,702	0.09
USD 1,234,000	MPLX 4.25% 1/12/2027	1,195,357	0.07	USD 27,000	NextEra Energy Operating Partners 4.25% 15/7/2024	26,690	0.00
USD 2,668,000	MPLX 4.875% 1/6/2025	2,645,468	0.17	USD 18,000	NextEra Energy Operating Partners 7.25% 15/1/2029	18,286	0.00
USD 19,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	14,129	0.00	USD 175,000	NFP 4.875% 15/8/2028	174,342	0.01
USD 29,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	25,874	0.00	USD 55,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	55,581	0.00
USD 21,000	Mueller Water Products 4% 15/6/2029	18,987	0.00	USD 314,000	NiSource 3.49% 15/5/2027	299,438	0.02
USD 43,000	Nabors Industries 7.375% 15/5/2027	42,718	0.00	USD 3,304,000	NiSource 5.25% 30/3/2028	3,324,832	0.21
USD 21,000	Nabors Industries 9.125% 31/1/2030	21,546	0.00	USD 1,434,000	Nissan Motor Acceptance 2% 9/3/2026	1,322,647	0.08
EUR 1,280,000	National Grid North America 4.151% 12/9/2027	1,403,491	0.09	USD 102,000	Nissan Motor Acceptance 7.05% 15/9/2028	106,329	0.01
USD 875,000	National Rural Utilities Cooperative Finance 1.875% 7/2/2025	847,660	0.05	USD 836,000	Norfolk Southern 3.8% 1/8/2028	801,212	0.05
USD 109,000	Nationstar Mortgage 5% 1/2/2026	105,954	0.01	USD 14,000	Northern Oil & Gas 3.625% 15/4/2029	15,978	0.00
USD 46,000	Nationstar Mortgage 6% 15/1/2027	45,237	0.00	USD 119,000	Northern Oil & Gas 8.125% 1/3/2028	120,318	0.01
USD 45,000	Navient 6.75% 15/6/2026	45,203	0.00	USD 71,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	68,211	0.00
USD 36,000	Navient 9.375% 25/7/2030	37,735	0.00	USD 253,000	Novelis 3.25% 15/11/2026	235,027	0.01
USD 2,000,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,700,634	0.11	USD 64,000	Novelis 4.75% 30/1/2030	58,464	0.00
USD 348,268	Navient Private Education Loan Trust 2020-A 6.332% 15/11/2068	346,354	0.02	USD 8,000	NRG Energy 5.75% 15/1/2028	7,893	0.00
USD 246,932	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	232,738	0.01	USD 11,000	NuStar Logistics 5.75% 1/10/2025	10,900	0.00
USD 152,078	Navient Student Loan Trust 2018-EA 4% 15/12/2059	149,083	0.01	USD 118,000	Occidental Petroleum 3.4% 15/4/2026	112,943	0.01
USD 27,000	NCR Atleos 9.5% 1/4/2029	28,578	0.00	USD 289,000	Occidental Petroleum 5.55% 15/3/2026	290,488	0.02
USD 37,000	Neptune Bidco US 9.29% 15/4/2029	34,764	0.00	USD 3,120,000	Occidental Petroleum 8.5% 15/7/2027	3,369,830	0.21
USD 44,000	New Fortress Energy 6.75% 15/9/2025	43,302	0.00	USD 8,000	Oceaneering International 6% 1/2/2028	7,777	0.00
USD 284,600	New Residential Mortgage Loan Trust 2016-3 3.25% 25/9/2056	258,683	0.02	USD 126,000	Oncor Electric Delivery 4.3% 15/5/2028	123,046	0.01
USD 1,396,429	New Residential Mortgage Loan Trust 2018-1 4% 25/12/2057	1,322,770	0.08	USD 740,000	ONE Gas 1.1% 11/3/2024	739,260	0.05
USD 2,000,000	Newell Brands 5.2% 1/4/2026	1,937,332	0.12	USD 7,000	OneMain Finance 4% 15/9/2030	5,900	0.00
USD 10,000	Newfold Digital 11.75% 15/10/2028	10,870	0.00	USD 83,000	OneMain Finance 6.625% 15/1/2028	82,524	0.01
USD 8,000	Nexstar Media 5.625% 15/7/2027	7,600	0.00	USD 6,000	OneMain Finance 6.875% 15/3/2025	6,065	0.00
USD 175,000	NextEra Energy Capital 1.875% 15/1/2027	159,832	0.01	USD 24,000	OneMain Finance 7.125% 15/3/2026	24,401	0.00
USD 274,000	NextEra Energy Capital 1.9% 15/6/2028	240,328	0.02	USD 38,000	OneMain Finance 7.875% 15/3/2030	38,652	0.00
				USD 35,000	OneMain Finance 9% 15/1/2029	36,862	0.00
				USD 987,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	921,171	0.06
				USD 198,000	ONEOK 4.35% 15/3/2029	191,232	0.01
				USD 591,000	ONEOK 4.55% 15/7/2028	578,163	0.04

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,237,000	ONEOK 5.55% 1/11/2026	2,256,732	0.14	USD 6,000	Post 4.625% 15/4/2030	5,467	0.00
USD 1,138,000	ONEOK 5.65% 1/11/2028	1,161,834	0.07	USD 20,000	Prairie Acquiror 9% 1/8/2029	20,149	0.00
USD 6,882,000	Oracle 1.65% 25/3/2026	6,400,004	0.40	USD 6,000	Presidio 4.875% 1/2/2027	5,771	0.00
USD 147,000	Oracle 2.65% 15/7/2026	138,674	0.01	USD 3,000	Prime Healthcare Services 7.25% 1/11/2025	2,994	0.00
USD 285,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	261,288	0.02	USD 4,000	Prime Security Services Borrower / Prime Finance 5.25% 15/4/2024	3,998	0.00
USD 21,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	18,716	0.00	USD 51,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	50,666	0.00
USD 2,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	1,767	0.00	USD 45,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	44,584	0.00
USD 108,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	103,494	0.01	USD 39,000	PTC 3.625% 15/2/2025	38,161	0.00
USD 492,000	Pacific Gas and Electric 3.45% 1/7/2025	478,243	0.03	USD 277,000	Public Storage Operating 5.125% 15/1/2029	280,663	0.02
USD 575,000	Parker-Hannifin 2.7% 14/6/2024	570,207	0.04	USD 59,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	46,137	0.00
USD 59,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	54,202	0.00	USD 15,000	Raising Cane's Restaurants 9.375% 1/5/2029	15,982	0.00
USD 17,000	PBF / PBF Finance 7.875% 15/9/2030	17,410	0.00	USD 40,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	38,409	0.00
USD 535,000	PeaceHealth Obligated 1.375% 15/11/2025	497,664	0.03	USD 231,000	Realty Income 0.75% 15/3/2026	210,921	0.01
USD 26,000	PennyMac Financial Services 7.875% 15/12/2029	26,667	0.00	USD 104,000	Realty Income 4.125% 15/10/2026	101,316	0.01
USD 34,000	Penske Automotive 3.5% 1/9/2025	33,034	0.00	USD 197,000	Realty Income 4.875% 1/6/2026	195,640	0.01
USD 606,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	563,517	0.04	USD 263,000	Realty Income 5.05% 13/1/2026	262,015	0.02
USD 1,285,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	1,182,063	0.07	USD 60,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	55,662	0.00
USD 359,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	351,046	0.02	USD 45,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	43,015	0.00
USD 166,000	Penske Truck Leasing / PTL Finance 4.4% 1/7/2027	161,204	0.01	USD 29,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	29,766	0.00
USD 200,000	Penske Truck Leasing / PTL Finance 4.45% 29/1/2026	195,235	0.01	USD 8,000	Ritchie Bros 6.75% 15/3/2028	8,168	0.00
USD 6,000	Performance Food 4.25% 1/8/2029	5,461	0.00	USD 82,000	RLJ Lodging Trust 3.75% 1/7/2026	77,148	0.01
USD 43,000	Performance Food 5.5% 15/10/2027	42,112	0.00	USD 12,000	Rockcliff Energy II 5.5% 15/10/2029	11,042	0.00
USD 10,000	Permian Resources Operating 5.875% 1/7/2029	9,775	0.00	USD 100,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	92,112	0.00
USD 76,000	Permian Resources Operating 7.75% 15/2/2026	76,979	0.01	USD 16,000	Rockies Express Pipeline 4.95% 15/7/2029	14,966	0.00
USD 39,000	Permian Resources Operating 8% 15/4/2027	40,287	0.00	USD 13,000	RXO 7.5% 15/11/2027	13,436	0.00
USD 1,136,000	PG&E 5.25% 1/7/2030	1,068,897	0.07	USD 11,000	Ryan Specialty 4.375% 1/2/2030	10,204	0.00
USD 544,000	Philip Morris International 4.875% 13/2/2026	541,888	0.03	USD 207,000	Ryder System 1.75% 1/9/2026	189,890	0.01
USD 2,534,000	Philip Morris International 5.125% 15/11/2024	2,527,645	0.16	USD 2,043,000	Ryder System 2.85% 1/3/2027	1,916,494	0.12
USD 287,000	Philip Morris International 5.125% 17/11/2027	287,844	0.02	USD 198,000	Ryder System 2.9% 1/12/2026	186,489	0.01
USD 175,000	Piedmont Natural Gas 3.5% 1/6/2029	161,397	0.01	USD 1,500,000	Ryder System 3.65% 18/3/2024	1,496,393	0.09
USD 1,676,000	Pioneer Natural Resources 1.125% 15/1/2026	1,556,725	0.10	USD 141,000	Ryder System 4.3% 15/6/2027	137,484	0.01
USD 1,025,000	Pioneer Natural Resources 5.1% 29/3/2026	1,024,327	0.06	USD 593,000	Sabine Pass Liquefaction 5% 15/3/2027	589,191	0.04
USD 6,000	Playtika 4.25% 15/3/2029	5,069	0.00	USD 5,328,000	Sabine Pass Liquefaction 5.625% 1/3/2025	5,325,062	0.33
				USD 297,000	Sabine Pass Liquefaction 5.75% 15/5/2024	296,837	0.02
				USD 54,000	Sabre GLBL 8.625% 1/6/2027	47,790	0.00
				USD 2,000	Sabre GLBL 11.25% 15/12/2027	1,884	0.00
				USD 377,000	San Diego Gas & Electric 4.95% 15/8/2028	377,031	0.02

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 63,000	SBA Communications 3.125% 1/2/2029	55,800	0.00	USD 481,801	SMB Private Education Loan Trust 2017-B 6.182% 15/10/2035	477,274	0.03
USD 68,000	SBA Communications 3.875% 15/2/2027	64,156	0.00	USD 170,290	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	164,181	0.01
USD 10,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	9,357	0.00	USD 349,354	SMB Private Education Loan Trust 2020-A 6.262% 15/9/2037	346,856	0.02
USD 5,000	Scotts Miracle-Gro 4.5% 15/10/2029	4,450	0.00	USD 3,236,212	SMB Private Education Loan Trust 2020-PTB 1.6% 15/9/2054	2,935,776	0.18
USD 40,000	Sealed Air 4% 1/12/2027	37,173	0.00	USD 907,789	SMB Private Education Loan Trust 2021-A 2.31% 15/1/2053	845,578	0.05
USD 3,000	Sealed Air 5% 15/4/2029	2,841	0.00	USD 1,184,619	SMB Private Education Loan Trust 2021-A 6.162% 15/1/2053	1,150,423	0.07
USD 14,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	13,971	0.00	USD 2,092,389	SMB Private Education Loan Trust 2021-C 1.39% 15/1/2053	1,855,157	0.12
USD 1,512,139	Seasoned Credit Risk Transfer Trust Series 2018-3 3.5% 25/8/2057	1,419,996	0.09	USD 3,861,798	SMB Private Education Loan Trust 2022-B 6.775% 16/2/2055	3,881,793	0.24
USD 2,594,736	Seasoned Credit Risk Transfer Trust Series 2019-4 3% 25/2/2059	2,356,454	0.15	USD 1,743,185	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,691,436	0.10
USD 702,000	Sempra 3.3% 1/4/2025	686,376	0.04	USD 1,675,720	SMB Private Education Loan Trust 2022-C 7.175% 16/5/2050	1,694,434	0.11
USD 8,000	Sensata Technologies 4.375% 15/2/2030	7,291	0.00	USD 8,653,893	SMB Private Education Loan Trust 2022-D 7.125% 15/10/2058	8,780,785	0.54
USD 98,500	Sequoia Mortgage Trust 2017-CH1 3.5% 25/8/2047	90,135	0.01	USD 151,000	Smyrna Ready Mix Concrete 6% 1/11/2028	146,680	0.01
USD 15,000	Service Properties Trust 7.5% 15/9/2025	15,182	0.00	USD 591,869	SoFi Professional Loan Program 2017-D 2.65% 25/9/2040	569,485	0.04
USD 735,350	Sesac Finance 5.216% 25/7/2049	716,958	0.04	USD 497,893	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	484,919	0.03
USD 72,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	69,071	0.01	USD 874,838	Sofi Professional Loan Program 2018-B Trust 3.34% 25/8/2047	854,300	0.05
USD 10,000	Simon Property 3.3% 15/1/2026	9,658	0.00	USD 950,930	Sofi Professional Loan Program 2018-C Trust 3.59% 25/1/2048	923,037	0.06
USD 24,000	Sirius XM Radio 3.125% 1/9/2026	22,403	0.00	USD 899,833	Sofi Professional Loan Program 2018-D Trust 3.6% 25/2/2048	872,347	0.05
USD 9,000	Sirius XM Radio 4% 15/7/2028	8,114	0.00	USD 1,375,000	Solventum 5.4% 1/3/2029	1,374,139	0.09
USD 56,000	Sirius XM Radio 5% 1/8/2027	53,439	0.00	USD 109,000	Sonoco Products 2.25% 1/2/2027	99,935	0.01
USD 39,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028	40,031	0.00	USD 219,000	Sotheby's 7.375% 15/10/2027	210,861	0.01
USD 93,000	Six Flags Entertainment 5.5% 15/4/2027	91,098	0.01	USD 23,883	Soundview Home Loan Trust 2003-2 6.735% 25/11/2033	23,865	0.00
USD 25,000	Six Flags Theme Parks 7% 1/7/2025	25,020	0.00	USD 2,466,000	Southern 4.475% 1/8/2024	2,452,063	0.15
USD 26,000	SLM 3.125% 2/11/2026	23,910	0.00	USD 240,000	Southern California Edison 5.65% 1/10/2028	246,390	0.02
USD 3,874,230	SLM Private Credit Student Loan Trust 2005-A 5.956% 15/12/2038	3,815,841	0.24	USD 23,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	22,569	0.00
USD 2,742,231	SLM Private Credit Student Loan Trust 2005-B 5.976% 15/6/2039	2,686,731	0.17	USD 878,000	Spectra Energy Partners 3.5% 15/3/2025	860,554	0.05
USD 2,880,025	SLM Private Credit Student Loan Trust 2006-A 5.936% 15/6/2039	2,797,331	0.17	USD 55,000	Spirit AeroSystems 9.375% 30/11/2029	59,478	0.00
USD 1,534,768	SLM Private Credit Student Loan Trust 2006-B 5.916% 15/12/2039	1,496,527	0.09	USD 48,000	Spirit AeroSystems 9.75% 15/11/2030	51,480	0.00
USD 736,257	SLM Private Credit Student Loan Trust 2007-A 5.886% 16/12/2041	725,871	0.05	USD 2,894,000	Sprint 7.125% 15/6/2024	2,902,410	0.18
USD 3,215,765	SLM Private Education Loan Trust 2010-C 10.182% 15/10/2041	3,459,585	0.21	USD 858,000	Sprint 7.625% 1/3/2026	887,331	0.06
USD 691,230	SLM Student Loan Trust 2013-4 5.986% 25/6/2043	684,230	0.04	USD 798,438	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	793,252	0.05
USD 15,000	SM Energy 6.5% 15/7/2028	15,054	0.00	USD 139,000	SRS Distribution 4.625% 1/7/2028	128,781	0.01
USD 3,000	SM Energy 6.625% 15/1/2027	2,984	0.00	USD 147,000	SS&C Technologies 5.5% 30/9/2027	143,201	0.01
USD 44,000	SM Energy 6.75% 15/9/2026	43,778	0.00				
USD 754,496	SMB Private Education Loan Trust 2017-A 6.332% 15/9/2034	753,528	0.05				



# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 37,000	Standard Industries 4.375% 15/7/2030	33,022	0.00	USD 1,015,000	Truist Financial 5.435% 24/1/2030	1,005,664	0.06
USD 31,000	Standard Industries 4.75% 15/1/2028	29,364	0.00	USD 4,392,000	Truist Financial 6.047% 8/6/2027	4,437,613	0.28
USD 175,000	Standard Industries 5% 15/2/2027	168,647	0.01	USD 40,000	TTMT Escrow Issuer 8.625% 30/9/2027	41,154	0.00
USD 100,000	Star Parent 9% 1/10/2030	105,474	0.01	USD 86,000	Twilio 3.625% 15/3/2029	76,544	0.01
USD 11,000	Starwood Property Trust 4.375% 15/1/2027	10,308	0.00	USD 32,000	Uber Technologies 4.5% 15/8/2029	29,908	0.00
USD 46,000	Station Casinos 4.5% 15/2/2028	42,825	0.00	USD 227,000	Uber Technologies 6.25% 15/1/2028	227,565	0.01
USD 12,000	STL 8.75% 15/2/2029	12,289	0.00	USD 3,189,404	UBS Commercial Mortgage Trust 2017-C2 3.225% 15/8/2050	2,982,170	0.18
USD 44,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	45,671	0.00	USD 4,151,000	UBS Commercial Mortgage Trust 2017-C5 3.212% 15/11/2050	3,886,414	0.24
USD 22,000	Sunoco / Sunoco Finance 7% 15/9/2028	22,528	0.00	USD 310,000	UKG 6.875% 1/2/2031	313,322	0.02
USD 34,000	Synaptics 4% 15/6/2029	30,006	0.00	USD 93,000	United Airlines 4.625% 15/4/2029	85,685	0.01
USD 15,000	Talen Energy Supply 8.625% 1/6/2030	15,839	0.00	USD 730,744	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	738,128	0.05
USD 15,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	14,230	0.00	USD 122,320	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	120,599	0.01
USD 9,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	8,850	0.00	USD 7,000	United Natural Foods 6.75% 15/10/2028	5,839	0.00
USD 52,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	51,847	0.00	USD 61,330,000	United States Treasury Note/Bond 3.5% 15/4/2026*	60,297,452	3.73
USD 20,000	Talos Production 9% 1/2/2029	20,430	0.00	USD 7,060,000	United States Treasury Note/Bond 3.625% 15/5/2026	6,922,109	0.43
USD 17,000	Talos Production 9.375% 1/2/2031	17,561	0.00	USD 80,465,000	United States Treasury Note/Bond 3.875% 15/1/2026*	79,336,604	4.91
USD 2,196,000	Targa Resources 5.2% 1/7/2027	2,186,267	0.14	USD 36,645,000	United States Treasury Note/Bond 4% 15/12/2025*	36,206,978	2.24
USD 25,000	Taylor Morrison Communities 5.875% 15/6/2027	24,841	0.00	USD 29,680,000	United States Treasury Note/Bond 4% 15/2/2026*	29,332,187	1.81
USD 101,000	TCI Communications 7.125% 15/2/2028	109,166	0.01	USD 32,190,000	United States Treasury Note/Bond 4.125% 15/6/2026	31,899,535	1.97
USD 4,000	TEGNA 4.75% 15/3/2026	3,865	0.00	USD 41,020,000	United States Treasury Note/Bond 4.125% 15/1/2027	40,550,513	2.51
USD 72,000	Teleflex 4.25% 1/6/2028	67,227	0.00	USD 13,285,000	United States Treasury Note/Bond 4.125% 15/2/2027	13,178,097	0.81
USD 74,000	Tempur Sealy International 4% 15/4/2029	65,969	0.01	USD 20,955,000	United States Treasury Note/Bond 4.25% 15/10/2025	20,791,289	1.29
USD 80,000	Tenet Healthcare 4.625% 15/6/2028	75,989	0.01	USD 36,010,000	United States Treasury Note/Bond 4.25% 15/12/2026	35,946,701	2.22
USD 52,000	Tenet Healthcare 4.875% 1/1/2026	51,974	0.00	USD 19,295,000	United States Treasury Note/Bond 4.5% 15/8/2026	19,235,457	1.19
USD 7,000	Tenet Healthcare 6.125% 1/10/2028	6,898	0.00	USD 34,125,000	United States Treasury Note/Bond 4.625% 15/3/2026	34,135,664	2.11
USD 30,000	Tenet Healthcare 6.125% 15/6/2030	29,725	0.00	USD 46,620,000	United States Treasury Note/Bond 4.625% 15/9/2026	46,762,046	2.89
USD 20,000	Tenneco 8% 17/11/2028	18,162	0.00	USD 22,340,000	United States Treasury Note/Bond 4.625% 15/11/2026	22,429,884	1.39
USD 1,168,135	Texas Electric Market Stabilization Funding N 4.265% 1/8/2034	1,129,838	0.07	USD 51,100,000	United States Treasury Note/Bond 4.75% 15/7/2026*	51,078,043	3.16
EUR 113,000	Thermo Fisher Scientific 2% 15/4/2025*	120,457	0.01	USD 47,492,000	United States Treasury Note/Bond 4.75% 15/10/2026	47,661,747	2.95
USD 272,000	TK Elevator US Newco 5.25% 15/7/2027	261,543	0.02	USD 126,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	130,851	0.01
USD 136,000	T-Mobile USA 1.5% 15/2/2026	126,453	0.01	USD 59,000	Univision Communications 6.625% 1/6/2027	57,216	0.00
USD 88,000	T-Mobile USA 2.05% 15/2/2028	78,513	0.00				
USD 3,475,000	T-Mobile USA 2.25% 15/2/2026	3,273,240	0.20				
USD 2,181,000	T-Mobile USA 2.625% 15/4/2026	2,064,672	0.13				
USD 2,455,000	T-Mobile USA 3.75% 15/4/2027	2,355,975	0.15				
USD 1,895,000	T-Mobile USA 4.85% 15/1/2029	1,874,647	0.12				

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.

**[1070] BlackRock Global Funds (BGF)**

# US Dollar Short Duration Bond Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 15,000	Univision Communications 7.375% 30/6/2030	14,497	0.00	USD 563,000	Welltower 4% 1/6/2025	553,046	0.04
USD 102,000	Univision Communications 8% 15/8/2028	102,027	0.01	USD 21,000	WESCO Distribution 6.375% 15/3/2029	21,020	0.00
USD 1,105,000	US Bancorp 5.384% 23/1/2030	1,099,856	0.07	USD 19,000	WESCO Distribution 7.25% 15/6/2028	19,407	0.00
USD 19,000	US Foods 6.875% 15/9/2028	19,315	0.00	USD 760,000	Western Midstream Operating 6.35% 15/1/2029	784,549	0.05
USD 170,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	169,648	0.01	USD 22,000	William Carter 5.625% 15/3/2027	21,689	0.00
USD 3,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,984	0.00	USD 310,000	Williams 4.3% 4/3/2024	310,000	0.02
USD 46,000	Vail Resorts 6.25% 15/5/2025	46,033	0.00	USD 7,302,000	Williams 5.4% 2/3/2026	7,323,144	0.45
USD 464,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	415,031	0.03	USD 73,000	Williams Scotsman 6.125% 15/6/2025	72,714	0.01
USD 154,000	Venture Global LNG 8.125% 1/6/2028	156,537	0.01	USD 10,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	9,334	0.00
USD 290,000	Venture Global LNG 9.5% 1/2/2029	309,358	0.02	USD 1,244,000	Workday 3.5% 1/4/2027	1,186,897	0.07
USD 536,000	Verizon Communications 2.1% 22/3/2028	478,220	0.03	USD 154,000	WR Grace 4.875% 15/6/2027	146,451	0.01
USD 150,000	Verizon Communications 2.625% 15/8/2026	141,563	0.01	USD 14,000	WR Grace 7.375% 1/3/2031	14,134	0.00
USD 1,329,000	Verizon Communications 4.329% 21/9/2028	1,292,644	0.08	USD 62,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	58,552	0.00
USD 93,000	Vertiv 4.125% 15/11/2028	85,710	0.01	USD 34,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	35,131	0.00
USD 12,000	Viasat 5.625% 15/9/2025	11,619	0.00	USD 14,000	Yum! Brands 4.75% 15/1/2030	13,225	0.00
USD 90,000	Viasat 5.625% 15/4/2027	84,680	0.01	USD 338,000	Zayo 4% 1/3/2027	281,551	0.02
USD 2,611,000	VICI Properties 4.375% 15/5/2025	2,564,302	0.16	USD 77,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	69,031	0.00
USD 6,065,000	VICI Properties / VICI Note 4.625% 15/6/2025	5,967,657	0.37			1,253,616,489	77.55
USD 1,696,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,576,554	0.10	<b>Total Bonds</b>		1,538,815,148	95.21
USD 5,425,000	Viper Energy 7.375% 1/11/2031	5,590,925	0.35	<b>COMMERCIAL PAPER</b>			
USD 1,487,000	Virginia Electric and Power 3.75% 15/5/2027	1,431,290	0.09	<b>United States</b>			
USD 90,000	Vistra Operations 5.625% 15/2/2027	88,288	0.01	USD 2,250,000	HSBC USA 0% 24/6/2024	2,210,267	0.14
USD 33,000	Vital Energy 9.75% 15/10/2030	35,351	0.00	USD 5,000,000	HSBC USA 0% 22/8/2024	4,864,993	0.30
USD 30,000	Vital Energy 10.125% 15/1/2028	31,414	0.00	USD 5,000,000	HSBC USA 0% 11/10/2024	4,826,549	0.30
USD 2,566,000	VMware 1.4% 15/8/2026	2,335,681	0.14	<b>Total Commercial Paper</b>		11,901,809	0.74
USD 52,000	Wabash National 4.5% 15/10/2028	47,623	0.00	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		1,550,716,957	95.95
USD 8,000	Walgreens Boots Alliance 3.2% 15/4/2030	6,930	0.00	<b>Other Transferable Securities</b>			
USD 2,000	Waste Pro USA 5.5% 15/2/2026	1,961	0.00	<b>BONDS</b>			
USD 317,000	WEC Energy 5.6% 12/9/2026	320,290	0.02	<b>United States</b>			
USD 2,030,000	Wells Fargo 5.198% 23/1/2030	2,015,450	0.13	USD 52,807	Level 3 11% 15/11/2029**	52,807	0.00
USD 5,000,000	Wells Fargo 5.574% 25/7/2029	5,037,922	0.31	<b>Total Bonds</b>		52,807	0.00
USD 1,275,000	Wells Fargo 6.303% 23/10/2029	1,326,007	0.08	<b>Total Other Transferable Securities</b>		52,807	0.00
USD 5	Wells Fargo Commercial Mortgage Trust 2014-LC16 3.477% 15/8/2050	5	0.00	<b>Total Portfolio</b>		1,550,769,764	95.94
USD 1,579,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 3.148% 15/5/2048	1,530,030	0.10	<b>Other Net Assets</b>		65,667,454	4.06
				<b>Total Net Assets (USD)</b>		1,616,437,218	100.00

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

# US Dollar Short Duration Bond Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	102,461	USD	95,000	BNY Mellon	20/3/2024	676
EUR	5,067,330	USD	4,678,000	Morgan Stanley	20/3/2024	11,313
USD	35,525,000	GBP	45,025,344	State Street	20/3/2024	1,665
USD	73,676,000	EUR	80,833,399	UBS	20/3/2024	847,486
USD	6,212,000	GBP	7,891,265	Deutsche Bank	20/3/2024	18,298
USD	13,252,000	EUR	14,409,948	Deutsche Bank	20/3/2024	22,992
USD	2,290,000	EUR	2,454,987	BNY Mellon	20/3/2024	(31,138)
USD	137,000	EUR	147,613	Nomura	20/3/2024	(1,120)
USD	1,360,000	GBP	1,717,257	UBS	20/3/2024	(6,380)
Net unrealised appreciation						863,792
<b>CNH Hedged Share Class</b>						
CNY	253,330	USD	1,823,887	BNY Mellon	15/3/2024	-
Net unrealised depreciation						(0)
<b>EUR Hedged Share Class</b>						
EUR	212,836,714	USD	197,602,956	BNY Mellon	15/3/2024	1,644,789
USD	22,648,007	EUR	24,555,702	BNY Mellon	15/3/2024	(26,891)
Net unrealised appreciation						1,617,898
<b>SGD Hedged Share Class</b>						
SGD	6,214,434	USD	8,350,077	BNY Mellon	15/3/2024	5,184
USD	542,478	SGD	403,979	BNY Mellon	15/3/2024	(89)
Net unrealised appreciation						5,095
Total net unrealised appreciation						2,486,785

## Open Exchange Traded Futures Contracts as at 29 February 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(184)	EUR	Euro BOBL	March 2024	295,610
4	EUR	Euro Bund	March 2024	868
(12)	EUR	Euro Schatz	March 2024	10,150
(56)	USD	US Long Bond (CBT)	June 2024	(86,624)
(218)	USD	US Treasury 10 Year Note (CBT)	June 2024	(77,433)
(315)	USD	US Ultra 10 Year Note	June 2024	(106,609)
(11)	USD	US Ultra Bond (CBT)	June 2024	(22,349)
2,318	USD	US Treasury 2 Year Note (CBT)	June 2024	(571,922)
(1,713)	USD	US Treasury 5 Year Note (CBT)	June 2024	(78,797)
Total				(637,106)

## Swaps as at 29 February 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 25,250,000	Fund receives default protection on CDX.NA.IG.41.V1; and pays Fixed 1%	Bank of America	20/12/2028	(146,875)	(520,964)
IRS	JPY 5,695,109,060	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.229%	Bank of America	24/11/2025	3,909	3,909
Total					(142,966)	(517,055)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Dollar Short Duration Bond Fund continued

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
	<b>United States</b>		
USD 16,335,000	Fannie Mae or Freddie Mac 4.5% TBA	15,476,124	0.95
Total TBA		15,476,124	0.95

# US Flexible Equity Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				426,224	Fortrea*	16,205,036	0.74
				64,034	Humana	22,402,935	1.04
				350,760	Intercontinental Exchange	48,888,929	2.25
				219,579	JPMorgan Chase	40,670,423	1.88
				91,496	Laboratory of America*	19,541,716	0.90
				372,277	Las Vegas Sands	20,050,839	0.92
				107,075	LPL Financial	28,598,662	1.32
				431,787	Marvell Technology	29,780,349	1.37
				155,469	Meta Platforms	76,126,951	3.51
				384,206	Micron Technology	34,301,912	1.58
				438,096	Microsoft	179,536,122	8.28
				350,457	Monster Beverage	20,719,018	0.95
				23,758	NVIDIA	18,882,858	0.87
				248,628	Otis Worldwide	23,622,146	1.09
				145,900	Progressive	27,907,752	1.28
				138,138	Reinsurance of America	24,407,603	1.13
				261,256	Ross Stores	39,052,547	1.80
				335,379	Skechers USA	20,977,956	0.97
				323,983	Tenet Healthcare	30,055,903	1.39
				23,816	Thermo Fisher Scientific	13,585,361	0.63
				67,953	UnitedHealth	33,862,338	1.56
				106,844	Veeva Systems	24,183,071	1.11
				717,554	Verizon Communications*	28,673,458	1.32
				273,138	Voya Financial	18,597,966	0.86
				210,410	Westinghouse Air Brake Technologies	29,474,233	1.36
				128,468	Zebra Technologies*	35,819,448	1.65
						1,812,826,299	83.58
				<b>Total Common Stocks (Shares)</b>		<b>2,135,494,277</b>	<b>98.46</b>
				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
						<b>2,135,494,277</b>	<b>98.46</b>
<b>Other Transferable Securities</b>							
<b>COMMON STOCKS (SHARES)</b>							
				<b>United States</b>			
				28,100	World Access	-	0.00
				<b>Total Common Stocks (Shares)</b>		-	0.00
				<b>Total Other Transferable Securities</b>		-	0.00
				<b>Total Portfolio</b>		<b>2,135,494,277</b>	<b>98.46</b>
				<b>Other Net Assets</b>		<b>33,482,334</b>	<b>1.54</b>
				<b>Total Net Assets (USD)</b>		<b>2,168,976,611</b>	<b>100.00</b>

\* All or a portion of this security represents a security on loan.

# US Flexible Equity Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>CNH Hedged Share Class</b>						
CNY	949,068	USD	6,830,711	BNY Mellon	15/3/2024	(313)
USD	1,429,192	CNY	198,380	BNY Mellon	15/3/2024	(129)
Net unrealised depreciation						(442)
<b>CZK Hedged Share Class</b>						
CZK	5,189	USD	120,495	BNY Mellon	15/3/2024	(27)
USD	3,393	CZK	144	BNY Mellon	15/3/2024	(1)
Net unrealised depreciation						(28)
<b>EUR Hedged Share Class</b>						
EUR	191,043,434	USD	177,340,476	BNY Mellon	15/3/2024	1,444,856
USD	7,717,200	EUR	8,326,115	BNY Mellon	15/3/2024	(50,269)
Net unrealised appreciation						1,394,587
<b>GBP Hedged Share Class</b>						
GBP	101,672,507	USD	80,712,065	BNY Mellon	15/3/2024	617,034
USD	2,793,955	GBP	3,521,321	BNY Mellon	15/3/2024	(19,567)
Net unrealised appreciation						597,467
<b>JPY Hedged Share Class</b>						
JPY	6,227	USD	919,719	BNY Mellon	15/3/2024	(63)
USD	31,341	JPY	209	BNY Mellon	15/3/2024	(1)
Net unrealised depreciation						(64)
<b>SGD Hedged Share Class</b>						
SGD	6,126	USD	8,230	BNY Mellon	15/3/2024	4
USD	225	SGD	167	BNY Mellon	15/3/2024	-
Net unrealised appreciation						4
Total net unrealised appreciation						1,991,524

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Technology	25.98
Consumer Non-cyclical	20.66
Communications	18.81
Financials	13.54
Consumer Cyclical	9.34
Industrial	4.90
Energy	4.00
Basic Materials	1.23
Other Net Assets	1.54
	100.00

# US Government Mortgage Impact Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				USD 50,204	Ginnie Mae I Pool 4.5% 15/5/2040	49,093	0.05
				USD 33,938	Ginnie Mae I Pool 4.5% 15/5/2040	33,199	0.04
				USD 50,638	Ginnie Mae I Pool 4.5% 15/7/2040	49,369	0.05
				USD 166,825	Ginnie Mae I Pool 5% 15/12/2034	167,242	0.18
				USD 84,131	Ginnie Mae I Pool 5% 15/9/2035	84,246	0.09
				USD 137,569	Ginnie Mae I Pool 5% 15/7/2037	137,121	0.15
				USD 47,935	Ginnie Mae I Pool 5.5% 15/7/2038	48,904	0.05
				USD 53,083	Ginnie Mae I Pool 5.5% 15/12/2040	54,154	0.06
				USD 76	Ginnie Mae I Pool 6.5% 15/9/2036	78	0.00
				USD 320	Ginnie Mae I Pool 6.5% 15/9/2036	332	0.00
				USD 19,575	Ginnie Mae I Pool 6.5% 15/5/2038	19,422	0.02
				USD 42,657	Ginnie Mae I Pool 6.5% 15/5/2038	44,018	0.05
				USD 15,192	Ginnie Mae I Pool 6.5% 15/10/2038	15,740	0.02
				USD 17,569	Ginnie Mae I Pool 6.5% 15/12/2038	18,128	0.02
				USD 308	Ginnie Mae I Pool 6.5% 15/12/2038	304	0.00
				USD 217,353	Ginnie Mae II Pool 2.5% 20/11/2040	184,246	0.20
				USD 14,612	Ginnie Mae II Pool 2.5% 20/1/2041	12,372	0.01
				USD 16,750	Ginnie Mae II Pool 2.5% 20/3/2041	14,197	0.02
				USD 71,152	Ginnie Mae II Pool 2.5% 20/10/2045	59,925	0.06
				USD 277,168	Ginnie Mae II Pool 2.5% 20/11/2045	233,192	0.25
				USD 15,655	Ginnie Mae II Pool 2.5% 20/1/2046	13,190	0.01
				USD 15,572	Ginnie Mae II Pool 2.5% 20/1/2046	13,144	0.01
				USD 10,176	Ginnie Mae II Pool 2.5% 20/1/2046	8,589	0.01
				USD 22,335	Ginnie Mae II Pool 2.5% 20/2/2046	18,729	0.02
				USD 21,669	Ginnie Mae II Pool 2.5% 20/3/2046	18,231	0.02
				USD 1,127,907	Ginnie Mae II Pool 2.5% 20/6/2050	950,863	1.03
				USD 617,556	Ginnie Mae II Pool 2.5% 20/7/2050	521,214	0.56
				USD 796,135	Ginnie Mae II Pool 2.5% 20/7/2050	671,917	0.72
				USD 632,760	Ginnie Mae II Pool 2.5% 20/7/2050	535,914	0.58
				USD 612,849	Ginnie Mae II Pool 2.5% 20/8/2050	522,361	0.56
				USD 912,000	Ginnie Mae II Pool 2.5% 20/8/2050	777,342	0.84
				USD 1,401,579	Ginnie Mae II Pool 2.5% 20/8/2050	1,185,970	1.28
				USD 37,669	Ginnie Mae II Pool 2.5% 20/9/2050	31,722	0.03
				USD 32,063	Ginnie Mae II Pool 2.5% 20/9/2050	27,032	0.03
				USD 3,108,692	Fannie Mae Pool 2% 1/5/2051	2,442,388	2.63
				USD 1,111,080	Fannie Mae Pool 2% 1/8/2051	886,799	0.96
				USD 738,403	Fannie Mae Pool 2% 1/8/2051	592,550	0.64
				USD 935,521	Fannie Mae Pool 2% 1/8/2051	748,833	0.81
				USD 803,577	Fannie Mae Pool 2% 1/8/2051	634,822	0.68
				USD 554,502	Fannie Mae Pool 2% 1/9/2051	441,298	0.48
				USD 301,340	Fannie Mae Pool 2% 1/9/2051	241,033	0.26
				USD 290,426	Fannie Mae Pool 2% 1/9/2051	231,670	0.25
				USD 456,640	Fannie Mae Pool 2% 1/10/2051	360,662	0.39
				USD 52,011	Fannie Mae Pool 2% 1/11/2051	41,415	0.04
				USD 1,721,375	Fannie Mae Pool 2.5% 1/9/2050	1,426,833	1.54
				USD 4,401,769	Fannie Mae Pool 2.5% 1/11/2050	3,648,944	3.93
				USD 457,426	Fannie Mae Pool 2.5% 1/5/2051	383,454	0.41
				USD 791,937	Fannie Mae Pool 2.5% 1/5/2051	658,375	0.71
				USD 2,698,046	Fannie Mae Pool 2.5% 1/9/2051	2,230,436	2.41
				USD 56,569	Fannie Mae Pool 2.5% 1/11/2051	47,000	0.05
				USD 35,890	Fannie Mae Pool 2.5% 1/11/2051	30,052	0.03
				USD 223,501	Fannie Mae Pool 3.5% 1/11/2046	206,156	0.22
				USD 106,534	Fannie Mae Pool 3.5% 1/4/2047	96,672	0.10
				USD 51,781	Fannie Mae Pool 3.5% 1/5/2047	47,005	0.05
				USD 51,992	Fannie Mae Pool 3.5% 1/9/2047	47,197	0.05
				USD 185,965	Fannie Mae Pool 3.5% 1/9/2049	168,346	0.18
				USD 2,456,398	Fannie Mae Pool 4.5% 1/10/2052	2,328,383	2.51
				USD 848,815	Fannie Mae Pool 5% 1/6/2053	824,644	0.89
				USD 1,478,820	Fannie Mae Pool 5% 1/8/2053	1,435,537	1.55
				USD 450,000	Fannie Mae REMICS 3% 25/10/2057	320,593	0.35
				USD 57,118	Freddie Mac Gold Pool 4.5% 1/9/2048	54,964	0.06
				USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	464,243	0.50
				USD 1,876,290	Freddie Mac Pool 2% 1/5/2051	1,484,925	1.60
				USD 4,237,042	Freddie Mac Pool 2.5% 1/2/2051	3,511,874	3.79
				USD 89,647	Freddie Mac Pool 2.5% 1/11/2051	74,978	0.08
				USD 996,104	Freddie Mac Pool 5.5% 1/9/2053	986,882	1.06
				USD 2,588,676	Freddie Mac Pool 6% 1/6/2053	2,603,768	2.81
				USD 1,693,868	Freddie Mac Pool 6% 1/10/2053	1,701,607	1.83
				USD 959,149	Freddie Mac Pool 6.5% 1/1/2053	976,492	1.05
				USD 834,927	Freddie Mac REMICS 0.514% 25/12/2049	73,896	0.08
				USD 362,917	Freddie Mac REMICS 4% 15/9/2054	316,443	0.34
				USD 73,813	Ginnie Mae I Pool 3% 15/2/2045	66,543	0.07
				USD 38,479	Ginnie Mae I Pool 3.5% 15/1/2042	35,803	0.04
				USD 42,472	Ginnie Mae I Pool 3.5% 15/9/2042	39,506	0.04
				USD 31,415	Ginnie Mae I Pool 3.5% 15/9/2042	29,221	0.03
				USD 50,353	Ginnie Mae I Pool 4% 15/1/2041	47,944	0.05
				USD 26,373	Ginnie Mae I Pool 4% 15/3/2041	25,114	0.03

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Government Mortgage Impact Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 56,549	Ginnie Mae II Pool 2.5% 20/9/2050	47,561	0.05	USD 358,404	Ginnie Mae II Pool 3% 20/11/2050	315,034	0.34
USD 119,187	Ginnie Mae II Pool 2.5% 20/10/2050	100,370	0.11	USD 265,068	Ginnie Mae II Pool 3% 20/11/2050	232,341	0.25
USD 256,842	Ginnie Mae II Pool 2.5% 20/11/2050	216,453	0.23	USD 21,658	Ginnie Mae II Pool 3% 20/12/2050	19,062	0.02
USD 19,531	Ginnie Mae II Pool 2.5% 20/1/2051	16,454	0.02	USD 21,719	Ginnie Mae II Pool 3% 20/12/2050	19,104	0.02
USD 19,372	Ginnie Mae II Pool 2.5% 20/1/2051	16,295	0.02	USD 15,326	Ginnie Mae II Pool 3% 20/12/2050	13,470	0.01
USD 2,247,742	Ginnie Mae II Pool 2.5% 20/3/2051	1,920,126	2.07	USD 13,668	Ginnie Mae II Pool 3% 20/12/2050	12,035	0.01
USD 2,214,598	Ginnie Mae II Pool 2.5% 20/3/2051	1,893,639	2.04	USD 20,236	Ginnie Mae II Pool 3% 20/1/2051	17,820	0.02
USD 552,700	Ginnie Mae II Pool 2.5% 20/4/2051	475,834	0.51	USD 21,423	Ginnie Mae II Pool 3% 20/1/2051	18,776	0.02
USD 16,859	Ginnie Mae II Pool 2.5% 20/4/2051	14,187	0.02	USD 14,655	Ginnie Mae II Pool 3% 20/1/2051	12,873	0.01
USD 14,623	Ginnie Mae II Pool 2.5% 20/4/2051	12,267	0.01	USD 16,115	Ginnie Mae II Pool 3% 20/2/2051	14,185	0.02
USD 606,111	Ginnie Mae II Pool 2.5% 20/4/2051	521,815	0.56	USD 19,247	Ginnie Mae II Pool 3% 20/2/2051	16,919	0.02
USD 2,746,338	Ginnie Mae II Pool 2.5% 20/8/2051	2,245,581	2.42	USD 20,391	Ginnie Mae II Pool 3% 20/2/2051	17,874	0.02
USD 5,942,848	Ginnie Mae II Pool 2.5% 20/9/2051	4,859,257	5.24	USD 31,353	Ginnie Mae II Pool 3% 20/3/2051	27,483	0.03
USD 2,109,117	Ginnie Mae II Pool 2.5% 20/9/2051	1,724,548	1.86	USD 15,809	Ginnie Mae II Pool 3% 20/4/2051	13,921	0.02
USD 100,827	Ginnie Mae II Pool 2.5% 20/10/2051	84,908	0.09	USD 17,826	Ginnie Mae II Pool 3% 20/4/2051	15,692	0.02
USD 73,453	Ginnie Mae II Pool 3% 20/10/2045	64,613	0.07	USD 27,567	Ginnie Mae II Pool 3% 20/4/2051	24,250	0.03
USD 155,786	Ginnie Mae II Pool 3% 20/11/2045	137,042	0.15	USD 29,140	Ginnie Mae II Pool 3% 20/4/2051	25,616	0.03
USD 15,336	Ginnie Mae II Pool 3% 20/6/2046	13,492	0.01	USD 31,016	Ginnie Mae II Pool 3% 20/4/2051	27,247	0.03
USD 446,195	Ginnie Mae II Pool 3% 20/6/2050	392,453	0.42	USD 15,974	Ginnie Mae II Pool 3% 20/4/2051	14,002	0.02
USD 890,584	Ginnie Mae II Pool 3% 20/6/2050	782,774	0.84	USD 22,659	Ginnie Mae II Pool 3% 20/5/2051	19,920	0.02
USD 1,460,086	Ginnie Mae II Pool 3% 20/6/2050	1,282,422	1.38	USD 27,356	Ginnie Mae II Pool 3% 20/6/2051	24,086	0.03
USD 1,588,489	Ginnie Mae II Pool 3% 20/6/2050	1,392,255	1.50	USD 43,053	Ginnie Mae II Pool 3% 20/6/2051	37,872	0.04
USD 745,691	Ginnie Mae II Pool 3% 20/7/2050	655,859	0.71	USD 1,365,921	Ginnie Mae II Pool 3% 20/8/2051	1,224,138	1.32
USD 622,527	Ginnie Mae II Pool 3% 20/7/2050	547,937	0.59	USD 1,514,499	Ginnie Mae II Pool 3% 20/9/2051	1,356,362	1.46
USD 478,987	Ginnie Mae II Pool 3% 20/8/2050	421,589	0.45	USD 111,175	Ginnie Mae II Pool 3% 20/9/2051	97,452	0.11
USD 785,831	Ginnie Mae II Pool 3% 20/8/2050	691,650	0.75	USD 120,516	Ginnie Mae II Pool 3% 20/10/2051	106,087	0.11
USD 898,388	Ginnie Mae II Pool 3% 20/8/2050	789,631	0.85	USD 85,869	Ginnie Mae II Pool 3% 20/10/2051	75,539	0.08
USD 711,755	Ginnie Mae II Pool 3% 20/8/2050	624,755	0.67	USD 92,045	Ginnie Mae II Pool 3% 20/10/2051	80,909	0.09
USD 55,802	Ginnie Mae II Pool 3% 20/9/2050	49,118	0.05	USD 135,661	Ginnie Mae II Pool 3% 20/10/2051	118,913	0.13
USD 88,322	Ginnie Mae II Pool 3% 20/9/2050	77,410	0.08	USD 57,951	Ginnie Mae II Pool 3% 20/10/2051	50,904	0.05
USD 29,698	Ginnie Mae II Pool 3% 20/9/2050	26,140	0.03	USD 1,192,122	Ginnie Mae II Pool 3% 20/10/2051	1,067,635	1.15
USD 62,774	Ginnie Mae II Pool 3% 20/9/2050	55,213	0.06	USD 3,311,515	Ginnie Mae II Pool 3% 20/10/2051	2,965,712	3.20
USD 41,791	Ginnie Mae II Pool 3% 20/9/2050	36,730	0.04	USD 40,520	Ginnie Mae II Pool 3.5% 20/4/2043	37,473	0.04
USD 24,605	Ginnie Mae II Pool 3% 20/9/2050	21,595	0.02	USD 28,342	Ginnie Mae II Pool 3.5% 20/5/2043	26,213	0.03
USD 243,828	Ginnie Mae II Pool 3% 20/10/2050	214,691	0.23	USD 23,389	Ginnie Mae II Pool 3.5% 20/10/2046	21,502	0.02
USD 122,641	Ginnie Mae II Pool 3% 20/10/2050	107,941	0.12	USD 25,281	Ginnie Mae II Pool 3.5% 20/10/2046	23,206	0.03
USD 154,805	Ginnie Mae II Pool 3% 20/10/2050	136,167	0.15	USD 20,028	Ginnie Mae II Pool 3.5% 20/10/2046	18,356	0.02
USD 126,164	Ginnie Mae II Pool 3% 20/10/2050	110,586	0.12	USD 50,671	Ginnie Mae II Pool 3.5% 20/10/2046	46,371	0.05
USD 195,156	Ginnie Mae II Pool 3% 20/10/2050	171,528	0.19	USD 32,570	Ginnie Mae II Pool 3.5% 20/10/2046	29,783	0.03
USD 220,454	Ginnie Mae II Pool 3% 20/10/2050	193,917	0.21	USD 661,680	Ginnie Mae II Pool 3.5% 20/5/2050	602,382	0.65
USD 428,769	Ginnie Mae II Pool 3% 20/11/2050	377,114	0.41	USD 1,212,248	Ginnie Mae II Pool 3.5% 20/5/2050	1,102,870	1.19
				USD 873,439	Ginnie Mae II Pool 3.5% 20/5/2050	794,355	0.86
				USD 625,503	Ginnie Mae II Pool 3.5% 20/6/2050	572,160	0.62
				USD 634,575	Ginnie Mae II Pool 3.5% 20/6/2050	577,313	0.62

# US Government Mortgage Impact Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 340,869	Ginnie Mae II Pool 3.5% 20/6/2050	310,006	0.33	USD 33,552	Ginnie Mae II Pool 3.5% 20/6/2051	30,361	0.03
USD 712,701	Ginnie Mae II Pool 3.5% 20/6/2050	647,948	0.70	USD 852,556	Ginnie Mae II Pool 3.5% 20/7/2051	775,699	0.84
USD 337,596	Ginnie Mae II Pool 3.5% 20/6/2050	306,304	0.33	USD 377,454	Ginnie Mae II Pool 3.5% 20/8/2051	343,201	0.37
USD 1,020,164	Ginnie Mae II Pool 3.5% 20/6/2050	926,848	1.00	USD 83,832	Ginnie Mae II Pool 3.5% 20/9/2051	75,792	0.08
USD 1,127,618	Ginnie Mae II Pool 3.5% 20/8/2050	1,025,258	1.11	USD 69,649	Ginnie Mae II Pool 3.5% 20/9/2051	63,228	0.07
USD 911,479	Ginnie Mae II Pool 3.5% 20/8/2050	825,291	0.89	USD 48,109	Ginnie Mae II Pool 3.5% 20/9/2051	43,703	0.05
USD 39,292	Ginnie Mae II Pool 3.5% 20/9/2050	35,747	0.04	USD 1,038	Ginnie Mae II Pool 4% 20/4/2039	994	0.00
USD 32,152	Ginnie Mae II Pool 3.5% 20/9/2050	29,206	0.03	USD 6,983	Ginnie Mae II Pool 4% 20/7/2039	6,687	0.01
USD 37,652	Ginnie Mae II Pool 3.5% 20/9/2050	34,223	0.04	USD 1,702	Ginnie Mae II Pool 4% 20/9/2040	1,630	0.00
USD 20,930	Ginnie Mae II Pool 3.5% 20/9/2050	19,106	0.02	USD 56,030	Ginnie Mae II Pool 4% 20/10/2040	53,671	0.06
USD 90,363	Ginnie Mae II Pool 3.5% 20/9/2050	81,819	0.09	USD 45,522	Ginnie Mae II Pool 4% 20/12/2040	43,606	0.05
USD 101,459	Ginnie Mae II Pool 3.5% 20/10/2050	92,250	0.10	USD 39,526	Ginnie Mae II Pool 4% 20/1/2041	37,863	0.04
USD 66,799	Ginnie Mae II Pool 3.5% 20/10/2050	60,731	0.07	USD 1,622	Ginnie Mae II Pool 4% 20/2/2041	1,553	0.00
USD 164,000	Ginnie Mae II Pool 3.5% 20/10/2050	148,492	0.16	USD 20,957	Ginnie Mae II Pool 4% 20/4/2042	20,074	0.02
USD 79,941	Ginnie Mae II Pool 3.5% 20/10/2050	72,678	0.08	USD 3,232	Ginnie Mae II Pool 4% 20/8/2044	3,059	0.00
USD 20,910	Ginnie Mae II Pool 3.5% 20/12/2050	19,037	0.02	USD 8,592	Ginnie Mae II Pool 4% 20/8/2044	8,176	0.01
USD 29,432	Ginnie Mae II Pool 3.5% 20/12/2050	26,650	0.03	USD 6,082	Ginnie Mae II Pool 4% 20/8/2044	5,786	0.01
USD 18,940	Ginnie Mae II Pool 3.5% 20/1/2051	17,245	0.02	USD 7,327	Ginnie Mae II Pool 4% 20/10/2046	6,860	0.01
USD 16,728	Ginnie Mae II Pool 3.5% 20/1/2051	15,211	0.02	USD 70,773	Ginnie Mae II Pool 4% 20/3/2047	66,651	0.07
USD 15,267	Ginnie Mae II Pool 3.5% 20/1/2051	13,874	0.01	USD 13,129	Ginnie Mae II Pool 4% 20/5/2047	12,395	0.01
USD 24,277	Ginnie Mae II Pool 3.5% 20/2/2051	22,089	0.02	USD 59,701	Ginnie Mae II Pool 4% 20/6/2047	56,363	0.06
USD 19,842	Ginnie Mae II Pool 3.5% 20/3/2051	18,024	0.02	USD 50,200	Ginnie Mae II Pool 4% 20/11/2047	47,380	0.05
USD 19,863	Ginnie Mae II Pool 3.5% 20/4/2051	18,072	0.02	USD 24,864	Ginnie Mae II Pool 4% 20/12/2047	23,467	0.03
USD 19,300	Ginnie Mae II Pool 3.5% 20/4/2051	17,554	0.02	USD 698,788	Ginnie Mae II Pool 4% 20/5/2050	654,039	0.71
USD 33,237	Ginnie Mae II Pool 3.5% 20/4/2051	30,098	0.03	USD 901,232	Ginnie Mae II Pool 4% 20/5/2050	844,033	0.91
USD 17,051	Ginnie Mae II Pool 3.5% 20/5/2051	15,584	0.02	USD 380,914	Ginnie Mae II Pool 4% 20/8/2050	355,950	0.38
USD 14,756	Ginnie Mae II Pool 3.5% 20/5/2051	13,421	0.01	USD 12,883	Ginnie Mae II Pool 4% 20/3/2051	12,058	0.01
USD 16,653	Ginnie Mae II Pool 3.5% 20/5/2051	15,131	0.02	USD 26,871	Ginnie Mae II Pool 4% 20/3/2051	25,037	0.03
USD 17,116	Ginnie Mae II Pool 3.5% 20/5/2051	15,489	0.02	USD 18,960	Ginnie Mae II Pool 4% 20/5/2051	17,747	0.02
USD 15,867	Ginnie Mae II Pool 3.5% 20/6/2051	14,422	0.02	USD 18,401	Ginnie Mae II Pool 4% 20/5/2051	17,163	0.02
				USD 573,103	Ginnie Mae II Pool 4% 20/7/2051	536,832	0.58
				USD 3,974	Ginnie Mae II Pool 4.5% 20/12/2039	3,903	0.00
				USD 4,815	Ginnie Mae II Pool 4.5% 20/1/2040	4,729	0.01
				USD 3,960	Ginnie Mae II Pool 4.5% 20/2/2040	3,889	0.00
				USD 253	Ginnie Mae II Pool 4.5% 20/5/2040	248	0.00
				USD 1,267	Ginnie Mae II Pool 4.5% 20/7/2040	1,244	0.00
				USD 9,949	Ginnie Mae II Pool 4.5% 20/8/2040	9,764	0.01
				USD 2,343	Ginnie Mae II Pool 4.5% 20/10/2040	2,299	0.00
				USD 4,508	Ginnie Mae II Pool 4.5% 20/6/2044	4,418	0.00
				USD 46,208	Ginnie Mae II Pool 4.5% 20/4/2047	45,148	0.05
				USD 48,509	Ginnie Mae II Pool 4.5% 20/10/2049	47,034	0.05

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Government Mortgage Impact Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 182,664	Ginnie Mae II Pool 4.5% 20/5/2050	176,025	0.19	USD 131,203	Government National Mortgage Association 2.5% 20/11/2050	19,914	0.02
USD 16,291	Ginnie Mae II Pool 4.5% 20/8/2050	15,774	0.02	USD 498,035	Government National Mortgage Association 2.5% 20/12/2050	65,768	0.07
USD 97,843	Ginnie Mae II Pool 5% 20/10/2039	98,001	0.11	USD 8,931,715	Government National Mortgage Association 2.5% 20/10/2051	1,212,320	1.31
USD 14,223	Ginnie Mae II Pool 5% 20/7/2044	14,277	0.02	USD 100,000	Government National Mortgage Association 3% 20/9/2046	80,881	0.09
USD 241,279	Ginnie Mae II Pool 5.5% 20/5/2041	247,512	0.27	USD 423,424	Government National Mortgage Association 3% 20/6/2051	68,498	0.07
USD 689,597	Ginnie Mae II Pool 5.5% 20/3/2053	689,089	0.74	USD 627,214	Government National Mortgage Association 3% 20/8/2051	105,194	0.11
USD 10,964	Ginnie Mae II Pool 6.5% 20/11/2038	11,482	0.01	USD 319,947	Government National Mortgage Association 3.5% 20/8/2050	52,460	0.06
USD 4,267	Ginnie Mae II Pool 6.5% 20/6/2040	4,343	0.00	USD 72,576	Government National Mortgage Association 6.648% 20/7/2039	74,155	0.08
USD 59,692	Ginnie Mae II Pool 6.5% 20/2/2041	60,904	0.07	USD 4,027,000	United States Treasury Bill 0% 14/3/2024	4,019,335	4.33
USD 297,123	Ginnie Mae II Pool 6.5% 20/3/2053	301,358	0.33	USD 222,000	United States Treasury Bill 0% 23/4/2024	220,274	0.24
USD 593,373	Government National Mortgage Association 0.578% 16/8/2058	14,481	0.02			92,059,656	99.27
USD 314,118	Government National Mortgage Association 0.704% 16/5/2059	10,899	0.01	<b>Total Bonds</b>		92,059,656	99.27
USD 269,034	Government National Mortgage Association 0.766% 20/7/2047	28,736	0.03	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>		92,059,656	99.27
USD 3,263,940	Government National Mortgage Association 0.849% 16/6/2058	123,544	0.13	<b>Total Portfolio</b>		92,059,656	99.27
USD 406,298	Government National Mortgage Association 2.5% 20/10/2050	53,967	0.06	<b>Other Net Assets</b>		674,979	0.73
USD 696,117	Government National Mortgage Association 2.5% 20/10/2050	92,989	0.10	<b>Total Net Assets (USD)</b>		92,734,635	100.00

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	1,268,118	USD	1,177,209	BNY Mellon	15/3/2024	9,644
USD	22,284	EUR	23,926	BNY Mellon	15/3/2024	(262)
Net unrealised appreciation						9,382
<b>GBP Hedged Share Class</b>						
GBP	3,493,268	USD	2,777,553	BNY Mellon	15/3/2024	26,833
USD	51,127	GBP	64,176	BNY Mellon	15/3/2024	(619)
Net unrealised appreciation						26,214
Total net unrealised appreciation						35,596



# US Government Mortgage Impact Fund continued

## To Be Announced Securities Contracts as at 29 February 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 13,548,000	Ginnie Mae 2% TBA	11,043,736	11.91
USD 2,628,529	Ginnie Mae 4% TBA	2,448,832	2.64
USD 1,841,000	Ginnie Mae 4.5% TBA	1,760,505	1.90
USD 1,963,000	Ginnie Mae 5% TBA	1,918,664	2.07
USD 1,460,000	Ginnie Mae 6% TBA	1,466,738	1.58
USD 1,300,000	Ginnie Mae 6.5% TBA	1,317,501	1.42
USD (9,319,400)	Ginnie Mae 2.5% TBA	(7,893,108)	(8.51)
USD (6,771,526)	Ginnie Mae 3% TBA	(5,940,718)	(6.40)
USD (612,476)	Ginnie Mae 3.5% TBA	(554,579)	(0.60)
Total TBA		5,567,571	6.01

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Growth Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets		
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				9,361	IDEXX Laboratories	5,369,189	1.15		
				30,170	Intuit	20,107,400	4.30		
				25,760	Intuitive Surgical	9,965,256	2.13		
				10,001	KLA	6,820,382	1.46		
<b>COMMON STOCKS (SHARES)</b>				17,674	Mastercard	8,387,020	1.79		
<b>Canada</b>				31,277	Meta Platforms	15,315,096	3.27		
78,203	Shopify	6,002,080	1.28	95,057	Microsoft	38,955,309	8.32		
22,150	Waste Connections	3,649,877	0.78	9,148	MongoDB*	4,038,842	0.86		
				16,158	MSCI	9,173,381	1.96		
				21,184	Netflix	12,762,513	2.73		
<b>France</b>				54,948	NVIDIA	43,672,670	9.33		
7,043	LVMH Moet Hennessy Louis Vuitton	6,443,015	1.38	13,830	Roper Technologies	7,499,041	1.60		
<b>Netherlands</b>				18,791	S&P Global	8,119,215	1.73		
17,403	ASML	16,459,758	3.52	7,542	ServiceNow	5,824,611	1.25		
9,444	Ferrari*	3,999,251	0.85	15,428	Sherwin-Williams	5,122,096	1.09		
				9,505	Synopsys	5,472,884	1.17		
				41,866	Tesla	8,475,772	1.81		
<b>United States</b>				12,161	Thermo Fisher Scientific	6,936,999	1.48		
16,773	Align Technology	5,119,287	1.09	10,474	UnitedHealth	5,219,404	1.12		
114,858	Alphabet	15,919,319	3.40	66,349	Visa*	18,839,135	4.02		
237,057	Amazon.com	41,470,751	8.86	12,102	Zoetis	2,420,400	0.52		
184,301	Apple	33,450,632	7.14				431,186,511	92.11	
46,901	Blackstone	5,998,638	1.29	<b>Total Common Stocks (Shares)</b>			467,740,492	99.92	
78,234	Boston Scientific	5,186,132	1.11	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				467,740,492	99.92
14,338	Broadcom	18,679,833	3.99	<b>Total Portfolio</b>				467,740,492	99.91
32,538	Cadence Design Systems	9,849,253	2.10	<b>Other Net Assets</b>				399,953	0.09
5,426	Cheniere Energy	841,355	0.18	<b>Total Net Assets (USD)</b>				468,140,445	100.00
597	Chipotle Mexican Grill	1,596,073	0.34						
125,302	Copart	6,633,488	1.42						
69,128	CoStar	5,994,780	1.28						
27,506	Danaher	7,009,354	1.50						
19,937	Eli Lilly	14,903,107	3.18						
52,673	HEICO*	10,037,894	2.14						

\*All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	27,424,845	USD	25,456,140	BNY Mellon	15/3/2024	205,671
USD	1,522,392	EUR	1,644,039	BNY Mellon	15/3/2024	(8,391)
Net unrealised appreciation						197,280
Total net unrealised appreciation						197,280

# US Growth Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Technology	47.00
Communications	19.54
Consumer Non-cyclical	16.29
Financials	7.10
Consumer Cyclical	5.80
Industrial	2.92
Basic Materials	1.09
Energy	0.17
Other Net Assets	0.09
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# US Mid-Cap Value Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
15,301	Laboratory of America	3,267,987	1.31	90,415	Telephone and Data Systems	1,370,691	0.55
23,634	Las Vegas Sands	1,272,927	0.51	176,989	Under Armour	1,588,476	0.64
14,582	Lear	2,009,545	0.81	3,118	Veeva Systems	705,728	0.28
45,278	Leidos	5,752,570	2.31	37,006	VF*	600,977	0.24
2,710	LPL Financial	723,814	0.29	164,910	Warner Bros Discovery*	1,466,050	0.59
98,841	Mattel	1,958,534	0.79	34,550	Wells Fargo*	1,913,724	0.77
14,500	Mid-America Apartment Communities	1,830,915	0.74	1,684	West Pharmaceutical Services	604,792	0.24
55,793	NCR Atleos	1,229,120	0.49	73,938	Western Digital	4,287,665	1.72
27,525	NCR Voyix	403,517	0.16	23,390	Westinghouse Air Brake Technologies	3,276,471	1.32
125,919	Newell Brands*	950,059	0.38	10,651	Zebra Technologies	2,969,712	1.19
117,396	PG&E	1,956,991	0.78			190,256,467	76.38
36,275	Public Service Enterprise	2,285,688	0.92		Total Common / Preferred Stocks (Shares)	238,260,027	95.66
6,576	Ralph Lauren	1,227,082	0.49		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	238,260,027	95.66
30,353	Raymond James Financial	3,676,052	1.48				
3,347	Repligen*	658,020	0.26		Total Portfolio	238,260,027	95.66
9,094	Ross Stores	1,359,371	0.54		Other Net Assets	10,811,619	4.34
138,875	Sealed Air	4,838,405	1.94		Total Net Assets (USD)	249,071,646	100.00
35,472	Sempra	2,513,546	1.01				
88,125	SS&C Technologies	5,615,325	2.26				
49,376	Tapestry	2,337,707	0.94				

\* All or a portion of this security represents a security on loan.

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	1,562,579	USD	2,399,626	BNY Mellon	15/3/2024	4,101
USD	98,883	AUD	64,320	BNY Mellon	15/3/2024	(240)
						3,861
						3,861

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Consumer Non-cyclical	18.37
Financials	16.64
Consumer Cyclical	14.81
Industrial	14.49
Technology	13.94
Utilities	6.44
Energy	5.33
Basic Materials	2.87
Communications	2.77
Other Net Assets	4.34
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# US Sustainable Equity Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				617	Charles River Laboratories International	158,347	2.70
<b>COMMON STOCKS (SHARES)</b>				883	Charles Schwab	58,834	1.00
<b>France</b>				1,051	Dollar Tree	154,297	2.63
160	Kering	73,836	1.26	298	Elevance Health	150,040	2.56
216	L'Oreal	103,861	1.77	287	Eli Lilly	214,536	3.66
				202	Humana	70,672	1.20
				1,237	Intercontinental Exchange	172,413	2.94
				340	Intuit	226,600	3.86
<b>Ireland</b>				1,097	KKR	106,376	1.81
465	Willis Towers Watson	127,024	2.17	1,276	Microsoft	522,918	8.92
<b>Netherlands</b>				360	NVIDIA	286,128	4.88
228	ASML	215,642	3.68	287	Roper Technologies	155,620	2.65
<b>Switzerland</b>				1,170	Ross Stores	174,892	2.98
1,080	Alcon	92,192	1.57	328	S&P Global	141,722	2.41
140	Lonza	73,885	1.26	330	Sherwin-Williams	109,560	1.87
				788	Union Pacific	200,956	3.43
				944	Visa*	268,039	4.57
<b>United States</b>				1,901	Western Digital	110,239	1.88
592	Advanced Micro Devices	108,312	1.85			5,020,764	85.60
2,452	Alphabet	339,847	5.79	<b>Total Common Stocks (Shares)</b>		5,707,204	97.31
2,265	Amazon.com	396,239	6.76	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
491	American Tower	96,295	1.64			5,707,204	97.31
801	Applied Materials	159,231	2.71	<b>Total Portfolio</b>			
2,383	Bank of America	82,428	1.41			5,707,204	97.31
98	Broadcom	127,676	2.18	<b>Other Net Assets</b>			
342	Cadence Design Systems	103,523	1.76			158,023	2.69
1,856	Cardinal Health	206,257	3.52	<b>Total Net Assets (USD)</b>			
1,288	CBRE	118,767	2.03			5,865,227	100.00

\*All or a portion of this security represents a security on loan.

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Technology	34.37
Consumer Non-cyclical	20.65
Financials	17.57
Communications	12.55
Consumer Cyclical	6.87
Industrial	3.43
Basic Materials	1.87
Other Net Assets	2.69
	100.00

# World Energy Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				416,654	Diamondback Energy	75,393,541	3.26
				846,127	EOG Resources	96,898,464	4.20
				1,905,823	Exxon Mobil*	199,787,425	8.65
				531,801	Hess	77,829,077	3.37
<b>COMMON STOCKS (SHARES)</b>				2,680,296	Kosmos Energy*	16,564,229	0.72
<b>Canada</b>				644,227	Marathon Petroleum	107,650,332	4.66
2,358,212	ARC Resources*	40,491,181	1.75	574,950	NOV	9,866,142	0.43
1,664,594	Canadian Natural Resources*	114,313,952	4.95	710,700	Patterson-UTI Energy*	8,357,832	0.36
2,553,526	Cenovus Energy	44,579,924	1.93	1,556,400	Permian Resources	24,287,622	1.05
1,872,172	Pembina Pipeline	65,466,184	2.84	663,755	Valero Energy	92,421,246	4.00
2,235,403	TC Energy*	88,398,596	3.83	2,831,204	Williams	100,932,423	4.37
1,020,450	Tourmaline Oil*	46,296,928	2.01			1,189,626,667	51.52
		399,546,765	17.31			2,267,212,975	98.19
<b>Curacao</b>				<b>Total Common Stocks (Shares)</b>			
1,909,461	Schlumberger	92,914,372	4.02	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
<b>France</b>				2,267,212,975 98.19			
2,006,645	TotalEnergies	129,056,418	5.59	<b>Other Transferable Securities</b>			
<b>Ireland</b>				<b>COMMON STOCKS (SHARES)</b>			
204,450	Weatherford International	21,426,360	0.93	<b>Russian Federation</b>			
<b>Luxembourg</b>				6,776,700	Gazprom**	744	0.00
1,391,050	Tenaris	24,969,531	1.08	<b>Total Common Stocks (Shares)</b>			
<b>United Kingdom</b>				744 0.00			
25,634,307	BP	150,324,687	6.51	<b>Total Other Transferable Securities</b>			
7,175,125	Shell	224,452,736	9.72	744 0.00			
1,578,265	TechnipFMC	34,895,439	1.51	<b>Total Portfolio</b>			
		409,672,862	17.74	2,267,213,719 98.19			
<b>United States</b>				<b>Other Net Assets</b>			
557,820	Cheniere Energy	86,495,569	3.75	41,849,063 1.81			
1,201,870	Chevron	183,693,811	7.96	<b>Total Net Assets (USD)</b>			
972,361	ConocoPhillips	109,448,954	4.74	2,309,062,782 100.00			

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	8,745,846	USD	13,431,361	BNY Mellon	15/3/2024	23,280
USD	476,462	AUD	309,434	BNY Mellon	15/3/2024	(1,641)
Net unrealised appreciation						21,639
<b>CHF Hedged Share Class</b>						
CHF	4,662,651	USD	4,041,028	BNY Mellon	15/3/2024	(58,799)
USD	102,767	CHF	117,314	BNY Mellon	15/3/2024	235
Net unrealised depreciation						(58,564)
<b>EUR Hedged Share Class</b>						
EUR	118,858,278	USD	110,345,429	BNY Mellon	15/3/2024	912,471
USD	10,331,221	EUR	11,141,480	BNY Mellon	15/3/2024	(72,204)
Net unrealised appreciation						840,267
<b>HKD Hedged Share Class</b>						
HKD	4,187,296	USD	32,709,129	BNY Mellon	15/3/2024	(7,194)
USD	1,558,427	HKD	199,393	BNY Mellon	15/3/2024	231
Net unrealised depreciation						(6,963)

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# World Energy Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	64,545,924	USD	86,721,888	BNY Mellon	15/3/2024	49,538
USD	6,647,922	SGD	4,942,417	BNY Mellon	15/3/2024	(9,336)
Net unrealised appreciation						40,202
Total net unrealised appreciation						836,581

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Oil & Gas Producers	76.36
Pipelines	14.79
Oil & Gas Services	5.96
Metal/Hardware	1.08
Other Net Assets	1.81
	100.00



# World Financials Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>EUR Hedged Share Class</b>						
EUR	7,616,949	USD	7,070,311	BNY Mellon	15/3/2024	57,283
USD	294,035	EUR	316,859	BNY Mellon	15/3/2024	(2,290)
Net unrealised appreciation						54,993
<b>HKD Hedged Share Class</b>						
HKD	4,444,178	USD	34,713,729	BNY Mellon	15/3/2024	(7,894)
USD	6,047,553	HKD	773,849	BNY Mellon	15/3/2024	995
Net unrealised depreciation						(6,899)
<b>SGD Hedged Share Class</b>						
SGD	51,956,693	USD	69,807,799	BNY Mellon	15/3/2024	40,179
USD	4,796,181	SGD	3,565,646	BNY Mellon	15/3/2024	(6,824)
Net unrealised appreciation						33,355
Total net unrealised appreciation						81,449

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Banks	46.41
Diversified Financial Services	16.70
Insurance	14.04
Software	7.24
Commercial Services	6.83
Private Equity	3.87
Savings & Loans	1.61
Investment Companies	0.96
Other Net Assets	2.34
	100.00

# World Gold Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>FUNDS</b>							
<b>Canada</b>				<b>United Kingdom</b>			
16,588,972	Sprott Physical Silver Trust	125,412,628	3.76	6,430,089	Anglogold Ashanti*	120,885,673	3.62
<b>Ireland</b>				11,814,357	Endeavour Mining	195,530,086	5.86
101,876	Invesco Physical Gold ETC	20,122,548	0.60	2,502,404	Fresnillo	14,711,064	0.44
Total Funds		145,535,176	4.36			331,126,823	9.92
<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>				<b>United States</b>			
<b>Australia</b>				2,834,458	Freeport-McMoRan	108,276,296	3.24
100,921,737	Bellevue Gold*	100,775,815	3.02	4,077,504	Newmont	126,891,924	3.80
98,182,160	Challenger Gold	5,254,442	0.16			235,168,220	7.04
54,918,762	De Grey Mining*	45,341,035	1.36			Total Common Stocks (Shares) & Warrants	3,133,093,794 93.85
22,227,448	Emerald Resources NL*	40,183,665	1.20	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
24,371,008	Northern Star Resources	205,183,943	6.15				
195,520,037	Predictive Discovery	24,883,190	0.74	<b>Other Transferable Securities</b>			
				<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>			
				<b>Canada</b>			
				8,208,603	Great Basin Gold**	-	0.00
				1,085,209	Osisko Mining (Wts 28/8/2024)**	49,371	0.00
						49,371	0.00
				<b>Kazakhstan</b>			
				9,370,110	Polymetal International**	1,031	0.00
				<b>Russian Federation</b>			
				1,347,782	Polyus**	148	0.00
				5,317,500	Vysochaishii PAO**	53,175	0.00
						53,323	0.00
				<b>United States</b>			
				553,134	Allied Gold**	1,237,203	0.04
						Total Common Stocks (Shares) & Warrants	1,340,928 0.04
				<b>BONDS</b>			
				<b>Canada</b>			
				CAD 3,207,464	Great Basin Gold 8% 30/11/2014***	-	0.00
						Total Bonds	- 0.00
				<b>RIGHTS</b>			
				<b>Canada</b>			
				2,090,998	Kinross Gold (31/12/2024)**	15	0.00
						Total Rights	15 0.00
						Total Other Transferable Securities	1,340,943 0.04
						Total Portfolio	3,279,969,913 98.25
						Other Net Assets	58,489,769 1.75
						Total Net Assets (USD)	3,338,459,682 100.00
<b>South Africa</b>							
3,433,052	Gold Fields*	44,869,990	1.35				
7,546,790	Gold Fields*	98,240,962	2.94				
		143,110,952	4.29				

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

\*\*\*This security is in default, see Note 2(b)

# World Gold Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	16,599,635	USD	25,488,382	BNY Mellon	15/3/2024	41,332
USD	3,427,972	AUD	2,229,152	BNY Mellon	15/3/2024	(8,916)
Net unrealised appreciation						32,416
<b>CHF Hedged Share Class</b>						
CHF	14,566,406	USD	12,628,159	BNY Mellon	15/3/2024	(179,432)
USD	1,847,057	CHF	2,104,112	BNY Mellon	15/3/2024	(168)
Net unrealised depreciation						(179,600)
<b>CNH Hedged Share Class</b>						
CNY	9,439	USD	67,959	BNY Mellon	15/3/2024	-
USD	8,626	CNY	1,197	BNY Mellon	15/3/2024	(1)
Net unrealised depreciation						(1)
<b>EUR Hedged Share Class</b>						
EUR	225,329,661	USD	209,178,239	BNY Mellon	15/3/2024	1,715,858
USD	33,664,368	EUR	36,288,545	BNY Mellon	15/3/2024	(251,330)
Net unrealised appreciation						1,464,528
<b>GBP Hedged Share Class</b>						
GBP	9,274,656	USD	7,373,306	BNY Mellon	15/3/2024	69,818
USD	1,094,781	GBP	1,379,595	BNY Mellon	15/3/2024	(7,861)
Net unrealised appreciation						61,957
<b>HKD Hedged Share Class</b>						
HKD	9,735,388	USD	76,044,233	BNY Mellon	15/3/2024	(17,225)
USD	9,623,670	HKD	1,231,330	BNY Mellon	15/3/2024	1,462
Net unrealised depreciation						(15,763)
<b>PLN Hedged Share Class</b>						
PLN	7,478,731	USD	30,134,298	BNY Mellon	15/3/2024	94,077
USD	4,087,498	PLN	1,015,700	BNY Mellon	15/3/2024	(11,496)
Net unrealised appreciation						82,581
<b>SGD Hedged Share Class</b>						
SGD	67,464,011	USD	90,643,375	BNY Mellon	15/3/2024	52,398
USD	11,992,623	SGD	8,911,947	BNY Mellon	15/3/2024	(20,843)
Net unrealised appreciation						31,555
Total net unrealised appreciation						1,477,673

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Mining	92.69
Investment Funds	4.36
Real Estate Investment & Services	1.20
Other Net Assets	1.75
	100.00

# World Healthscience Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				807,083	Roche*	213,380,612	1.54
				192,433	Sonova	59,470,747	0.43
				686,338,495 4.95			
<b>FUNDS</b>				<b>United Kingdom</b>			
				3,457,302	AstraZeneca	443,471,740	3.20
				723,890	Autolus Therapeutics	4,234,757	0.03
				198,555	Immunocore*	13,809,500	0.10
				461,515,997 3.33			
				<b>United States</b>			
				206,337	4D Molecular Therapeutics	5,886,795	0.04
				3,721,946	Abbott Laboratories	444,102,597	3.20
				3,748,828	AbbVie	662,380,420	4.77
				437,016	Agilent Technologies*	59,722,606	0.43
				174,023	Align Technology	53,113,560	0.38
				256,643	Alnylam Pharmaceuticals*	39,045,666	0.29
				1,700,211	Amgen*	470,533,395	3.39
				1,029,484	Avantor	25,515,762	0.19
				979,910	Baxter International	40,333,096	0.29
				865,348	Becton Dickinson	205,762,447	1.48
				801,035	Biogen*	177,196,953	1.27
				514,206	BioMarin Pharmaceutical	44,900,468	0.33
				281,589	Blueprint Medicines*	26,756,587	0.19
				8,589,199	Boston Scientific	569,378,002	4.11
				399,470	Cabaletta Bio*	9,315,640	0.07
				1,304,158	Cencora*	307,207,458	2.22
				1,362,290	Centene	106,054,277	0.77
				232,331	CG oncology	10,756,925	0.08
				545,937	Cigna	182,091,827	1.31
				1,019,124	Cooper	96,205,305	0.69
				1,611,564	Danaher	410,674,854	2.96
				526,622	Dexcom	60,219,225	0.44
				954,795	Edwards Lifesciences	81,224,411	0.59
				536,406	Elevance Health	270,075,057	1.95
				1,361,449	Eli Lilly	1,017,696,742	7.34
				235,613	Exact Sciences*	13,540,679	0.09
				881,000	GE HealthCare Technologies*	80,862,585	0.58
				2,125,621	Gilead Sciences	154,022,498	1.11
				405,329	HCA Healthcare	126,316,730	0.91
				237,941	Humana	83,246,038	0.60
				146,309	IDEXX Laboratories	83,918,453	0.61
				240,497	Incyte	14,242,232	0.10
				933,462	Intuitive Surgical	361,109,774	2.60
				136,887	IQVIA	33,989,042	0.25
				1,953,222	Johnson & Johnson	315,181,668	2.27
				108,547	Kyverna Therapeutics	3,087,077	0.02
				293,851	Masimo*	37,175,090	0.27
				732,722	McKesson	381,367,147	2.75
				4,996,424	Merck	637,543,702	4.60
				39,854	Mettler-Toledo International*	49,607,071	0.35
				497,208	Moderna*	47,801,577	0.34
				150,463	Neurocrine Biosciences	19,895,722	0.15
				63,725	Penumbra*	14,512,731	0.10
				7,451,408	Pfizer	201,448,815	1.45
		<b>Total Funds</b>	<b>329,013,890 2.37</b>				
<b>COMMON / PREFERRED STOCKS (SHARES)</b>							
<b>Belgium</b>							
338,013	UCB	39,000,643	0.28				
<b>Cayman Islands</b>							
5,942,000	Abbisko Cayman	2,057,170	0.02				
3,127,626	Antengene	495,455	0.00				
1,000,000	Everest Medicines	3,085,214	0.02				
15,025,500	Kindstar Globalgene Technology	2,725,746	0.02				
317,344	Legend Biotech*	21,039,907	0.15				
118,560	Structure Therapeutics*	5,035,243	0.04				
		<b>34,438,735</b>	<b>0.25</b>				
<b>Denmark</b>							
135,124	Genmab	37,909,284	0.27				
8,396,601	Novo Nordisk	1,004,601,979	7.25				
		<b>1,042,511,263</b>	<b>7.52</b>				
<b>France</b>							
459,775	EssilorLuxottica*	98,008,686	0.71				
3,946,488	Sanofi	378,669,553	2.73				
		<b>476,678,239</b>	<b>3.44</b>				
<b>Germany</b>							
192,181	BioNTech*	17,594,170	0.13				
310,015	Merck	53,243,242	0.38				
90,159	Sartorius*	34,754,029	0.25				
		<b>105,591,441</b>	<b>0.76</b>				
<b>Ireland</b>							
1,831,527	Medtronic	152,437,992	1.10				
279,603	STERIS	64,518,392	0.47				
		<b>216,956,384</b>	<b>1.57</b>				
<b>Japan</b>							
2,791,000	Daiichi Sankyo	92,880,821	0.67				
497,000	Eisai	20,795,755	0.15				
		<b>113,676,576</b>	<b>0.82</b>				
<b>Jersey</b>							
530,011	Novocure*	8,522,577	0.06				
<b>Netherlands</b>							
237,564	Argenx*	88,870,317	0.64				
1,261,239	QIAGEN*	54,649,486	0.39				
		<b>143,519,803</b>	<b>1.03</b>				
<b>Switzerland</b>							
2,056,267	Alcon	175,529,714	1.26				
178,017	Lonza*	93,947,733	0.68				
1,411,716	Novartis*	144,009,689	1.04				

\*Investment in connected party fund, see further information in Note 10.

\*All or a portion of this security represents a security on loan.

The notes on pages 1103 to 1116 form an integral part of these financial statements.





# World Healthscience Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	144,928,639	USD	194,715,645	BNY Mellon	15/3/2024	106,799
USD	9,359,101	SGD	6,962,480	BNY Mellon	15/3/2024	(8,716)
Net unrealised appreciation						98,083
Total net unrealised depreciation						(16,046,233)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Pharmaceuticals	46.89
Healthcare Products	26.52
Healthcare Services	12.20
Biotechnology	11.55
Investment Funds	2.37
Electronics	0.61
Other Net Liabilities	(0.14)
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# World Mining Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>				<b>South Africa</b>			
14,448,960	BHP	414,264,732	9.18	1,909,819	Impala Platinum	6,456,118	0.14
9,766,787	Chalice Mining*	7,202,949	0.16	1,628,873	Northam Platinum	9,275,472	0.21
13,936,821	Champion Iron*	70,311,018	1.56			15,731,590	0.35
6,666,987	Deterra Royalties	21,581,988	0.48	<b>Sweden</b>			
6,996,397	Equatorial Resources	799,084	0.02	6,704,397	SSAB	52,419,324	1.16
10,439,351	Iluka Resources*	46,670,692	1.03	<b>United Kingdom</b>			
10,469,912	Lynas Rare Earths*	39,905,802	0.88	5,027,564	Anglo American	110,221,423	2.44
1,344,444	Mineral Resources*	58,517,209	1.30	1,626,670	Antofagasta*	37,311,296	0.83
81,531,226	Nickel Industries*	37,513,990	0.83	2,198,015	Endeavour Mining	36,377,609	0.81
13,663,826	Northern Star Resources*	115,038,233	2.55	5,780,625	Rio Tinto	374,772,428	8.30
43,578	Woodside Energy	863,474	0.02			558,682,756	12.38
		812,669,171	18.01	<b>United States</b>			
<b>Brazil</b>				239,471	Albemarle*	33,046,998	0.73
22,706,931	Vale	306,316,499	6.79	1,165,510	Alcoa	31,363,874	0.70
<b>Canada</b>				5,119,996	Freeport-McMoRan	195,583,847	4.33
724,517	Agnico Eagle Mines*	34,983,288	0.77	4,975,161	Ivanhoe Electric / US*	37,512,714	0.83
9,165,563	Barrick Gold	134,642,120	2.98	243,000	Metal Founders	2,957,310	0.07
2,574,729	Cameco*	105,692,625	2.34	3,070,913	Newmont	95,566,813	2.12
8,181,606	Capstone Copper	42,669,605	0.95	1,134,788	Nucor*	218,106,254	4.83
1,431,950	ERO Copper*	24,491,861	0.54	872,444	Steel Dynamics*	115,808,216	2.57
1,071,864	Filo	17,549,677	0.39			729,946,026	16.18
3,546,227	First Quantum Minerals	32,748,524	0.73	<b>Total Common Stocks (Shares)</b>			
11,044,789	Foran Mining	31,185,790	0.69			4,392,543,503	97.33
5,500,000	Foran Mining	15,529,663	0.34	<b>BONDS</b>			
744,499	Franco-Nevada	79,315,585	1.76	<b>Brazil</b>			
14,608,977	Ivanhoe Mines	156,262,973	3.46	BRL 6,750	Vale 0% 30/3/2172	47,764	0.00
9,700,549	Lundin Mining	77,766,765	1.72	<b>Total Bonds</b>			
3,342,962	Sigma Lithium	50,317,211	1.11			47,764	0.00
10,025,254	Solaris Resources	28,344,060	0.63	<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
1,928,876	Stelco*	57,731,057	1.28			4,392,591,267	97.33
3,394,513	Teck Resources*	130,601,984	2.90	<b>Other Transferable Securities</b>			
3,960,646	Wheaton Precious Metals	161,388,653	3.58	<b>COMMON STOCKS (SHARES)</b>			
		1,181,221,441	26.17	<b>Kazakhstan</b>			
<b>Jersey</b>				4,355,902	Polymetal International**	479	0.00
69,256,281	Glencore	330,523,073	7.32	1	Polyus**	-	0.00
3,604,636	Metals Acquisition	43,868,420	0.97	376,830	Polyus**	41	0.00
700,000	Metals Acquisition*	8,588,871	0.19			41	0.00
		382,980,364	8.48	<b>Total Common Stocks (Shares)</b>			
<b>Luxembourg</b>						520	0.00
4,692,741	ArcelorMittal†	122,980,001	2.73	<b>Total Other Transferable Securities</b>			
<b>Norway</b>						520	0.00
20,012,138	Norsk Hydro	103,543,417	2.29	<b>Total Portfolio</b>			
<b>Peru</b>						4,392,591,787	97.33
3,232,126	Sociedad Minera Cerro Verde	126,052,914	2.79	<b>Other Net Assets</b>			
						120,491,145	2.67
				<b>Total Net Assets (USD)</b>			
						4,513,082,932	100.00

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

# World Mining Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	21,242,451	USD	32,619,832	BNY Mellon	15/3/2024	54,530
USD	3,384,274	AUD	2,201,577	BNY Mellon	15/3/2024	(7,962)
Net unrealised appreciation						46,568
<b>CHF Hedged Share Class</b>						
CHF	13,220,992	USD	11,458,266	BNY Mellon	15/3/2024	(166,847)
USD	1,191,861	CHF	1,360,283	BNY Mellon	15/3/2024	2,440
Net unrealised depreciation						(164,407)
<b>EUR Hedged Share Class</b>						
EUR	144,627,661	USD	134,262,914	BNY Mellon	15/3/2024	1,103,523
USD	15,407,604	EUR	16,608,336	BNY Mellon	15/3/2024	(115,335)
Net unrealised appreciation						988,188
<b>GBP Hedged Share Class</b>						
GBP	8,526,479	USD	6,778,489	BNY Mellon	15/3/2024	64,161
USD	860,469	GBP	1,084,737	BNY Mellon	15/3/2024	(5,768)
Net unrealised appreciation						58,393
<b>HKD Hedged Share Class</b>						
HKD	1,485,708	USD	11,604,928	BNY Mellon	15/3/2024	(2,641)
USD	1,372,729	HKD	175,641	BNY Mellon	15/3/2024	210
Net unrealised depreciation						(2,431)
<b>PLN Hedged Share Class</b>						
PLN	10,008,726	USD	40,331,827	BNY Mellon	15/3/2024	126,742
USD	5,295,879	PLN	1,314,534	BNY Mellon	15/3/2024	(16,331)
Net unrealised appreciation						110,411
<b>SGD Hedged Share Class</b>						
SGD	38,088,562	USD	51,173,886	BNY Mellon	15/3/2024	28,696
USD	6,054,286	SGD	4,499,385	BNY Mellon	15/3/2024	(10,191)
Net unrealised appreciation						18,505
Total net unrealised appreciation						1,055,227

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Mining	71.37
Iron/Steel	22.31
Coal	2.90
Chemicals	0.73
Oil & Gas Producers	0.02
Other Net Assets	2.67
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# World Real Estate Securities Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>							
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>				<b>United Kingdom</b>			
57,109	Goodman	1,114,438	0.83	112,356	Big Yellow*	1,440,917	1.07
149,119	Lendlease*	624,811	0.46	194,502	Segro	2,108,413	1.56
1,130,944	National Storage REIT	1,668,129	1.24	597,033	Tritax Big Box REIT	1,112,361	0.83
		3,407,378	2.53	164,763	UNITE	2,005,485	1.49
						6,667,176	4.95
<b>Belgium</b>				<b>United States</b>			
9,653	VGP	1,062,990	0.79	63,541	Agree Realty	3,541,140	2.63
<b>Canada</b>				70,829	American Healthcare REIT	970,357	0.72
150,262	Choice Properties Real Estate Investment Trust*	1,494,117	1.11	22,904	AvalonBay Communities	4,072,789	3.02
<b>Cayman Islands</b>				22,837	Boston Properties	1,493,311	1.11
562,500	CK Asset	2,597,760	1.93	51,884	CareTrust REIT	1,175,173	0.87
462,000	Wharf Real Estate Investment	1,543,412	1.14	42,656	Cousins Properties	987,913	0.73
		4,141,172	3.07	30,782	Digital Realty Trust	4,471,701	3.32
<b>France</b>				8,088	Ensign*	1,013,427	0.75
22,398	Unibail-Rodamco-Westfield	1,648,526	1.22	43,072	EPR Properties*	1,776,720	1.32
<b>Germany</b>				7,258	Equinix	6,493,079	4.82
105,164	Vonovia	2,972,184	2.21	68,864	Essential Properties Realty Trust	1,651,359	1.23
<b>Hong Kong</b>				40,839	Extra Space Storage	5,746,864	4.26
719,920	Link REIT	3,582,282	2.66	21,284	Federal Realty Investment Trust	2,119,674	1.57
230,000	Sun Hung Kai Properties	2,319,787	1.72	46,835	Healthpeak Properties	790,106	0.59
		5,902,069	4.38	25,389	Host Hotels & Resorts	523,775	0.39
<b>Japan</b>				84,431	Invitation Homes	2,857,145	2.12
593	Daiwa House REIT Investment*	969,653	0.72	18,961	Mid-America Apartment Communities	2,394,206	1.78
740	Industrial & Infrastructure Fund Investment	623,825	0.46	130,486	Physicians Realty Trust	1,479,711	1.10
2,480	Invincible Investment*	1,020,439	0.76	63,205	Prologis	8,554,165	6.35
3,620	Japan Hotel REIT Investment*	1,758,351	1.30	5,095	Public Storage	1,446,521	1.07
60,000	Katitas*	807,681	0.60	53,458	Regency Centers	3,284,994	2.44
1,075	KDX Realty Investment	1,078,129	0.80	62,552	Rexford Industrial Realty	3,211,420	2.38
205,700	Mitsubishi Estate	3,166,044	2.35	22,610	Ryman Hospitality Properties	2,690,816	2.00
471	Mitsui Fudosan Logistics Park*	1,337,701	0.99	3,768	SBA Communications	782,105	0.58
988	Orix JREIT*	1,045,079	0.78	18,500	Simon Property*	2,775,370	2.06
		11,806,902	8.76	113,321	SITE Centers	1,552,498	1.15
<b>Mexico</b>				34,193	SL Green Realty	1,677,509	1.24
26,174	Inmobiliaria Vesta	914,781	0.68	68,089	STAG Industrial	2,558,104	1.90
<b>Singapore</b>				23,332	Sun Communities	3,093,823	2.30
549,500	CapitaLand Investment	1,137,272	0.84	71,514	UDR	2,553,050	1.89
<b>Spain</b>				141,660	VICI Properties	4,227,134	3.14
43,870	Cellnex Telecom	1,591,127	1.18	60,632	Welltower*	5,584,207	4.14
131,622	Merlin Properties Socimi	1,255,215	0.93			87,550,166	64.97
		2,846,342	2.11	<b>Total Common Stocks (Shares)</b>		135,151,914	100.29
<b>Sweden</b>				<b>Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>			
104,341	Castellum*	1,253,841	0.93			135,151,914	100.29
43,990	Sagax	1,048,709	0.78	<b>Total Portfolio</b>		135,151,914	100.29
		2,302,550	1.71	<b>Other Net Liabilities</b>		(389,413)	(0.29)
<b>Switzerland</b>				<b>Total Net Assets (USD)</b>		134,762,501	100.00
13,447	Swiss Prime Site	1,298,289	0.96				

\*All or a portion of this security represents a security on loan.

# World Real Estate Securities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	780,732	USD	1,166,000	Morgan Stanley	15/4/2024	(18,710)
AUD	53,453	USD	81,000	BNY Mellon	15/4/2024	(517)
AUD	26,150	USD	40,000	Citigroup	15/4/2024	(9)
CAD	1,811,298	USD	2,416,000	Morgan Stanley	15/4/2024	(26,678)
CAD	5,203	USD	7,000	Citigroup	15/4/2024	(32)
CAD	63,337	USD	85,000	Deutsche Bank	15/4/2024	(550)
CHF	480,118	USD	404,000	Morgan Stanley	15/4/2024	(18,253)
EUR	37,371	USD	34,000	BNY Mellon	15/4/2024	(418)
EUR	298,102	USD	275,000	Morgan Stanley	15/4/2024	779
EUR	30,554	USD	28,000	Nomura	15/4/2024	(123)
GBP	916,336	USD	717,000	Morgan Stanley	15/4/2024	(7,477)
HKD	203,351	USD	1,588,000	BNY Mellon	15/4/2024	(217)
HKD	302,815	USD	2,364,000	Citigroup	15/4/2024	(417)
ILS	400,765	USD	1,494,000	Citigroup	15/4/2024	19,706
JPY	1,744,023	USD	248,460,363	Deutsche Bank	15/4/2024	(70,172)
JPY	75,498	USD	10,959,000	BNY Mellon	15/4/2024	(1,669)
JPY	238,160	USD	34,721,000	Morgan Stanley	15/4/2024	(4,248)
KRW	125,456	USD	164,831,000	Citigroup	15/4/2024	(1,601)
NOK	61,729	USD	632,000	Morgan Stanley	15/4/2024	(1,927)
NZD	457,976	USD	730,000	Citigroup	15/4/2024	(12,086)
SEK	610,309	USD	6,225,000	Morgan Stanley	15/4/2024	(5,958)
SGD	3,612,125	USD	4,784,000	Citigroup	15/4/2024	(43,593)
USD	1,823,000	EUR	1,990,127	Deutsche Bank	15/4/2024	8,817
USD	44,117,000	HKD	5,652,561	BNY Mellon	15/4/2024	9,197
USD	165,728,000	JPY	1,112,918	Morgan Stanley	15/4/2024	(3,573)
USD	188,000	GBP	238,178	Citigroup	15/4/2024	(128)
USD	1,078,000	SEK	103,829	Bank of America	15/4/2024	(828)
USD	2,027,000	SEK	194,843	Citigroup	15/4/2024	(1,948)
USD	668,000	SEK	64,168	Deutsche Bank	15/4/2024	(685)
USD	4,559,000	JPY	31,128	Deutsche Bank	15/4/2024	415
USD	904,000	SEK	87,423	Morgan Stanley	15/4/2024	(341)
USD	1,902,000	HKD	243,777	Bank of America	15/4/2024	477
USD	382,000	SGD	284,864	BNY Mellon	15/4/2024	(81)
USD	224,000	AUD	146,602	BNY Mellon	15/4/2024	210
USD	224,000	GBP	284,150	Deutsche Bank	15/4/2024	211
USD	60,000	GBP	75,604	Morgan Stanley	15/4/2024	(451)
USD	59,000	CHF	67,420	Deutsche Bank	15/4/2024	(31)
USD	70,000	SGD	52,204	Citigroup	15/4/2024	(11)
USD	379,000	HKD	48,499	Deutsche Bank	15/4/2024	18
USD	43,000	AUD	28,181	Nomura	15/4/2024	79
USD	289,000	AUD	187,965	Morgan Stanley	15/4/2024	(907)
USD	59,805,000	JPY	399,681	Bank of America	15/4/2024	(3,219)
Net unrealised depreciation						(186,949)
<b>AUD Hedged Share Class</b>						
AUD	965,286	USD	1,482,563	BNY Mellon	15/3/2024	2,656
USD	66,806	AUD	43,277	BNY Mellon	15/3/2024	(340)
Net unrealised appreciation						2,316
<b>CHF Hedged Share Class</b>						
CHF	603,893	USD	523,389	BNY Mellon	15/3/2024	(7,607)
USD	26,152	CHF	29,689	BNY Mellon	15/3/2024	(105)
Net unrealised depreciation						(7,712)
<b>CNH Hedged Share Class</b>						
CNY	394,288	USD	2,838,721	BNY Mellon	15/3/2024	(3)
USD	139,784	CNY	19,370	BNY Mellon	15/3/2024	(45)
Net unrealised depreciation						(48)
<b>HKD Hedged Share Class</b>						
HKD	15,984	USD	124,849	BNY Mellon	15/3/2024	(28)
USD	14,155	HKD	1,811	BNY Mellon	15/3/2024	1
Net unrealised depreciation						(27)

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# World Real Estate Securities Fund continued

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>SGD Hedged Share Class</b>						
SGD	292,961	USD	393,637	BNY Mellon	15/3/2024	242
USD	74,973	SGD	55,644	BNY Mellon	15/3/2024	(199)
Net unrealised appreciation						43
Total net unrealised depreciation						(192,377)

## Sector Breakdown as at 29 February 2024

	% of Net Assets
Real Estate Investment Trusts	82.97
Real Estate Investment & Services	13.49
Engineering & Construction	1.64
Private Equity	0.84
Healthcare Services	0.75
Building Materials	0.60
Other Net Liabilities	(0.29)
	100.00

# World Technology Fund

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market</b>				395,620	Arista Networks	109,369,149	0.95
				286,021	Autodesk	73,415,870	0.64
				307,063	Broadcom	400,047,818	3.48
				1,299,619	Cadence Design Systems	393,394,671	3.42
				478,194	CrowdStrike	156,326,401	1.36
				480,657	Datadog	62,946,841	0.55
				172,371	EPAM Systems	52,752,421	0.46
				262,039	Equifax*	71,017,810	0.62
				147,176	Fair Isaac	188,472,114	1.64
				342,484	Intuit*	228,255,312	1.98
				226,339	Lam Research	211,047,537	1.83
				1,940,406	Marvell Technology	133,829,802	1.16
				525,827	Mastercard	249,525,945	2.17
				112,212	MercadoLibre	180,912,675	1.57
				723,913	Meta Platforms	354,471,240	3.08
				2,133,779	Micron Technology	190,503,789	1.65
				2,605,341	Microsoft	1,067,694,795	9.28
				352,850	MongoDB*	155,783,275	1.35
				191,013	Monolithic Power Systems	134,895,291	1.17
				149,836	Motorola Solutions	49,771,024	0.43
				143,749	Netflix	86,603,022	0.75
				906,180	NEXTracker	52,377,204	0.45
				865,964	Nutanix	53,733,066	0.47
				1,450,499	NVIDIA	1,152,856,605	10.02
				1,508,411	Oracle	168,338,668	1.46
				290,470	Palo Alto Networks*	91,530,002	0.80
				490,974	QUALCOMM	77,303,856	0.67
				154,722	S&P Global	66,852,281	0.58
				705,986	Salesforce	212,586,504	1.85
				211,260	ServiceNow	163,153,985	1.42
				311,307	Snowflake	57,775,466	0.50
				394,273	Take-Two Interactive Software*	57,749,166	0.50
				663,282	Tesla	134,281,441	1.17
				1,540,505	Uber Technologies*	121,314,769	1.05
				709,746	Visa*	201,525,279	1.75
				2,097,097	Warner Music	73,796,843	0.64
				1,341,530	Western Digital†	77,795,325	0.68
				1,838,823	Wolfspeed*	48,820,751	0.42
				225,897	Zscaler	54,304,509	0.47
						9,210,765,647	80.02
				Total Common Stocks (Shares)		11,153,848,631	96.90
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		11,302,354,139	98.19
				<b>Other Transferable Securities</b>			
				<b>COMMON STOCKS (SHARES) &amp; WARRANTS</b>			
				<b>Australia</b>			
	28,125	Canva**		29,999,844		0.26	
<b>FUNDS</b>							
<b>Ireland</b>							
148,505,508	BlackRock ICS US Dollar Liquidity Fund <sup>†</sup>	148,505,508	1.29				
Total Funds				148,505,508 1.29			
<b>COMMON STOCKS (SHARES)</b>							
<b>Australia</b>							
2,314,207	Altium	97,811,341	0.85				
<b>Canada</b>							
45,906	Constellation Software	128,283,874	1.12				
922,787	Shopify*	70,823,902	0.61				
562,325	Thomson Reuters*	88,445,877	0.77				
				287,553,653 2.50			
<b>France</b>							
579,287	SOITEC*	85,693,877	0.75				
<b>Germany</b>							
580,585	SAP	109,122,637	0.95				
<b>Ireland</b>							
139,716	Accenture	52,618,443	0.46				
<b>Japan</b>							
1,532,000	Nintendo*	86,099,074	0.75				
<b>Kazakhstan</b>							
482,864	Kaspi.KZ JSC	50,406,173	0.44				
<b>Luxembourg</b>							
453,749	Spotify Technology	115,524,495	1.00				
<b>Netherlands</b>							
175,995	ASM International	107,252,055	0.93				
365,149	ASML	345,412,189	3.00				
1,113,878	STMicroelectronics	50,882,936	0.44				
				503,547,180 4.37			
<b>New Zealand</b>							
741,066	Xero	61,574,313	0.53				
<b>Taiwan</b>							
7,793,000	Quanta Computer	57,197,219	0.50				
1,142,869	Taiwan Semiconductor Manufacturing*	145,727,226	1.26				
				202,924,445 1.76			
<b>United Kingdom</b>							
1,036,777	ARM*	142,090,288	1.23				
2,465,545	RELX	108,262,605	0.94				
3,421,406	Wise*	39,854,460	0.35				
				290,207,353 2.52			
<b>United States</b>							
204,512	Adobe	113,843,650	0.99				
1,825,770	Advanced Micro Devices	334,042,879	2.90				
1,114,557	Alphabet	154,477,600	1.34				
1,627,947	Amazon.com	284,793,048	2.48				
4,529,129	Apple	822,036,914	7.14				
424,765	Applied Materials	84,439,034	0.73				

<sup>†</sup>Investment in connected party fund, see further information in Note 10.

\*All or a portion of this security represents a security on loan.

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1103 to 1116 form an integral part of these financial statements.



# World Technology Fund continued

## Portfolio of Investments 29 February 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<b>Canada</b>				193,800	SambaNova Systems**	13,106,694	0.11
45,403	Constellation Software (Wts 31/3/2040)**	-	0.00	396,000	Unqork**	3,084,840	0.03
				11,920	Unqork**	66,871	0.00
<b>India</b>				19,160	Unqork**	118,984	0.00
2,985	Byju's**	230,581	0.00	10,880	Unqork**	58,317	0.00
2,822	Byju's**	217,990	0.00	249,240	Unqork**	1,320,972	0.01
		448,571	0.00	29,880	Unqork**	160,456	0.00
<b>Sweden</b>						133,768,761	1.16
43,738	Klarna Bank**	11,821,178	0.11	Total Common Stocks (Shares) & Warrants		176,038,354	1.53
<b>United States</b>						176,038,354	1.53
115,497	ByteDance**	18,608,994	0.16	Total Portfolio		11,478,392,493	99.72
258,450	Databricks**	21,345,385	0.18	Other Net Assets		32,639,589	0.28
469,125	Databricks**	38,745,034	0.34	Total Net Assets (USD)		11,511,032,082	100.00
439,764	Databricks**	36,320,109	0.32				
230,500	Farmer's Business Network**	832,105	0.01				

\*\*Security subject to a fair value adjustment as detailed in Note 2(j).

## Open Forward Foreign Exchange Contracts as at 29 February 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	34,460,211	USD	52,914,430	BNY Mellon	15/3/2024	86,797
USD	7,004,328	AUD	4,570,012	BNY Mellon	15/3/2024	(3,008)
Net unrealised appreciation						83,789
<b>BRL Hedged Share Class</b>						
BRL	771,238	USD	3,862,577	BNY Mellon	15/3/2024	4,556
USD	80,490	BRL	16,263	BNY Mellon	15/3/2024	97
Net unrealised appreciation						4,653
<b>CNH Hedged Share Class</b>						
CNY	85,424,562	USD	614,987,757	BNY Mellon	15/3/2024	(5,565)
USD	43,760,334	CNY	6,075,508	BNY Mellon	15/3/2024	(2,600)
Net unrealised depreciation						(8,165)
<b>EUR Hedged Share Class</b>						
EUR	202,157,187	USD	187,631,379	BNY Mellon	15/3/2024	1,501,030
USD	14,135,603	EUR	15,245,210	BNY Mellon	15/3/2024	(97,815)
Net unrealised appreciation						1,403,215
<b>GBP Hedged Share Class</b>						
GBP	1,777,017	USD	1,412,378	BNY Mellon	15/3/2024	12,943
USD	92,221	GBP	116,389	BNY Mellon	15/3/2024	(486)
Net unrealised appreciation						12,457
<b>JPY Hedged Share Class</b>						
JPY	4,854,489	USD	717,515,908	BNY Mellon	15/3/2024	(45,250)
USD	190,983,300	JPY	1,273,797	BNY Mellon	15/3/2024	(6,259)
Net unrealised depreciation						(51,509)
<b>SGD Hedged Share Class</b>						
SGD	337,421,364	USD	453,339,987	BNY Mellon	15/3/2024	252,392
USD	34,076,224	SGD	25,328,931	BNY Mellon	15/3/2024	(52,988)
Net unrealised appreciation						199,404
Total net unrealised appreciation						1,643,844

# World Technology Fund continued

## Sector Breakdown as at 29 February 2024

	<b>% of Net Assets</b>
Semiconductors	31.64
Software	30.20
Internet	12.68
Computers	11.07
Diversified Financial Services	3.92
Commercial Services	2.49
Telecommunications	1.38
Investment Funds	1.29
Automobile Manufacturers	1.17
Application Software	1.04
Media	0.77
Toys, Games Hobbies	0.75
Entertainment	0.64
Electronics	0.45
Systems Software	0.11
Data Processing & Outsourced Services	0.11
Alternative Carriers	0.01
Other Net Assets	0.28
	100.00

The notes on pages 1103 to 1116 form an integral part of these financial statements.

# Notes to the Financial Statements

## 1. Organisation

The Company is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investments in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010 as amended from time to time and is regulated pursuant to such law.

The Company is an umbrella structure comprising separate compartments with segregated liability. Each compartment shall have segregated liability from the other compartments and the Company shall not be liable as a whole to third parties for the liabilities of each compartment. Each compartment shall be made up of a separate Portfolio of Investments maintained and invested in accordance with the investment objectives applicable to such compartment.

As at 29 February 2024, the Company offered shares in 105 sub-funds (each a 'Fund'), together the 'Funds'. Each Fund is a separate pool of assets and is represented by separate shares of each Fund which are divided into share classes as detailed in Appendix I.

The Share Classes have equivalent rights in the Company but carry different features and charging structures, which are described in more detail in the Company's Prospectus.

### Significant events during the period

Effective 28 September 2023, the Swiss Small & MidCap Opportunities Fund was re-opened to subscriptions.

Effective 26 October 2023, an updated Prospectus of the Company was issued.

Effective 26 October 2023, the Natural Resources Growth & Income Fund changed its name to the Natural Resources Fund.

Effective 7 November 2023, the China Flexible Equity Fund terminated.

Effective 6 February 2024, the Global Listed Infrastructure Fund, denominated in USD, was launched.

Effective 23 February 2024, the ESG Systematic Multi Allocation Credit Fund changed its name to the Systematic ESG Multi Allocation Credit Fund and the Global Dynamic Equity Fund changed its name to the Sustainable Global Dynamic Equity Fund.

Effective 23 February 2024, an updated Prospectus of the Company was issued.

On 1 March 2022, due to the significant investment exposure of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund") to Russia, the Board of Directors considered that, in the interests of the Fund and its investors, subscriptions, redemptions and conversions of all share classes of the Fund and the determination of net asset

values should be temporarily suspended, until further notice, pursuant to the Fund's discretion under the prospectus. On 3 March 2022, the Board of Directors took the decision to further significantly write down the value of the Russian securities held by the Fund. On 9 March 2022, the Board of Directors of the Management Company took the additional exceptional decision to waive its management fees and the Annual Service Charge related to the Fund (effective 1 March 2022) while valuation, subscriptions and redemptions in the Fund are suspended until further notice via the BlackRock website. Since January 2023, month-end indicative Net Asset Values are being published on the BlackRock website. The Net Asset Value disclosed within the interim report is the indicative Net Asset Value of the Fund as at 29 February 2024. Post period end, the Board of Directors notified the shareholders of the Fund of their decision to transfer the liquid and tradeable portion of the assets to a newly created sub-fund within the Company. Please refer to note 18 for further details in relation to this Fund.

## 2. Summary of Significant Accounting Policies

The financial statements for the Company have been prepared on a going concern basis, with the exception of the China Flexible Equity Fund and Emerging Europe Fund, which have been prepared on a non-going concern basis, following the directors' decision to terminate the Funds referred to in note 1 and note 18. For these Funds, the significant accounting policies set out below have been applied consistently with the exception that the carrying values of the remaining assets as at 29 February 2024 are presented at their estimated net realizable values and all liabilities are presented at their estimated settlement amounts. The financial statements have been prepared in accordance with the legal and regulatory requirements relating to the preparation of the financial statements as prescribed by the Luxembourg authorities for Luxembourg investment companies and include the following significant accounting policies:

### (a) Valuation of Investments and Other Assets

The Company's investments and other assets are valued as follows:

- ▶ transferable securities which are admitted to an official

exchange listing or dealt in on another regulated market, are valued on the basis of the latest available price prevailing on the valuation date. For securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. Where such securities or other assets are quoted or dealt in, on or by more than one stock exchange or regulated market the Board may in its discretion select one of such stock exchanges or regulated markets for such purposes. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the net asset value of certain funds or where governments chose to impose fiscal or transaction charges on foreign investment. As a result, the Directors have implemented fair value techniques in order to estimate the fair value of these investments. Such securities and derivatives shall be valued at their probable realisation value

# Notes to the Financial Statements continued

as determined by the competent persons (the Directors). Because of the inherent uncertainty in the fair value process, these estimated values may significantly differ from the values that would have been used had a ready market for the securities existed, and from the values that may be ultimately recovered. The Board of Directors of the Company delegate the valuation of investments to the senior management of the Management Company;

- ▶ for non-quoted securities or securities not traded or dealt in on any stock exchange or other regulated market (including securities of closed-ended investment funds), as well as quoted or non quoted securities on such other markets for which no valuation price is available, or securities for which the quoted prices are, in the opinion of the Directors, not representative of the fair market value, the value thereof shall be determined prudently and in good faith by the Directors on the basis of their expected disposal or acquisition prices;
- ▶ fixed income securities that are not listed on stock exchanges or traded on other regulated markets are valued at the last available mid price or yield equivalents obtained from one or more dealers or pricing services. Securities traded in the OTC market are valued at the last available bid price. In cases where securities are traded on more than one exchange, the securities are valued on the exchange designated by or under the direction of the Board of Directors of the Management Company as the primary market. Portfolio securities that are traded both in the OTC market and on a stock exchange are valued according to the broadest and most representative market;
- ▶ securities lending: securities are delivered to a third party broker in accordance with lending agent instructions and continue to be valued as part of the portfolio of the Fund;
- ▶ money market instruments may be valued at nominal values plus any accrued interest or on an amortised cost basis, which approximates their fair market value;
- ▶ money market instruments held on the Euro Reserve Fund and the US Dollar Reserve Fund are valued on a mark-to-market basis. Where this is not possible, the assets are valued conservatively by using the mark-to model basis;
- ▶ time deposits are valued at amortised cost which approximates their fair market value;
- ▶ cash, deposits, bills payable on demand and other debts and prepaid expenses are valued at their nominal amount, unless it appears unlikely that such nominal amount is obtainable;
- ▶ assets which include, in particular, interest and dividends receivable, receivable for investments sold and receivable for fund shares subscribed, are valued at nominal value unless it appears unlikely that such nominal amount is obtainable;

- ▶ liabilities, which include, in particular, expenses payable, income distribution payable, payable for investments purchased and payable for fund shares redeemed are valued at their nominal value.

Realised gains and losses on the disposal of investments are calculated using the average cost method and are reflected in the Statement of Operations and Changes in Net Assets.

## (b) Income/Expense from Investments

The Company takes account for income from its investments on the following basis:

- ▶ interest income is accrued daily and includes the amortisation on a straight line basis of premiums and accretion of discounts;
- ▶ Interest on cash and cash equivalents, fixed deposits, collective investment scheme income and money market deposit income are recognised on an accruals basis;
- ▶ dividend income is accrued on the ex-dividend date and is shown net of withholding tax;
- ▶ securities lending income is recognised on an accruals basis;
- ▶ when a bond has been identified as being in default, the interest accrual on the defaulted security is stopped. On confirmation of default from the relevant parties, the amount receivable is written off;
- ▶ withholding tax reclaims are accounted for on a cash receipts basis;
- ▶ the date included in the description of any perpetual bonds in the Portfolio of Investments is the next callable date of the bonds and the interest rate disclosed under the description in the Portfolio of Investments is the interest rate applicable at the period end and is for information only as these bonds are bearing variable interest rates.

Negative yield expense relating to interest from a negative effective interest rate on assets held is accreted daily and is recognised in the Statement of Operations and Changes in Net Assets over the life of the underlying instrument.

## (c) Financial Derivative Instruments

During the period, the Funds have entered into a number of forward foreign exchange and futures contracts. Open forward foreign exchange and futures contracts are valued at the cost to close the contracts on the valuation date. Gains/losses arising from these unsettled contracts are taken to unrealised appreciation/(depreciation) and are included under assets or liabilities (as appropriate) in the Statement of Net Assets.

The Funds can write covered call and put options and purchase call and put options. The Funds can also invest in spread options and synthetic cap options. A spread option is a type of option that derives its value from the difference between the prices of two or more assets. A synthetic cap option is an agreement between two parties providing the purchaser an

# Notes to the Financial Statements continued

interest rate ceiling or 'cap' on interest payment. The rate cap itself provides a periodic payment based upon the positive amount by which the reference index rate exceeds the strike rate. When the Funds write and/or purchase an option, an amount equal to the premium received or paid by the Funds is reflected as a liability or an asset. The liability for a written option and the asset for a purchased option are subsequently marked to market to reflect the current value of the option. The Directors have agreed to value exchange traded options based on mid prices or settlement prices rather than last traded prices as this methodology best reflects their estimated realisation value. Unlisted options are valued based upon daily prices obtained from third party pricing agents. When a security is sold through the exercise of an option, the premium received (or paid) is deducted from (or added to) the basis of the security sold. When an option expires (or the Funds enter into a closing transaction), the Funds realise a gain or loss on the option to the extent of the premiums received or paid (or gain or loss to the extent the cost of the closing transaction exceeds the premium paid or received).

The Funds have entered into swap agreements to exchange the return generated by one instrument for the return generated by another investment. In the case of credit default swaps, a series of premiums is paid to the seller of the protection, in return for a payment contingent on a credit event (predefined in the agreement). Where possible, swaps are marked to market based upon daily prices obtained from third party pricing agents and verified against the actual market maker. Where such quotations are not available swaps are priced based upon daily quotations from the market maker. In both cases changes in quotations are recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the swaps and the interest earned or incurred in relation to the swaps are presented in the Statement of Operations and Changes in Net Assets.

During the period, the Funds have entered into swaption transactions. These give the purchaser the right, but not the obligation to enter into an interest rate swap at a pre-set interest rate within a specified period of time. The swaption buyer pays a premium to the seller for this right. A written swaption gives the purchaser the right to receive fixed payments in return for paying a floating rate of interest. A purchased swaption gives the purchaser the right to pay a fixed rate of interest in return for receiving a floating rate payment stream. When the Fund writes/purchases a swaption, an amount equal to the premium received/paid by the Fund is recorded as a liability or an asset in the Statement of Net Assets.

During the period, the Dynamic High Income Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Income Fund and the Global Multi-Asset Income Fund purchased a number of Equity Linked Notes. A principal amount is paid to a broker at the market price of an underlying equity at an agreed date in return for a fixed coupon payment or payments. At maturity the Fund will receive the principal plus (up to an agreed cap level per the agreement) or minus any movements in the value of the underlying equity.

To Be Announced securities (TBAs) are related to mortgage backed securities issued by US government sponsored agencies. These agencies usually pool mortgage loans and sell interests in the pools created. TBAs relate to future pools of these agencies that are bought and sold for future settlement for which either the interest rate or the maturity date is not yet fixed. TBAs are separately disclosed in the Portfolio of Investments.

The Funds may dispose of a commitment prior to settlement if it is deemed appropriate to do so. Proceeds of TBA sales are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities, or an offsetting TBA purchase commitment (deliverable on or before the sale commitment date), are held as cover for the transaction. If two counterparties have offsetting trades for the same TBA contract, these trades will be netted out. On settlement day, the seller delivers the securities specified two days earlier and receives the cash specified on the trade date. In practice, most TBA trades do not ultimately lead to a transfer of physical MBS. The seller will either unwind or "roll" an outstanding trade before maturity, rather than physically settle it.

If the TBA sale commitment is closed through the acquisition of an offsetting purchase commitment, the Fund realises a gain or loss on the commitment without regard to any unrealised gain or loss on the underlying security. If the Fund delivers securities under the commitment, the Fund realises a gain or loss from the sale of the securities upon the unit price established at the date the commitment was entered into.

The Funds had unsettled TBAs as of 29 February 2024 which are included within receivable for investments sold and payable for investments purchased in the Statement of Net Assets.

The market values of the TBAs are presented in the Statement of Net Assets. The net change in unrealised appreciation or depreciation and the realised appreciation or depreciation on sales of the TBAs are presented in the Statement of Operations and Changes in Net Assets.

## (d) Foreign Exchange

The cost of investments in currencies other than the currency of denomination of the respective Funds has been translated at the rates of exchange ruling at the time of purchase. Investments and other assets in currencies other than the currency of denomination of the respective Funds have been translated at the exchange rate prevailing at the Fund's valuation point in Luxembourg on 29 February 2024.

## (e) Combined Financial Statements

The accounts of each Fund are expressed in the Fund's base currency.

The combined figures of the Company are expressed in USD and include the total of the financial statements of the different Funds. For the Statement of Net Assets, the exchange rates prevailing at the Fund's valuation point in Luxembourg on 29 February 2024 are:



# Notes to the Financial Statements continued

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9276	0.8002	147.6725	0.8815	7.2319

For the Statement of Operations and Changes in Net Assets, the exchange rates are the average rate calculated over the period:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9217	0.7891	149.465	0.8788	7.2051

These figures are presented for information purposes only and are rounded to four decimal places. For financial statements purposes exchange rates to nine decimal places are applied.

The combined figures in the Statement of Operations and Changes in Net Assets have been calculated using the average exchange rates throughout the period. The resulting Foreign exchange adjustment of USD 17,291,974 represents the movement in exchange rates between 31 August 2023 and 29 February 2024. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

## (f) Exchange rates

The following exchange rates were used to translate the investments and other assets and other liabilities denominated in currencies other than the base currency of the Funds as at 29 February 2024.

CCY	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2148	0.2723	0.2509	40.6934	0.2393	1.9617
ARS	0.0009	0.0012	0.0011	0.1775	0.0010	0.0086
AUD	0.5150	0.6526	0.6016	97.5483	0.5736	4.7024
BRL	0.1587	0.2011	0.1853	30.0552	0.1767	1.4488
CAD	0.5825	0.7382	0.6804	110.3335	0.6487	5.3187
CHF	0.8979	1.1379	1.0488	170.0723	1.0000	8.1985
CLP	0.0008	0.0010	0.0010	0.1543	0.0009	0.0074
CNH	0.1095	0.1388	0.1279	20.7444	0.1220	1.0000
CNY	0.1097	0.1390	0.1281	20.7785	0.1222	1.0016
COP	0.0002	0.0003	0.0002	0.0380	0.0002	0.0018
CZK	0.0338	0.0428	0.0395	6.4043	0.0377	0.3087
DKK	0.1149	0.1456	0.1342	21.7550	0.1279	1.0487
DOP	0.0134	0.0170	0.0157	2.5462	0.0150	0.1227
EGP	0.0255	0.0324	0.0298	4.8371	0.0284	0.2332
EUR	0.8561	1.0849	1.0000	162.1588	0.9535	7.8170
GBP	1.0000	1.2673	1.1681	189.4095	1.1137	9.1306
GHS	0.0625	0.0792	0.0730	11.8388	0.0696	0.5707
HKD	0.1008	0.1278	0.1178	19.0945	0.1123	0.9205
HUF	0.0022	0.0028	0.0025	0.4126	0.0024	0.0199
IDR	0.0001	0.0001	0.0001	0.0095	0.0001	0.0005
ILS	0.2218	0.2810	0.2590	42.0023	0.2470	2.0248
INR	0.0095	0.0121	0.0111	1.8026	0.0106	0.0869
ISK	0.0057	0.0073	0.0067	1.0861	0.0064	0.0524
JPY	0.0053	0.0067	0.0062	1.0000	0.0059	0.0482
KES	0.0054	0.0068	0.0063	1.0168	0.0060	0.0490
KRW	0.0006	0.0008	0.0007	0.1122	0.0007	0.0054
KWD	2.5657	3.2514	2.9969	485.9771	2.8575	23.4269
KZT	0.0017	0.0022	0.0020	0.3313	0.0019	0.0160
LKR	0.0025	0.0032	0.0030	0.4828	0.0028	0.0233
MXN	0.0463	0.0586	0.0540	8.7606	0.0515	0.4223
MYR	0.1663	0.2107	0.1942	31.4961	0.1852	1.5183
NGN	0.0005	0.0006	0.0006	0.0946	0.0006	0.0046

CCY	GBP	USD	EUR	JPY	CHF	CNH
NOK	0.0746	0.0945	0.0871	14.1275	0.0831	0.6810
NZD	0.4820	0.6108	0.5630	91.2949	0.5368	4.4009
PEN	0.2087	0.2645	0.2438	39.5303	0.2324	1.9056
PHP	0.0140	0.0178	0.0164	2.6588	0.0156	0.1282
PLN	0.1983	0.2513	0.2317	37.5664	0.2209	1.8109
PYG	0.0001	0.0001	0.0001	0.0205	0.0001	0.0010
QAR	0.2167	0.2747	0.2532	41.0506	0.2414	1.9789
RON	0.1722	0.2182	0.2011	32.6152	0.1918	1.5722
RUB	0.0087	0.0110	0.0101	1.6416	0.0097	0.0791
SAR	0.2104	0.2666	0.2458	39.8543	0.2343	1.9212
SEK	0.0765	0.0969	0.0893	14.4846	0.0852	0.6982
SGD	0.5875	0.7445	0.6862	111.2734	0.6543	5.3640
THB	0.0220	0.0279	0.0257	4.1674	0.0245	0.2009
TRY	0.0253	0.0320	0.0295	4.7869	0.0281	0.2308
TWD	0.0250	0.0316	0.0292	4.7285	0.0278	0.2279
UAH	0.0207	0.0263	0.0242	3.9281	0.0231	0.1894
USD	0.7891	1.0000	0.9217	149.4650	0.8788	7.2051
UYU	0.0202	0.0255	0.0235	3.8182	0.0225	0.1841
VND	0.0000	0.0000	0.0000	0.0061	0.0000	0.0003
ZAR	0.0411	0.0521	0.0480	7.7877	0.0458	0.3754
ZMW	0.0336	0.0426	0.0393	6.3683	0.0374	0.3070

The Renminbi is subject to foreign exchange restrictions and is not a freely convertible currency. The exchange rate used for the China Bond Fund is in relation to the offshore Renminbi ("CNH"), not the onshore Renminbi ("CNY"). The value of CNH could differ, perhaps significantly, from that of CNY due to a number of factors including without limitation those foreign exchange control policies and repatriation restrictions applied by the Chinese government from time-to-time as well as other external market forces. Any divergence between CNH and CNY may adversely impact investors.

## (g) Dilution

The Directors may adjust the Net Asset Value ("NAV") per Share for a Fund in order to reduce the effect of "dilution" on that Fund. Dilution occurs when the actual cost of purchasing or selling the underlying assets of a Fund, deviates from the carrying value of these assets in the Funds, due to factors such as dealing and brokerage charges, taxes and duties, market movement and any spread between the buying and selling prices of the underlying assets. Dilution may have an adverse effect on the value of a Fund and therefore impact Shareholders. By adjusting the NAV per Share this effect can be reduced or prevented and Shareholders can be protected from the impact of dilution. The Directors may adjust the NAV of a Fund if on any Dealing Day the value of the aggregate transactions in Shares of all Classes of that Fund result in a net increase or decrease of Shares which exceeds one or more thresholds that are set by the Directors for that Fund. The amount by which the NAV of a Fund may be adjusted on any given Dealing Day is related to the anticipated cost of market dealing for that Fund. In such circumstances the NAV of the relevant Fund may be adjusted by an amount not exceeding 1.50%, or 3% in the case of fixed income Funds, of the NAV. Under exceptional circumstances the Directors may, in the interest of Shareholders, decide to temporarily increase the maximum swing factor indicated above and inform investors thereof. The adjustment will be an addition when the net movement results in an increase in the value of all Shares of

# Notes to the Financial Statements continued

the Fund and a deduction when it results in a decrease. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, particularly in relation to duties and taxes, the resulting adjustment may be different for net subscriptions (inflows) than for net redemptions (outflows). In addition, the Directors may also agree to include extraordinary fiscal charges in the amount of the adjustment. These extraordinary fiscal charges vary from market to market and are currently expected not to exceed 2.5% of that NAV. Where a Fund invests primarily in certain asset types, such as government bonds or money market securities, the Directors may decide that it is not appropriate to make such an adjustment.

As at 29 February 2024, in accordance with the Prospectus Appendix B, 17.3, such a dilution adjustment was applied to the Asian Tiger Bond Fund, ESG Flex Choice Moderate Fund, Japan Small & MidCap Opportunities Fund and World Real Estate Securities Fund. During the period ended 29 February 2024, such a dilution adjustment was applied to all Funds except for the Asian Multi-Asset Income Fund, China Innovation Fund, China Multi-Asset Fund, China Onshore Bond Fund, Climate Action Equity Fund, Climate Action Multi-Asset Fund, Dynamic High Income Fund, Emerging Europe Fund, Emerging Markets Local Currency Bond Fund, ESG Global Conservative Income Fund, Euro Reserve Fund, European Sustainable Equity Fund, Global Allocation Fund, Global Inflation Linked Bond Fund, Global Listed Infrastructure Fund, Global Multi-Asset Income Fund, Impact Bond Fund, Sustainable Emerging Markets Blended Bond Fund, US Dollar Reserve Fund and World Healthscience Fund.

The published/dealing NAV per share is disclosed in the Three Year Summary of Net Asset Values and may include a dilution adjustment. This adjustment is not recognised in the Statement of Net Assets or the Statement of Operations and Changes in Net Assets.

## (h) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of securities. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the security. When a security is recognised initially, it is measured at its market value, plus transaction costs that are directly attributable to the acquisition or issue of the security.

Transaction costs excluding depositary transaction fees on purchases or sales of securities are included within net realised appreciation/(depreciation) or net change in unrealised appreciation/(depreciation) within the Statement of Operations and Changes in Net Assets of each Fund. Depositary transaction fees are included in depositary fees in the Statement of Operations and Changes in Net Assets of the Fund.

## (i) Foreign currencies on other transactions

Foreign currencies on other transactions relate to realised and unrealised appreciation or depreciation on cash balances and spot contracts.

## (j) Fair valuation

The fair valued securities are evidenced by a “\*\*\*” in the Portfolio of Investments.

As at 29 February 2024, such fair valuation adjustment was applied as per the table below:

Fund	Currency	Market Value of fair valued securities	% of Net Assets
Asian Dragon Fund <sup>o</sup>	USD	-	0.00
Asian High Yield Bond Fund	USD	2,082,600	0.13
Asian Tiger Bond Fund <sup>o</sup>	USD	-	0.00
Brown To Green Materials Fund	USD	82,529	0.13
China Bond Fund	CNH	107,135,641	0.45
China Onshore Bond Fund	CNH	1,442,819	0.19
Climate Action Multi-Asset Fund	EUR	19	0.00
Dynamic High Income Fund	USD	2,942,665	0.11
Emerging Europe Fund	EUR	7,759	0.00
Emerging Markets Bond Fund <sup>o</sup>	USD	-	0.00
Emerging Markets Equity Income Fund	USD	1,044	0.00
Emerging Markets Fund	USD	8,869,352	0.35
Emerging Markets Local Currency Bond Fund	USD	8,012,609	0.49
ESG Global Conservative Income Fund	EUR	595,413	0.19
ESG Global Multi-Asset Income Fund	USD	283,801	0.57
ESG Multi-Asset Fund	EUR	14,274,919	0.26
European High Yield Bond Fund	EUR	10,352	0.00
FinTech Fund	USD	21	0.00
Fixed Income Global Opportunities Fund	USD	67,054,360	1.02
Global Allocation Fund	USD	385,833,384	2.58
Global Government Bond Fund	USD	2,819,368	0.30
Global High Yield Bond Fund	USD	3,608,227	0.22
Global Multi-Asset Income Fund	USD	3,022,761	0.06
Natural Resources Fund <sup>(4)</sup>	USD	252	0.00
Next Generation Health Care Fund	USD	3,174	0.01
Next Generation Technology Fund	USD	72,248,138	2.61
Nutrition Fund	USD	1	0.00
Sustainable Emerging Markets Blended Bond Fund	USD	122,444	0.28
Sustainable Emerging Markets Local Currency Bond Fund	USD	420,105	0.08
Sustainable Energy Fund <sup>o</sup>	USD	-	0.00
Sustainable Fixed Income Global Opportunities Fund	EUR	1,557,505	0.26
Sustainable Global Bond Income Fund	USD	412,390	0.21
Sustainable Global Dynamic Equity Fund <sup>(4)</sup>	USD	9,684,188	2.16
Sustainable World Bond Fund	USD	2,851,800	0.29
Systematic Sustainable Global SmallCap Fund <sup>o</sup>	USD	-	0.00
United Kingdom Fund <sup>o</sup>	GBP	-	0.00
US Dollar Bond Fund	USD	131,111	0.03
US Dollar High Yield Bond Fund	USD	6,472,533	0.33
US Dollar Short Duration Bond Fund	USD	52,807	0.00
World Energy Fund	USD	744	0.00
World Financials Fund	USD	1,908	0.00
World Gold Fund	USD	1,340,943	0.04
World Healthscience Fund	USD	912,201	0.01
World Mining Fund	USD	520	0.00



# Notes to the Financial Statements continued

Fund	Currency	Market Value of fair valued securities	% of Net Assets
World Technology Fund	USD	176,038,354	1.50

- ◇ Fund holds fair valued securities with a market value of zero.  
 (4) Fund name changed during the period, see Note 1, for further details.

## (k) Special Purpose Acquisition Companies Commitments

Special purpose acquisition companies (“SPACs”) are companies with no commercial operations which go public with the intention of merging with or acquiring a company using the proceeds of the SPAC’s initial public offering. The Funds may enter into a commitment with a SPAC for a private investment in a public equity (“PIPE”) transaction and will satisfy the commitment if and when the SPAC completes its merger or acquisition. Securities purchased through PIPE transactions will be restricted from trading and considered illiquid until a registration statement for the shares is filed and declared effective.

Unfunded SPAC PIPE commitments are marked-to-market and any gains/ losses arising from these commitments are taken to “Unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments” in the Statement of Net Assets and within “Net change in unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments” in the Statement of Operations and Changes in Net Assets.

- (l) Change in presentation – OTC derivatives: Contracts for difference (“CFDs”)

### *Reason for change in presentation:*

Investments in certain OTC derivatives, namely CFDs, by their nature and characteristics meet the key criteria of a swap and are more appropriately classified as swaps.

### *Impact of change in presentation:*

The change had no impact on the NAV of the Fund. The unrealised value of these OTC derivatives have been included in the Statement of Net Assets, within the category “Market value / unrealised appreciation/depreciation of swaps”. The change also means the realised and unrealised amounts, along with any associated income or expense, has now been classified under “Swaps transactions” within the Statement of Operations and Changes in Net Assets and the notes to the financial statements.

## 3. Management Company

BlackRock (Luxembourg) S.A. has been appointed by the Company to act as its Management Company. The Management Company, a Luxembourg société anonyme, is authorised as a fund management company in accordance with Chapter 15 of the 2010 Law.

The Company has signed a management company agreement, with the Management Company. Under this agreement, the Management Company is entrusted with the day-to-day management of the Company, with responsibility for performing

directly or by way of delegation all operational functions relating to the Company’s investment management, administration and marketing of the Funds.

In agreement with the Company, the Management Company has decided to delegate several of its functions as is further described in the Prospectus.

BlackRock (Luxembourg) S.A. is a wholly owned subsidiary within the BlackRock Group. It is regulated by the CSSF.

## 4. Management Fees

During the period the Company paid management fees to the Management Company, BlackRock (Luxembourg) S.A.

The Company will pay the management fee at an annual rate as shown in Appendix E of the Prospectus. The level of management fee varies from 0.00% to 1.75% and will vary according to which Fund and share class the investor buys. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly. Certain costs and fees are paid out of the management fee, including the fees of the Investment Advisers. There are no management fees charged on Class J and Class X Shares. In relation to the Class SR Shares, a single fee is charged (which comprises the management fee and the Annual Service Charge) which forms part of the ongoing charges figure.

To assist in achieving the investment objectives of the Reserve Funds (Euro Reserve Fund and US Dollar Reserve Fund), in certain circumstances, including where market conditions cause decreasing yields on the Fund’s underlying investments, the Management Company may determine to waive its right to take the full amount of management fees to which it is entitled on any particular day or days. The Management Company may exercise its discretion to do this without prejudice to its entitlement to take the full amount of the management fee accruing on any future days.

The management fee waiver is disclosed separately from management fees in the Statement of Operations and Changes in Net Assets. During the period the neither Fund was subject to a management fee waiver.

Effective 9 March 2022, the Board of Directors of the Management Company waived its management fees in respect of the Emerging Europe Fund due to its suspension.

During the period, the following Funds were subject to management fee rebates linked to investments into target funds managed by BlackRock:

Asian High Yield Bond Fund, Asian Tiger Bond Fund, China Bond Fund, China Fund, China Multi-Asset Fund, Climate Action Multi-Asset Fund, Dynamic High Income Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Fund, ESG Multi-Asset Fund, Euro Corporate Bond Fund, Fixed Income Global Opportunities Fund, Global Allocation Fund, Global High Yield Bond Fund, Global Multi-Asset Income Fund, Multi-Theme Equity Fund,

# Notes to the Financial Statements continued

Sustainable Fixed Income Global Opportunities Fund, Sustainable Global Bond Income Fund, Swiss Small & MidCap Opportunities Fund, Systematic ESG Multi Allocation Credit Fund and US Dollar High Yield Bond Fund.

Management fees payable at 29 February 2024 are included in the Statement of Net Assets as other liabilities.

## 5. Distribution Fees

The Company pays annual distribution fees as shown in Appendix E of the Prospectus. The level of distribution fee varies from 0.00% to 1.25%. Class A, D, I, J, S, X and Z Shares do not pay a distribution fee. Class C Shares do not pay a distribution fee for the Euro Reserve Fund and the US Dollar Reserve Fund. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly.

The Company pays distribution fees as detailed in the Statement of Operations and Changes in Net Assets. Distribution fees payable at 29 February 2024 are included in the Statement of Net Assets as other liabilities.

## 6. Annual Service Charge

The Company pays an annual service charge to the Management Company.

The level of the annual service charge may vary at the Directors' discretion, as agreed with the Management Company and will apply at different rates across the various Funds and Share Classes issued by the Company. However, it has been agreed between the Directors and the Management Company that the annual service charge currently paid shall not exceed 0.25% per annum. It is accrued daily, based on the NAV of the relevant Share Class (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and paid monthly.

The Directors and the Management Company set the level of the annual service charge at a rate which aims to ensure that the ongoing charges of each Fund remain competitive when compared across a broad market of similar investment products available to investors in the Funds, taking into account a number of criteria such as the market sector of each Fund and the Fund's performance relative to its peer group.

The ongoing charge is calculated based on the total expenses per share class (excluding bank interest, transaction costs and negative yield expense on financial assets, and including annual service charge subsidies) divided by the average net assets of the respective share class, expressed as a percentage.

The ongoing charge of the Asian Multi-Asset Income Fund, Asian Sustainable Equity Fund, Brown To Green Materials Fund, China Impact Fund, China Innovation Fund, China Multi-Asset Fund, Circular Economy Fund, Climate Action Equity Fund, Developed Markets Sustainable Equity Fund, Emerging Europe Fund, Emerging Markets Bond Fund, Emerging Markets Corporate Bond Fund, Emerging Markets Local Currency Bond Fund, Emerging Markets Sustainable

Equity Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Multi-Asset Income Fund, European Focus Fund, European Sustainable Equity Fund, FinTech Fund, Future Consumer Fund, Future Of Transport Fund, Global Inflation Linked Bond Fund, Global Listed Infrastructure Fund, Natural Resources Fund, Next Generation Health Care Fund, Next Generation Technology Fund, Nutrition Fund, Sustainable Asian Bond Fund, Sustainable Emerging Markets Blended Bond Fund, Sustainable Emerging Markets Corporate Bond Fund, Sustainable Emerging Markets Local Currency Bond Fund, Sustainable Fixed Income Global Opportunities Fund, Sustainable Global Allocation Fund, Systematic China A-Share Opportunities Fund, Systematic China Environmental Tech Fund, Systematic ESG Multi Allocation Credit Fund, Systematic Global Sustainable Income & Growth Fund, Systematic Sustainable Global SmallCap Fund, US Dollar Bond Fund and US Sustainable Equity Fund are capped with the delta being offset against the annual service charge in the Statement of Operations and Changes in Net Assets.

The annual service charge is used by the Management Company to meet all fixed and variable operating and administrative costs and expenses incurred by the Company, with the exception of the Depository fees, Distribution fees, Securities Lending fees, any fees arising from borrowings (including for the avoidance of doubt any commitment fee that may be due to the lender), any costs relating to European Union ("EU") and non-EU withholding tax reclaims (plus any taxes or interest thereon) and any taxes at an investment or Company level.

The Company pays any professional costs relating to European Union withholding tax reclaims. Any costs relating to withholding tax reclaims will be allocated between the relevant sub-funds on a fair and equitable basis. As the Company has had a good degree of success with its EU withholding tax reclaims (which are paid by the Company) to date, any costs associated with non-EU withholding tax reclaims will no longer be paid out of the annual service charge and will now be paid by the Company and allocated between the relevant sub-funds on a fair and equitable basis.

The annual service charge is also used to meet fees paid to Ernst & Young S.A. for audit and services related to investor reporting and other tax compliance matters.

These operating and administrative expenses include all third party expenses and other recoverable costs incurred by or on behalf of the Company from time to time, including but not limited to, fund accounting fees, transfer agency fees (including sub-transfer agency and associated platform dealing charges), all professional costs, such as consultancy, legal, tax advisory and audit fees, Directors' fees (for those Directors who are not employees of the BlackRock Group), travel expenses, reasonable out-of-pocket expenses, printing, publication, translation and all other costs relating to shareholder reporting, regulatory filing and licence fees, correspondent and other banking charges, software support and maintenance, operational costs and expenses attributed to the Investor Servicing teams and other global administration services provided by various BlackRock Group companies.

# Notes to the Financial Statements continued

The Management Company bears the financial risk of ensuring that the Fund's ongoing charges remain competitive.

Accordingly the Management Company is entitled to retain any amount of the annual service charge paid to it which is in excess of the actual expenses incurred by the Company during any period whereas any costs and expenses incurred by the Company in any period which exceed the amount of the annual service charge that is paid to the Management Company, shall be borne by the Management Company or another BlackRock Group company.

Directors who are not employees of the BlackRock Group receive a fee in return for duties performed. Directors of the Company who are not employees of the BlackRock Group receive a fee in the range of EUR 48,000 to EUR 60,000 per annum gross of taxation. Directors who are employees of the BlackRock Group are not entitled to Directors fees.

Taxation applicable in certain jurisdictions is also charged directly to the Funds (see Note 8).

The annual service charge is disclosed in the Statement of Operations and Changes in Net Assets.

The annual service charge payable at 29 February 2024 is included in the Statement of Net Assets as other liabilities.

## 7. Depositary Fees

Throughout the period the Depositary of the Company was the Bank of New York Mellon SA / NV, Luxembourg Branch. The Depositary receives annual fees, based on the value of securities, which accrue daily, plus transaction fees which are further disclosed in the Prospectus. The rates for both categories of fees will vary according to the country of investment and, in some cases, according to asset class. Investments in bonds and developed equity markets will be at the lower end of these ranges, while some investments in emerging or developing markets will be at the upper end. Thus the custody cost to each Fund will depend on its asset allocation at any time.

The depositary fees are charged directly to the Funds. Depositary fees payable at 29 February 2024 are included in the Statement of Net Assets as other liabilities.

## 8. Tax

### Luxembourg

Under present Luxembourg law and practice, the Company is not liable to any Luxembourg income or capital gains tax, nor are dividends paid by the Company subject to any Luxembourg withholding tax. However, the Company is liable to a tax in Luxembourg of 0.05% per annum or, in the case of the Reserve Funds, Class I, Class J and Class X Shares, 0.01% per annum of its NAV, payable quarterly on the basis of the value of the net assets of the respective Funds at the end of the relevant calendar quarter. No stamp or other tax is payable in Luxembourg on the issue of Shares. For the period ended 29 February 2024, USD 29,512,113 was charged in relation to Luxembourg tax.

### Belgium

The Company is registered with the Belgium Financial Services and Markets Authority in accordance with Article 154 of the Law of 3 August 2012 relating to financial markets. Funds registered for public distribution in Belgium are subject to an annual tax of 0.0925% on the net asset value of units distributed in Belgium via Belgian intermediaries as at 31 December of the previous year. This tax charge is paid in March on an annual basis.

### United Kingdom

#### Reporting Funds

The UK Reporting Funds regime applies to the Company. Under this regime, investors in UK Reporting Funds are subject to tax on the share of the UK Reporting Fund's income attributable to their holdings in the Fund, whether or not distributed, but any gains on disposal of their holdings are subject to capital gains tax. A list of the Funds which currently have UK Reporting Fund status is available at <http://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>.

#### Other transaction taxes

Other jurisdictions may impose taxes, financial transactions taxes ("FTT") or other transaction taxes on certain assets held by the Funds (for example UK stamp duty, French FTT).

#### Withholding tax

Capital gains, dividends and interest received by the Company on its investments may be subject to withholding taxes in the countries of origin which are generally irrecoverable as the Company itself is exempt from income tax. Recent European Union case law may, however, reduce the amount of such irrecoverable tax in European Union countries. Investors should inform themselves of, and when appropriate consult their professional advisers on, the possible tax consequences of subscribing for, buying, holding, redeeming, converting or selling shares under the laws of their country of citizenship, residence or domicile. Investors should note that the levels and bases of, and reliefs from, taxation can change. The potential of withholding tax charges is further described in the Prospectus.

## 9. Investment Advisers

The Management Company, BlackRock (Luxembourg) S.A., has delegated its investment management functions to the investment advisers (each an 'Investment Adviser'): BlackRock Financial Management, Inc. (US) (BFM), BlackRock Investment Management, LLC (US) (BIMLLC), BlackRock Investment Management (UK) Limited (BIMUK) and BlackRock (Singapore) Limited (BSL) as described in the Prospectus.

All Investment Advisers are appointed directly by BlackRock (Luxembourg) S.A.. All Sub-Investment Advisers are appointed by the relevant Investment Adviser. Some of which, as Investment Advisers, have in turn sub-delegated some functions to BlackRock Japan Co. Limited (BLKJap), BlackRock Asset Management North Asia Limited (BAMNA) and BlackRock Investment Management (Australia) Limited (BLKAus, BIMAL).

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Asian Dragon Fund	BIMUK	BAMNA
Asian Growth Leaders Fund	BIMUK	BAMNA
Asian High Yield Bond Fund	BSL	-

# Notes to the Financial Statements continued

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)	Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Asian Multi-Asset Income Fund	BIMUK, BSL, BIMLLC	BAMNA, BLKAus	Global Government Bond Fund	BIMUK, BSL, BFM	BIMAL
Asian Sustainable Equity Fund*	BIMUK	BAMNA	Global High Yield Bond Fund	BIMUK, BSL, BFM	-
Asian Tiger Bond Fund	BIMUK, BSL	BAMNA	Global Inflation Linked Bond Fund	BIMUK, BFM	-
Brown To Green Materials Fund*	BIMUK	-	Global Listed Infrastructure Fund <sup>(2)</sup>	BIMUK, BFM, BSL	BIMAL
China Bond Fund	BIMUK, BSL	BAMNA	Global Long-Horizon Equity Fund	BIMUK, BIMLLC	-
China Fund	BIMUK	BAMNA	Global Multi-Asset Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
China Impact Fund*	BIMUK	BAMNA	Impact Bond Fund*	BIMUK, BFM	-
China Innovation Fund	BIMUK, BIMLLC	BAMNA	India Fund	BIMUK, BSL	BAMNA
China Multi-Asset Fund*	BSL, BFM	BANMA, BLKAus	Japan Flexible Equity Fund	BIMUK	BAMNA, BLKJap
China Onshore Bond Fund	BSL	-	Japan Small & MidCap Opportunities Fund	BIMUK	BLKJap
Circular Economy Fund	BIMUK	-	Latin American Fund	BIMUK, BIMLLC	-
Climate Action Equity Fund*	BIMUK	-	Multi-Theme Equity Fund*	BIMUK	-
Climate Action Multi-Asset Fund*	BIMUK	-	Natural Resources Fund <sup>(4)</sup>	BIMUK, BIMLLC	-
Continental European Flexible Fund	BIMUK	-	Next Generation Health Care Fund	BIMLLC	-
Developed Markets Sustainable Equity Fund*	BIMUK	-	Next Generation Technology Fund	BIMLLC	-
Dynamic High Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL	Nutrition Fund	BIMUK	-
Emerging Europe Fund	BIMUK	-	Sustainable Asian Bond Fund	BSL	-
Emerging Markets Bond Fund	BIMUK, BSL, BFM	-	Sustainable Emerging Markets Blended Bond Fund*	BIMUK, BFM	-
Emerging Markets Corporate Bond Fund	BIMUK, BSL, BFM	-	Sustainable Emerging Markets Bond Fund*	BIMUK, BFM	-
Emerging Markets Equity Income Fund	BIMUK, BIMLLC	BAMNA	Sustainable Emerging Markets Corporate Bond Fund*	BIMUK, BFM	-
Emerging Markets Fund	BIMUK, BIMLLC	BAMNA	Sustainable Emerging Markets Local Currency Bond Fund*	BIMUK, BFM	-
Emerging Markets Impact Bond Fund*	BIMUK, BIMLLC	-	Sustainable Energy Fund	BIMUK	-
Emerging Markets Local Currency Bond Fund	BIMUK, BSL, BFM	BAMNA	Sustainable Fixed Income Global Opportunities Fund*	BIMUK, BSL, BFM	BLKAus
Emerging Markets Sustainable Equity Fund*	BIMUK	BAMNA	Sustainable Global Allocation Fund*	BIMUK, BIMLLC, BSL	-
ESG Flex Choice Cautious Fund	BIMUK	BAMNA	Sustainable Global Bond Income Fund	BIMUK, BFM	-
ESG Flex Choice Growth Fund	BIMUK	BAMNA	Sustainable Global Dynamic Equity Fund <sup>(4)</sup>	BIMLLC	-
ESG Flex Choice Moderate Fund	BIMUK	BAMNA	Sustainable Global Infrastructure Fund	BIMUK, BIMLLC, BSL	BLKAus
ESG Global Conservative Income Fund*	BFM, BIMUK	-	Sustainable World Bond Fund	BIMUK, BFM, BSL	BIMAL
ESG Global Multi-Asset Income Fund*	BIMUK, BIMLLC, BSL, BFM	BAMNA	Swiss Small & MidCap Opportunities Fund	BIMUK	-
ESG Multi-Asset Fund	BIMUK, BIMLLC, BFM, BSL	BIMAL	Systematic China A-Share Opportunities Fund	BIMLLC	-
Euro Bond Fund	BIMUK, BSL	BIMAL	Systematic China Environmental Tech Fund*	BIMLLC, BFM	-
Euro Corporate Bond Fund	BIMUK	-	Systematic ESG Multi Allocation Credit Fund <sup>(4)*</sup>	BIMLLC, BIMUK, BFM	-
Euro Reserve Fund	BIMUK	-	Systematic Global Equity High Income Fund	BIMUK	-
Euro Short Duration Bond Fund	BIMUK, BSL	BIMAL	Systematic Global Sustainable Income & Growth Fund	BIMUK, BFM	-
Euro-Markets Fund	BIMUK	-	Systematic Sustainable Global SmallCap Fund	BIMLLC	-
European Equity Income Fund	BIMUK	-	United Kingdom Fund	BIMUK	-
European Focus Fund*	BIMUK	-	US Basic Value Fund	BIMLLC	-
European Fund	BIMUK	-	US Dollar Bond Fund	BIMUK, BSL, BFM	-
European High Yield Bond Fund	BIMUK	-	US Dollar High Yield Bond Fund	BFM	-
European Special Situations Fund	BIMUK	-	US Dollar Reserve Fund	BFM	-
European Sustainable Equity Fund*	BIMUK	-	US Dollar Short Duration Bond Fund	BFM	-
European Value Fund	BIMUK	-	US Flexible Equity Fund	BIMLLC	-
FinTech Fund	BIMUK	-			
Fixed Income Global Opportunities Fund	BIMUK, BFM, BSL	BLKAus			
Future Consumer Fund*	BIMUK	-			
Future Of Transport Fund	BIMUK	-			
Global Allocation Fund	BIMLLC, BSL	-			
Global Corporate Bond Fund	BIMUK, BSL, BFM	-			
Global Equity Income Fund	BIMUK	-			



# Notes to the Financial Statements continued

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
US Government Mortgage Impact Fund	BFM	-
US Growth Fund	BIMLLC	-
US Mid-Cap Value Fund	BIMLLC	-
US Sustainable Equity Fund*	BIMLLC	-
World Energy Fund	BIMUK	-
World Financials Fund	BIMUK	-
World Gold Fund	BIMUK	-
World Healthscience Fund	BIMLLC	-
World Mining Fund	BIMUK	-
World Real Estate Securities Fund	BIMUK, BIMLLC, BSL	BIMAL
World Technology Fund	BIMLLC	-

\* The Fund is not authorised in Hong Kong and is not available to the public in Hong Kong as at 29 February 2024.

(2) Fund launched during the period, see Note 1, for further details.

(4) Fund name changed during the period, see Note 1, for further details.

## 10. Transactions with Connected Persons

The ultimate holding company of the Management Company, the Principal Distributor, the Investment Advisers and the Sub-Investment Advisers is BlackRock, Inc., a company incorporated in Delaware, USA. During the period there were no transactions of the Company effected through a broker who is a connected person of the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company. The Company does not have any transactions with the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company or any of their connected persons as a principal during the period.

Where Funds invest in the units of other UCITS and/or other Undertakings for Collective Investment ("UCIs") that are managed, directly or by delegation, by the Investment Adviser or by any other company with which the Investment Adviser is linked by common management or control, or by a substantial direct or indirect holding, no subscription or redemption fees may be charged to the Company on its investment in the units of such other UCITS and/or UCIs. The Funds will invest, where possible, in Class X Shares, which are not subject to any management fees. These investments are evidenced by a ~ in the Portfolio of Investments of the Fund.

Where a Fund invests a substantial proportion of its net assets in other UCITS and/or other UCIs, the Investment Adviser will ensure that the total management fee (excluding any performance fee, if any) charged to such Fund (including management fees from other UCITS and UCIs in which it invests) shall not exceed 1.50% of the net asset value of the Fund.

During the period there have been no transactions which were outside the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Investment Advisers, Sub-Investment Advisers, the Directors of the Company, the Depository or any entity in which these parties or their connected persons have a material interest.

As at the period end, Keith Saldanha, a Director of the Company, held the following shares:

Fund	Share class	Number of shares	Value
China Bond Fund	D Class distributing (A) UK reporting fund share GBP hedged	493	GBP 4,264
China Fund	D Class non-distributing share EUR hedged	593	EUR 6,962
Future Of Transport Fund	D Class non-distributing UK reporting fund share GBP hedged	644	GBP 8,243
Next Generation Technology Fund	D Class non-distributing share	1,228	USD 23,197
Sustainable Energy Fund	D Class distributing (A) UK reporting fund share	409	USD 6,998
World Mining Fund	D Class distributing (A) UK reporting fund share	82	USD 4,016

No other Director held shares in any of the Funds.

The securities lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited which is a connected party to the Company. BlackRock Advisors (UK) Limited bears all operational costs directly related to securities loan transactions.

The Funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities lent. BlackRock, Inc bears the cost of indemnification against borrower default.

BlackRock Investment Management (UK) Limited has appointed BlackRock (Channel Islands) Limited to carry out certain administration services.

Some of the Funds use cross investment techniques, meaning that the Funds invest into other Funds of the umbrella structure.

The combined Statement of Net Assets and the combined Statement of Operations and Changes in Net Assets have not been adjusted to remove the impact of the cross investments.

The following Funds held cross umbrella investments as at 29 February 2024, evidenced by a "∞" in the Portfolio of Investments of the Fund, the market value of which represents 0.12% of the combined net assets.

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Asian Tiger Bond Fund	BlackRock Global Funds - China Onshore Bond Fund	USD	15,912,260	0.71
Asian Tiger Bond Fund	BlackRock Global Funds - Sustainable Asian Bond Fund	USD	5,337,636	0.23
China Multi-Asset Fund	BlackRock Global Funds - China Impact Fund	USD	1,447,095	7.74
China Multi-Asset Fund	BlackRock Global Funds - China Onshore Bond Fund	USD	3,261,529	17.45

# Notes to the Financial Statements continued

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Emerging Markets Bond Fund	BlackRock Global Funds - Emerging Markets Corporate Bond	USD	49,264,800	4.43
Global Multi-Asset Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	42,494,621	0.91
Multi-Theme Equity Fund	BlackRock Global Funds - Circular Economy Fund	USD	32,690,462	17.91
Multi-Theme Equity Fund	BlackRock Global Funds - FinTech Fund	USD	3,696,306	2.03
Multi-Theme Equity Fund	BlackRock Global Funds - Future Consumer Fund	USD	2,708,149	1.48
Multi-Theme Equity Fund	BlackRock Global Funds - Next Generation Health Care Fund	USD	3,695,507	2.02
Multi-Theme Equity Fund	BlackRock Global Funds - Next Generation Technology Fund	USD	1,840,969	1.01
Multi-Theme Equity Fund	BlackRock Global Funds - Nutrition Fund	USD	5,397,099	2.96
Multi-Theme Equity Fund	BlackRock Global Funds - Sustainable Energy Fund	USD	25,563,281	14.01
Sustainable Asian Bond Fund	BlackRock Global Funds - China Onshore Bond Fund	USD	642,515	0.58
Sustainable Fixed Income Global Opportunities Fund	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund	EUR	2,048,984	0.62

During the period ended 29 February 2024, The Bank of New York Mellon SA/NV, a connected person of the Depositary, acted in custody foreign exchange transactions and in Currency Administration/ Hedging programmes, for the Funds. Total commissions paid in relation to these transactions amounted to USD 5,830,387 with an average commission rate of 0.19bps. The total aggregate value of transactions with the connected persons of the Depositary amounted to USD 310 billion which represents 70% of the total value of such transaction entered into by the Funds. All transactions with the connected person of the Depositary were entered into in the ordinary course of business and on normal commercial terms.

## Other reimbursements

During the financial period, certain funds within the Company received reimbursements from a BlackRock Group affiliated entity for penalties charged to the Funds by Central Securities Depositories for delays in security settlements. Such reimbursements received during the financial period by the Funds are disclosed within 'other reimbursements' in the Statements of Operations and Changes in Net Assets.

## 11. Use of Commissions

Where permitted by applicable regulation (excluding, for the avoidance of doubt, any sub-funds which are in scope for MiFID II), certain BlackRock Group companies acting as investment adviser to the sub-funds may accept commissions generated

when trading equities with certain brokers in certain jurisdictions. Commissions may be reallocated to purchase eligible research services. Such arrangements may benefit one sub-fund over another because research can be used for a broader range of clients than just those whose trading funded it. BlackRock Group has a Use of Commissions Policy designed to ensure only eligible services are purchased and excess commissions are reallocated to an eligible service provider where appropriate. There were no soft dollar arrangements entered into during the period.

## 12. Financial Derivative Instruments

The Funds may buy and sell financial derivative instruments which is further described in the Prospectus. Please refer to the Fund's Portfolio of Investments for financial derivative investments held as at 29 February 2024.

Underlying exposure, as disclosed in the Portfolio of Investments, has been calculated according to the guidelines issued by ESMA and represents the market value of an equivalent position in the assets underlying each financial instrument. The underlying exposure on the bond futures is calculated off the market value of the bonds rather than the cheapest to deliver security.

## 13. Securities Pledged or Given in Guarantee and Received in Guarantee

Securities which are pledged as collateral or given in guarantee by the Funds are disclosed in the Portfolio of Investments of the Funds. As at 29 February 2024 the value of these securities, evidenced by a "+" in the Portfolio of Investments of the Fund, amounts to USD 712,251,524.

For the Systematic Global Equity High Income Fund, the collateral on written call options is pledged under a tri-party agreement between BlackRock Investment Management (UK) Limited, Merrill Lynch International and Bank of New York Mellon (International) Limited. As at 29 February 2024 the value of the collateral, evidenced by a "^" in the Portfolio of Investments of the Fund, amounts to USD 246,196,022.

Securities which have been received in guarantee by the Funds are detailed in the table below. As at 29 February 2024 the value of these securities amounts to USD 1,980,311.

Fund	Holdings	Description	Currency	Value (USD)
Emerging Markets Local Currency Bond Fund	505,000	United States Treasury Note/Bond 0.375% 31/7/2027	USD	330,727
Emerging Markets Local Currency Bond Fund	496,000	United States Treasury Note/Bond 1.375% 15/11/2031	USD	428,311
Emerging Markets Local Currency Bond Fund	357,000	United States Treasury Note/Bond 0.5% 31/3/2025	USD	388,284
Emerging Markets Local Currency Bond Fund	278,000	United States Treasury Note/Bond 5% 30/9/2025	USD	276,160
Global Inflation Linked Bond Fund	2,505,978	United States Treasury Note/Bond 2.125% 15/2/2041	USD	278,141

# Notes to the Financial Statements continued

Fund	Holdings	Description	Currency	Value (USD)
Sustainable Emerging Markets Local Currency Bond Fund	356,000	United States Treasury Note/Bond 1.375% 15/11/2031	USD	278,688

## 14. Cash Collateral

The Funds trade derivatives with a range of counterparties. The counterparties to the derivatives are shown in the Portfolio of Investments. The derivatives are traded with the following counterparties: ANZ, Bank of America, Barclays, BNP Paribas, BNY Mellon, Citibank, Citigroup, Credit Suisse, Deutsche Bank, Goldman Sachs, HSBC Bank, JP Morgan, Morgan Stanley, Nomura, RBS, Royal Bank of Canada, Société Générale, Standard Chartered Bank, State Street, Toronto-Dominion, UBS and Westpac. Collateral/Margin is paid or received on swap contracts, futures contracts, options written (put and call), options purchased (put and call) and swaptions to cover any exposure by the counterparty to the Company or by the Company to the counterparty. "Due from brokers" consists of cash collateral paid to the Portfolio's clearing brokers and various counterparties. "Due to brokers" consists of cash collateral received from the Portfolio's clearing brokers and various counterparties. Futures Contracts Due from Broker forms part of Cash at Bank and Futures Contracts Due to Broker forms part of Cash owed to Bank in the Statement of Net Assets.

The table below provides the cash collateral balances due from/ (due to) the brokers in relation to the swap contracts and OTC Options as at 29 February 2024. Futures Contracts Cash balances relate to cash held at brokers and are in part used to satisfy margin requirements as at 29 February 2024.

Fund	CCY	Swap OTC Options Cash Collateral Due from Broker	Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Asian High Yield Bond Fund	USD	2,485,341	(300,000)	2,857,629	(283,121)
Asian Multi-Asset Income Fund	USD	32,298	(5,165)	79,000	-
Asian Sustainable Equity Fund	USD	-	-	11	-
Asian Tiger Bond Fund	USD	14,598,742	(430,000)	1,294,558	(954,729)
China Bond Fund	CNH	14,144,964	(1,657,171)	14,436,524	(3,292,183)
China Fund	USD	-	(340,000)	-	-
China Multi-Asset Fund	USD	71,000	(48,872)	100,398	-
China Onshore Bond Fund	CNH	-	-	793,382	(119,628)
Climate Action Multi-Asset Fund	EUR	-	-	164,077	-
Continental European Flexible Fund	EUR	-	(1,110,000)	9,285,000	(264,573)
Dynamic High Income Fund	USD	-	(350,000)	19,345,527	(2,292,272)

Fund	CCY	Swap OTC Options Cash Collateral Due from Broker	Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Emerging Europe Fund	EUR	-	-	1,423,564	(552,356)
Emerging Markets Bond Fund	USD	5,859,235	(1,337,105)	664,344	(229,409)
Emerging Markets Corporate Bond Fund	USD	-	-	407,000	(71,107)
Emerging Markets Fund	USD	1,250,000	(1,400,000)	919,002	(720,309)
Emerging Markets Local Currency Bond Fund	USD	5,212,000	(7,220,198)	1	-
Emerging Markets Sustainable Equity Fund	USD	-	-	846,371	-
ESG Global Conservative Income Fund	EUR	-	-	2,922,832	(841)
ESG Global Multi-Asset Income Fund	USD	-	-	208,341	(11,877)
ESG Multi-Asset Fund	EUR	280,000	(10,590,000)	66,263,591	(12,709,395)
Euro Bond Fund	EUR	8,746,867	(1,237,436)	12,033,880	(93,131)
Euro Corporate Bond Fund	EUR	21,417,203	(926,207)	3,450,247	(62,974)
Euro Short Duration Bond Fund	EUR	15,758,954	(1,026,393)	15,966,581	(167,758)
European Fund	EUR	-	(280,000)	-	-
European High Yield Bond Fund	EUR	374,000	(4,000)	-	(1)
European Special Situations Fund	EUR	-	(310,000)	-	-
Fixed Income Global Opportunities Fund	USD	204,019,944	(28,758,123)	83,655,926	(178,492)
Global Allocation Fund	USD	32,369,596	(16,754,395)	213,529,575	(283,701,019)
Global Corporate Bond Fund	USD	4,786,715	(388,826)	5,288,000	(2,146,634)
Global Government Bond Fund	USD	2,080,694	(616,207)	6,508,926	(1,253,258)
Global High Yield Bond Fund	USD	2,565,000	(2,342,623)	96,980	(11,652)
Global Inflation Linked Bond Fund	USD	622,127	(235,972)	631,255	(57,728)
Global Multi-Asset Income Fund	USD	73,000	(908,012)	27,724,878	(130,797)
Impact Bond Fund	EUR	74,941	-	91,007	(27,839)
India Fund	USD	-	-	9	-
Sustainable Asian Bond Fund	USD	1,566,645	-	637,153	(80,242)
Sustainable Emerging Markets Blended Bond Fund	USD	184,897	(52,383)	60,406	(844)
Sustainable Emerging Markets Bond Fund	USD	1,107,083	(350,644)	142,982	(48,055)



# Notes to the Financial Statements continued

Fund	CCY	Swap OTC Options Cash Collateral Due from Broker	Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Sustainable Emerging Markets Corporate Bond Fund	USD	-	-	33,000	(5,731)
Sustainable Emerging Markets Local Currency Bond Fund	USD	1,438,000	(2,415,205)	-	-
Sustainable Income Global Opportunities Fund	EUR	9,311,322	(450,560)	3,244,520	(39,687)
Sustainable Global Allocation Fund	USD	267,765	(66,810)	1,726,653	(213,583)
Sustainable Global Bond Income Fund	USD	451,337	(7,600)	759,442	(9,294)
Sustainable Global Dynamic Equity Fund	USD	-	-	1,520,493	(73,220)
Sustainable World Bond Fund	USD	8,786,687	(936,448)	3,490,024	(983,920)
Systematic China A-Share Opportunities Fund	USD	-	-	300,219	-
Systematic China Environmental Tech Fund	USD	-	-	10,105	-
Systematic ESG Multi Allocation Credit Fund	USD	-	-	133,568	(10,757)
Systematic Global Equity High Income Fund	USD	-	-	227,983,119	(14,948,699)
Systematic Global Sustainable Income & Growth Fund	USD	-	-	1,633,141	(88,754)
Systematic Sustainable Global SmallCap Fund	USD	-	-	234,000	(114,656)
US Dollar Bond Fund	USD	1,088,939	(583,640)	463,701	(206,327)
US Dollar High Yield Bond Fund	USD	2,476,000	(4,531,068)	79,953	-
US Dollar Short Duration Bond Fund	USD	1,045,438	-	5,336,719	(319,343)
World Healthscience Fund	USD	4,750,000	-	-	-

## 15. Dividends

The Directors' current policy in relation to the payment of dividends depends on the Share Class. For Non-Distributing Share Classes the current policy is to retain and reinvest all net income. In this regard the income is retained in the NAV and reflected in the NAV per share of the relevant Class. For the Distributing Share Classes, the policy is to distribute substantially all the investment income (where available) for the period after deduction of expenses for Share Classes which distribute net or all of the investment income for the period and potentially a portion of capital before deduction of expenses for

Share Classes which distribute gross. Please refer to the "Calculation of Dividends" section in the Prospectus for further information regarding the distribution policies for each Distributing Share Class. The Directors may also determine if and to what extent dividends may include distributions from both net realised and net unrealised capital gains. Certain Funds and/or certain Share Classes (e.g. Distributing (S) Shares, Distributing (R) Shares and Distributing (Y) Shares) may make distributions from capital as well as from income and net realised and net unrealised capital gains. Where Distributing Share Classes pay dividends that include net realised capital gains or net unrealised capital gains, or, in the case of Funds which distribute income gross of expenses, dividends may include initially subscribed capital. In the event dividend income is paid from the capital of the Fund, it will result in capital erosion and may constrain further capital growth.

Where a Fund has UK Reporting Fund status and reported income exceeds distributions made then the surplus shall be treated as a deemed dividend and will be taxed as income, subject to the tax status of the investor.

For those Funds which offer distributing shares, the frequency at which the dividend payment is made is determined by the Fund type. Further information on the payment of dividends is set out in the Prospectus.

The declaration and payment of dividends and the reinvestment options available to shareholders are set out in the Prospectus.

## 16. Credit Facility

The Company entered into a credit facility (amended and restated version dated 19 April 2024) with JPMorgan Chase Bank, N.A. ("JPMorgan") whereby JPMorgan, together with other syndicated lenders, will make a portion of a USD 1.225 billion credit facility available to the Luxembourg Funds.

This credit facility will be utilised by the Funds for temporary funding purposes, including, without limitation, the funding of investor redemptions. Any interest and commitment fees in relation to drawdowns from such credit facility are paid out of the assets of the relevant Funds. Any new Funds will not automatically be subject to a credit line and will therefore be required to be added by way of a joinder process. This process includes, inter alia, any necessary due diligence being carried out by the lenders in order to approve the addition of the new Funds. During this period, such Funds will not be subject to, or able to draw down on, any credit line. Furthermore, there is no guarantee that the addition of any new Funds will be approved by the lenders, or that credit will be available to a Fund since the credit line is subject to availability (on an equitable allocation basis) between the Funds and other BlackRock Funds participating in the credit agreement. As such, certain Funds may not be subject to the credit line and will not incur any fees with respect to same.

A loan commitment fee is charged in relation to this credit facility which is included in the Statement of Operations and Changes in Net Assets under caption "Loan commitment fees". The loan commitment fee is charged at 0.10% on the outstanding balance.

# Notes to the Financial Statements continued

No portion of the credit facility was used during the period from 1 September 2023 to 29 February 2024.

## **17. Sub-Underwriting Income**

The Company may, with the consent of the Depositary, enter into sub-underwriting agreements. Sub-underwriting agreements allow the Company to support a rights issue, prior to investment by other subscribers, in return for a fee. During the period, no Fund received income under sub-underwriting agreements.

## **18. Subsequent Events**

Effective 7 March 2024, the Global Unconstrained Equity Fund, denominated in USD, was launched.

Effective 18 March 2024, the directors notified the shareholders of the Emerging Europe Fund of their decision to transfer the liquid and tradeable portion of assets of the Fund to a newly created sub-fund within the Company. Effective 13 May 2024, the liquid and tradeable portion of assets of the Fund will transfer to the Emerging Europe II Fund. The shareholders will receive the same number of shares in the equivalent share class in the newly created Fund.

Effective 23 March 2024, an addendum to the Prospectus was issued.

Effective 31 March 2024, Paul Freeman resigned from the Board of Directors of the Company.

Effective 4 April 2024, the Euro Investment Grade Fixed Maturity Bond Fund 2027 (1), denominated in EUR, was launched.

# Appendix I – Share Classes

## Share Classes Launched and Reactivated

The Effective Date disclosed below corresponds to the date where shares had been in issue in the respective class of the Fund for the first time. The classes may have been available for subscription at an earlier date.

Effective date	Fund	Type
6 September 2023	Dynamic High Income Fund	A Class distributing (S) (M) (G) share CHF hedged
6 September 2023	Dynamic High Income Fund	A Class distributing (S) (M) (G) share JPY hedged
6 September 2023	Emerging Markets Impact Bond Fund	I Class non-distributing UK reporting fund share CHF hedged
6 September 2023	Emerging Markets Impact Bond Fund	I Class non-distributing UK reporting fund share GBP hedged
6 September 2023	Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share CHF hedged
6 September 2023	Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share JPY hedged
6 September 2023	Systematic Global Equity High Income Fund	A Class distributing (S) (M) (G) share CHF hedged
6 September 2023	Systematic Global Equity High Income Fund	A Class distributing (S) (M) (G) share JPY hedged
13 September 2023	Global Long-Horizon Equity Fund	X Class non-distributing share - JPY
13 September 2023	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) share AUD hedged
13 September 2023	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) share GBP hedged
4 October 2023	Emerging Markets Sustainable Equity Fund	X Class non-distributing share - EUR
4 October 2023	US Government Mortgage Impact Fund	I Class distributing (Q) UK reporting fund share GBP hedged
4 October 2023	US Government Mortgage Impact Fund	I Class non-distributing UK reporting fund share EUR hedged
11 October 2023	Circular Economy Fund	A Class distributing (Q) (G) share - SGD
11 October 2023	US Dollar Short Duration Bond Fund	A Class distributing (T) share SGD hedged
18 October 2023	Developed Markets Sustainable Equity Fund	X Class non-distributing share - EUR
25 October 2023	World Mining Fund	X Class non-distributing share - GBP
8 November 2023	China Multi-Asset Fund	E Class non-distributing share EUR hedged
8 November 2023	Global Allocation Fund	X Class distributing (T) share - USD
8 November 2023	Systematic China Environmental Tech Fund	E Class non-distributing share EUR hedged
8 November 2023	US Dollar Bond Fund	A Class non-distributing share SGD hedged
8 November 2023	US Flexible Equity Fund	A Class non-distributing share SGD hedged
15 November 2023	Asian Tiger Bond Fund	A Class distributing (T) share - USD
15 November 2023	China Bond Fund	A Class distributing (T) share USD hedged
15 November 2023	Fixed Income Global Opportunities Fund	A Class distributing (T) share - USD
15 November 2023	Global Corporate Bond Fund	A Class distributing (T) share CNH hedged
15 November 2023	Global Corporate Bond Fund	A Class distributing (T) share - USD
15 November 2023	Sustainable Global Bond Income Fund	A Class distributing (T) share - USD
15 November 2023	US Dollar Short Duration Bond Fund	A Class distributing (T) share CNH hedged
15 November 2023	US Dollar Short Duration Bond Fund	A Class distributing (T) share - USD
15 November 2023	World Energy Fund	I Class non-distributing share - EUR
6 December 2023	Sustainable Global Bond Income Fund	X Class distributing (S) (M) (G) share - USD
6 December 2023	Sustainable Global Bond Income Fund	X Class distributing (T) share - USD
6 December 2023	US Government Mortgage Impact Fund	A Class non-distributing UK reporting fund share EUR hedged
6 December 2023	US Government Mortgage Impact Fund	SR Class non-distributing UK reporting fund share EUR hedged
6 December 2023	US Government Mortgage Impact Fund	SR Class non-distributing UK reporting fund share - USD
6 December 2023	US Government Mortgage Impact Fund	SR Class distributing (Q) UK reporting fund share EUR hedged
6 December 2023	US Government Mortgage Impact Fund	SR Class distributing (Q) UK reporting fund share GBP hedged
6 December 2023	US Government Mortgage Impact Fund	SR Class distributing (Q) UK reporting fund share - USD
6 December 2023	World Gold Fund	A Class non-distributing share CNH hedged
6 December 2023	World Gold Fund	A Class distributing (T) share CNH hedged
20 December 2023	Brown To Green Materials Fund	Z Class non-distributing UK reporting fund share - GBP
20 December 2023	Global Corporate Bond Fund	A Class distributing (S) (M) (G) share JPY hedged
20 December 2023	Global Corporate Bond Fund	A Class distributing (T) share ZAR hedged
20 December 2023	Global High Yield Bond Fund	A Class distributing (T) share - USD
20 December 2023	Global High Yield Bond Fund	A Class distributing (S) (M) (G) share JPY hedged
20 December 2023	Sustainable Emerging Markets Blended Bond Fund	ZI Class non-distributing UK reporting fund share - GBP
20 December 2023	Sustainable Global Bond Income Fund	A Class distributing (T) share HKD hedged
20 December 2023	Sustainable Global Bond Income Fund	A Class distributing (T) share SGD hedged
20 December 2023	US Dollar High Yield Bond Fund	A Class distributing (T) share - USD
20 December 2023	US Dollar High Yield Bond Fund	A Class distributing (S) (M) (G) share JPY hedged
10 January 2024	Continental European Flexible Fund	I Class distributing (A) share - USD
10 January 2024	Emerging Markets Corporate Bond Fund	A Class distributing (S) (M) (G) share SGD hedged
10 January 2024	Emerging Markets Corporate Bond Fund	A Class distributing (S) (M) (G) share - USD
10 January 2024	Emerging Markets Corporate Bond Fund	D Class distributing (S) (M) (G) share SGD hedged
10 January 2024	European Fund	I Class non-distributing share - USD
10 January 2024	Fixed Income Global Opportunities Fund	X Class distributing (M) share SGD hedged
10 January 2024	Fixed Income Global Opportunities Fund	X Class distributing (T) share SGD hedged
10 January 2024	Fixed Income Global Opportunities Fund	X Class non-distributing share SGD hedged
10 January 2024	Japan Flexible Equity Fund	A Class distributing (T) share HKD hedged

# Appendix I – Share Classes continued

Effective date	Fund	Type
10 January 2024	Japan Flexible Equity Fund	A Class distributing (T) share USD hedged
10 January 2024	Japan Small & MidCap Opportunities Fund	A Class distributing (T) share HKD hedged
10 January 2024	Japan Small & MidCap Opportunities Fund	A Class distributing (T) share USD hedged
10 January 2024	Sustainable Global Bond Income Fund	X Class distributing (T) share HKD hedged
24 January 2024	Fixed Income Global Opportunities Fund	X Class distributing (T) share - USD
6 February 2024	Global Listed Infrastructure Fund	A Class non-distributing share - USD
6 February 2024	Global Listed Infrastructure Fund	D Class non-distributing share - USD
6 February 2024	Global Listed Infrastructure Fund	I Class non-distributing share - USD
6 February 2024	Global Listed Infrastructure Fund	X Class non-distributing share - USD
6 February 2024	Global Listed Infrastructure Fund	Z Class non-distributing share - USD

## Share Classes In Issue

As at 29 February 2024, the Company offers the following share classes. For those Funds with more than one Dealing Currency, the additional Dealing Currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

### A Class

A Class distributing (A) (G) share  
A Class distributing (A) (G) share CHF hedged  
A Class distributing (A) (G) share EUR hedged  
A Class distributing (A) share  
A Class distributing (A) share EUR hedged  
A Class distributing (A) UK reporting fund share  
A Class distributing (A) UK reporting fund share GBP hedged  
A Class distributing (A) UK reporting fund share USD hedged  
A Class distributing (D) share  
A Class distributing (D) share EUR hedged  
A Class distributing (D) UK reporting fund share  
A Class distributing (D) UK reporting fund share EUR hedged  
A Class distributing (M) (G) share  
A Class distributing (M) share  
A Class distributing (M) share AUD hedged  
A Class distributing (M) share CAD hedged  
A Class distributing (M) share CNH hedged  
A Class distributing (M) share EUR hedged  
A Class distributing (M) share GBP hedged  
A Class distributing (M) share HKD hedged  
A Class distributing (M) share NZD hedged  
A Class distributing (M) share SGD hedged  
A Class distributing (Q) (G) share  
A Class distributing (Q) (G) share  
A Class distributing (Q) (G) share AUD hedged  
A Class distributing (Q) (G) share EUR hedged  
A Class distributing (Q) (G) share SGD hedged  
A Class distributing (Q) (G) share USD hedged  
A Class distributing (Q) (G) UK reporting fund share  
A Class distributing (Q) (G) UK reporting fund share CHF hedged  
A Class distributing (Q) share  
A Class distributing (Q) share EUR hedged  
A Class distributing (Q) share SGD hedged  
A Class distributing (R) (M) (G) share AUD hedged  
A Class distributing (R) (M) (G) share CAD hedged  
A Class distributing (R) (M) (G) share CNH hedged  
A Class distributing (R) (M) (G) share EUR hedged  
A Class distributing (R) (M) (G) share GBP hedged  
A Class distributing (R) (M) (G) share HKD hedged  
A Class distributing (R) (M) (G) share NZD hedged  
A Class distributing (R) (M) (G) share SGD hedged  
A Class distributing (R) (M) (G) share USD hedged  
A Class distributing (R) (M) (G) share ZAR hedged  
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged

### A Class continued

A Class distributing (S) (M) (G) share  
A Class distributing (S) (M) (G) share AUD hedged  
A Class distributing (S) (M) (G) share CAD hedged  
A Class distributing (S) (M) (G) share CHF hedged  
A Class distributing (S) (M) (G) share CNH hedged  
A Class distributing (S) (M) (G) share EUR hedged  
A Class distributing (S) (M) (G) share GBP hedged  
A Class distributing (S) (M) (G) share HKD hedged  
A Class distributing (S) (M) (G) share JPY hedged  
A Class distributing (S) (M) (G) share SGD hedged  
A Class distributing (S) (M) (G) share USD hedged  
A Class distributing (S) (M) (G) UK reporting fund share  
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged  
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged  
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged  
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged  
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged  
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged  
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged  
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged  
A Class distributing (T) share  
A Class distributing (T) share AUD hedged  
A Class distributing (T) share CAD hedged  
A Class distributing (T) share CNH hedged  
A Class distributing (T) share EUR hedged  
A Class distributing (T) share GBP hedged  
A Class distributing (T) share HKD hedged  
A Class distributing (T) share SGD hedged  
A Class distributing (T) share USD hedged  
A Class distributing (T) share ZAR hedged  
A Class distributing (Y) (Q) (G) share  
A Class distributing (Y) (Q) (G) share AUD hedged  
A Class distributing (Y) (Q) (G) share SGD hedged  
A Class non-distributing share  
A Class non-distributing share AUD hedged  
A Class non-distributing share CAD hedged  
A Class non-distributing share CHF hedged  
A Class non-distributing share CNH hedged  
A Class non-distributing share CZK hedged  
A Class non-distributing share EUR hedged  
A Class non-distributing share GBP hedged  
A Class non-distributing share HKD  
A Class non-distributing share HKD hedged  
A Class non-distributing share JPY hedged  
A Class non-distributing share NZD hedged  
A Class non-distributing share PLN hedged  
A Class non-distributing share SEK hedged  
A Class non-distributing share SGD hedged  
A Class non-distributing share USD hedged  
A Class non-distributing share ZAR hedged  
A Class non-distributing UK reporting fund share



# Appendix I – Share Classes continued

## A Class continued

A Class non-distributing UK reporting fund share CHF hedged  
A Class non-distributing UK reporting fund share EUR hedged  
A Class non-distributing UK reporting fund share GBP hedged  
A Class non-distributing UK reporting fund share USD hedged

## AI Class

AI Class distributing (Q) (G) share  
AI Class distributing (Q) (G) share EUR hedged  
AI Class distributing (Q) share  
AI Class distributing (Q) share EUR hedged  
AI Class non-distributing share  
AI Class non-distributing share EUR hedged

## C Class

C Class distributing (D) share  
C Class distributing (D) share EUR hedged  
C Class distributing (M) share  
C Class distributing (Q) (G) share  
C Class distributing (Q) share  
C Class distributing (S) (M) (G) share  
C Class non-distributing share  
C Class non-distributing share EUR hedged  
C Class non-distributing share USD hedged  
C Class non-distributing UK reporting fund share

## D Class

D Class distributing (A) (G) share  
D Class distributing (A) (G) share CHF hedged  
D Class distributing (A) (G) share EUR hedged  
D Class distributing (A) (G) UK reporting fund share  
D Class distributing (A) share  
D Class distributing (A) share CAD hedged  
D Class distributing (A) share EUR hedged  
D Class distributing (A) UK reporting fund share  
D Class distributing (A) UK reporting fund share GBP hedged  
D Class distributing (A) UK reporting fund share USD hedged  
D Class distributing (M) (G) share  
D Class distributing (M) share  
D Class distributing (M) share AUD hedged  
D Class distributing (M) share EUR hedged  
D Class distributing (M) share HKD hedged  
D Class distributing (M) share SGD hedged  
D Class distributing (M) UK reporting fund share  
D Class distributing (M) UK reporting fund share EUR hedged  
D Class distributing (M) UK reporting fund share GBP hedged  
D Class distributing (Q) (G) share  
D Class distributing (Q) (G) share EUR hedged  
D Class distributing (Q) (G) UK reporting fund share  
D Class distributing (Q) (G) UK reporting fund share CHF hedged  
D Class distributing (Q) (G) UK reporting fund share EUR hedged  
D Class distributing (Q) (G) UK reporting fund share GBP hedged  
D Class distributing (Q) share  
D Class distributing (Q) share CHF hedged  
D Class distributing (Q) share EUR hedged  
D Class distributing (Q) share GBP hedged  
D Class distributing (Q) UK reporting fund share  
D Class distributing (Q) UK reporting fund share GBP hedged  
D Class distributing (S) (M) (G) share  
D Class distributing (S) (M) (G) share GBP hedged  
D Class distributing (S) (M) (G) share SGD hedged  
D Class distributing (S) (M) (G) share USD hedged  
D Class distributing (S) (M) (G) UK reporting fund share  
D Class non-distributing share  
D Class non-distributing share AUD hedged  
D Class non-distributing share CHF hedged

## D Class continued

D Class non-distributing share CNH hedged  
D Class non-distributing share EUR hedged  
D Class non-distributing share GBP hedged  
D Class non-distributing share HKD  
D Class non-distributing share PLN hedged  
D Class non-distributing share SGD hedged  
D Class non-distributing share USD hedged  
D Class non-distributing UK reporting fund share  
D Class non-distributing UK reporting fund share CHF hedged  
D Class non-distributing UK reporting fund share CNH hedged  
D Class non-distributing UK reporting fund share EUR hedged  
D Class non-distributing UK reporting fund share GBP hedged  
D Class non-distributing UK reporting fund share USD hedged

## E Class

E Class distributing (Q) (G) share  
E Class distributing (Q) (G) share EUR hedged  
E Class distributing (Q) share  
E Class distributing (Q) share EUR hedged  
E Class distributing (R) (M) (G) share EUR hedged  
E Class distributing (S) (M) (G) share  
E Class distributing (Y) (Q) (G) share  
E Class distributing (Y) (Q) (G) share EUR hedged  
E Class non-distributing share  
E Class non-distributing share EUR hedged  
E Class non-distributing share GBP hedged  
E Class non-distributing share PLN hedged  
E Class non-distributing share USD hedged  
E Class non-distributing UK reporting fund share  
E Class non-distributing UK reporting fund share EUR hedged

## I Class\*

I Class distributing (A) (G) share  
I Class distributing (A) share  
I Class distributing (A) share EUR hedged  
I Class distributing (A) UK reporting fund share  
I Class distributing (A) UK reporting fund share EUR hedged  
I Class distributing (A) UK reporting fund share GBP hedged  
I Class distributing (A) UK reporting fund share USD hedged  
I Class distributing (M) (G) share  
I Class distributing (M) share  
I Class distributing (M) share CAD hedged  
I Class distributing (M) UK reporting fund share GBP hedged  
I Class distributing (Q) (G) share  
I Class distributing (Q) (G) share EUR hedged  
I Class distributing (Q) share  
I Class distributing (Q) share EUR hedged  
I Class distributing (Q) share GBP hedged  
I Class distributing (Q) share JPY hedged  
I Class distributing (Q) UK reporting fund share  
I Class distributing (Q) UK reporting fund share CHF hedged  
I Class distributing (Q) UK reporting fund share EUR hedged  
I Class distributing (Q) UK reporting fund share GBP hedged  
I Class distributing (S) (M) (G) share  
I Class distributing (S) (M) (G) share EUR hedged  
I Class distributing (S) (M) (G) share SGD hedged  
I Class distributing (S) (M) (G) share USD hedged  
I Class non-distributing share  
I Class non-distributing share AUD hedged  
I Class non-distributing share BRL hedged  
I Class non-distributing share CAD hedged  
I Class non-distributing share CHF hedged  
I Class non-distributing share EUR hedged  
I Class non-distributing share GBP hedged

# Appendix I – Share Classes continued

## I Class\* continued

I Class non-distributing share JPY hedged  
 I Class non-distributing share NOK hedged  
 I Class non-distributing share SEK hedged  
 I Class non-distributing share SGD hedged  
 I Class non-distributing share USD hedged  
 I Class non-distributing UK reporting fund share  
 I Class non-distributing UK reporting fund share CHF hedged  
 I Class non-distributing UK reporting fund share EUR hedged  
 I Class non-distributing UK reporting fund share GBP hedged  
 I Class non-distributing UK reporting fund share USD hedged

## J Class\*

J Class distributing (M) share  
 J Class non-distributing share

## S Class

S Class distributing (A) share  
 S Class distributing (A) share EUR hedged  
 S Class distributing (M) (G) UK reporting fund share  
 S Class distributing (M) (G) UK reporting fund share GBP hedged  
 S Class distributing (M) share  
 S Class distributing (Q) (G) share  
 S Class distributing (Q) share  
 S Class non-distributing share  
 S Class non-distributing share CHF hedged  
 S Class non-distributing share EUR hedged  
 S Class non-distributing share GBP hedged  
 S Class non-distributing share SGD hedged  
 S Class non-distributing share USD hedged  
 S Class non-distributing UK reporting fund share  
 S Class non-distributing UK reporting fund share CHF hedged  
 S Class non-distributing UK reporting fund share EUR hedged  
 S Class non-distributing UK reporting fund share GBP hedged

## SI Class

SI Class non-distributing share  
 SI Class non-distributing share USD hedged

## SR Class

SR Class distributing (A) (G) UK reporting fund share  
 SR Class distributing (A) UK reporting fund share  
 SR Class distributing (A) UK reporting fund share GBP hedged  
 SR Class distributing (A) UK reporting fund share USD hedged  
 SR Class distributing (M) share  
 SR Class distributing (M) UK reporting fund share  
 SR Class distributing (M) UK reporting fund share GBP hedged  
 SR Class distributing (Q) (G) UK reporting fund share GBP hedged  
 SR Class distributing (Q) UK reporting fund share  
 SR Class distributing (Q) UK reporting fund share EUR hedged  
 SR Class distributing (Q) UK reporting fund share GBP hedged  
 SR Class distributing (S) (M) (G) share  
 SR Class distributing (S) (M) (G) UK reporting fund share  
 SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged  
 SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged  
 SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged  
 SR Class distributing (S) (M) (G) UK reporting fund share USD hedged  
 SR Class non-distributing share  
 SR Class non-distributing UK reporting fund share  
 SR Class non-distributing UK reporting fund share EUR hedged  
 SR Class non-distributing UK reporting fund share USD hedged

## X Class\*

X Class distributing (A) share  
 X Class distributing (A) share EUR hedged  
 X Class distributing (A) UK reporting fund share  
 X Class distributing (A) UK reporting fund share GBP hedged  
 X Class distributing (M) share  
 X Class distributing (M) share AUD hedged  
 X Class distributing (M) share EUR hedged  
 X Class distributing (M) share SGD hedged  
 X Class distributing (Q) (G) share GBP hedged  
 X Class distributing (Q) (G) UK reporting fund share  
 X Class distributing (Q) share  
 X Class distributing (Q) share CHF hedged  
 X Class distributing (Q) share EUR hedged  
 X Class distributing (Q) share GBP hedged  
 X Class distributing (R) (M) (G) share AUD hedged  
 X Class distributing (S) (M) (G) share  
 X Class distributing (S) (M) (G) share EUR hedged  
 X Class distributing (T) share  
 X Class distributing (T) share HKD hedged  
 X Class distributing (T) share SGD hedged  
 X Class non-distributing share  
 X Class non-distributing share AUD hedged  
 X Class non-distributing share CAD hedged  
 X Class non-distributing share CHF hedged  
 X Class non-distributing share DKK hedged  
 X Class non-distributing share EUR hedged  
 X Class non-distributing share GBP hedged  
 X Class non-distributing share JPY hedged  
 X Class non-distributing share NOK hedged  
 X Class non-distributing share NZD hedged  
 X Class non-distributing share SEK hedged  
 X Class non-distributing share SGD hedged  
 X Class non-distributing share USD hedged  
 X Class non-distributing UK reporting fund share  
 X Class non-distributing UK reporting fund share USD hedged

## Z Class

Z Class non-distributing share  
 Z Class non-distributing share CHF hedged  
 Z Class non-distributing share EUR hedged  
 Z Class non-distributing share USD hedged  
 Z Class non-distributing UK reporting fund share  
 Z Class non-distributing UK reporting fund share CHF hedged

## ZI Class

ZI Class distributing (R) (M) (G) share USD hedged  
 ZI Class distributing (S) (M) (G) share  
 ZI Class non-distributing share  
 ZI Class non-distributing share EUR hedged  
 ZI Class non-distributing share USD hedged  
 ZI Class non-distributing UK reporting fund share  
 ZI Class non-distributing UK reporting fund share EUR hedged

\* Available to Institutional investors.

## Appendix II – Eligibility for French “Plan d’Epargne en Actions” (“PEA”)

A PEA is a French equity savings plan intended to encourage French tax resident individuals to invest in European equities. PEA eligible funds must invest on a permanent basis at least 75% of their assets in PEA eligible securities issued by companies (i) established in a Member State of the European Union or in Iceland, Liechtenstein or Norway and (ii) subject to corporate income tax, or an equivalent tax.

Throughout the period ended 29 February 2024, the Fund listed below invested more than 75% of its total assets in PEA eligible securities.

As at 29 February 2024, the Fund had the following percentage of its total assets invested in eligible PEA securities:

<b>Fund</b>	<b>% Invested in PEA eligible securities</b>
Euro-Markets Fund	93.08

The PEA eligibility of this Fund results from, to the best knowledge of the Company, tax law and practices in force in France as at 29 February 2024.

Tax law and practices may change from time to time and, therefore, the Fund which may currently be held within the framework of a PEA could lose its PEA eligibility.

Further the Funds could lose their PEA eligibility due to changes impacting their investment universe or benchmark index.

If any Fund loses PEA eligibility, investors will be informed by the publication of a notice on the website of the Company. In such a case, the investors should seek professional tax and financial advice.



# Appendix III – Supplementary Information

## Efficient Portfolio Management Techniques

The Company may, on behalf of certain Funds and subject to the conditions and within the limits laid down by the CSSF and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments (“FDIs”) provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or investment purposes, where applicable.

In addition to the investments in FDIs, the Company may employ other techniques and instruments relating to transferable securities and money market instruments, subject to the conditions set out in the relevant CSSF Circular, as amended from time to time, and the relevant ESMA Guidelines, such as repurchase / reverse repurchase transactions, (“repo transactions”) and securities lending.

## Securities Lending

All securities lending transactions entered into by the Funds are subject to a written legal agreement between the Funds and the Securities Lending Agent, BlackRock Advisors (UK) Limited, a related party to the Company, and separately between the Securities Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is transferred under a title transfer arrangement and is delivered to and held in an account with a tri-party collateral manager in the name of the Depository, The Bank of New York Mellon SA / NV, Luxembourg Branch, on behalf of the Funds. Collateral received is segregated from the assets belonging to the Funds’ Depository or the Lending Agent.

The following table details the value of securities on loan as a proportion of the Funds’ total lendable assets and as a proportion of the Funds’ NAV as at 29 February 2024. Total lendable assets represents the aggregate value of assets forming part of the Funds’ securities lending programme. This excludes any assets held by the Funds that are not considered lendable due to any market, regulatory, investment or other restriction.

Fund	Currency	% of lendable assets	% of NAV
Asian Dragon Fund	USD	0.52	0.23
Asian Growth Leaders Fund	USD	4.12	2.07
Asian High Yield Bond Fund	USD	12.18	10.54
Asian Multi-Asset Income Fund	USD	16.83	10.19
Asian Sustainable Equity Fund	USD	13.14	7.54
Asian Tiger Bond Fund	USD	13.71	11.94
Brown To Green Materials Fund	USD	2.07	1.90
China Bond Fund	CNH	6.79	2.86
China Fund	USD	12.08	7.50
China Impact Fund	USD	-	-
China Innovation Fund	USD	3.49	1.57
China Multi-Asset Fund	USD	-	-
China Onshore Bond Fund	CNH	5.05	0.81
Circular Economy Fund	USD	3.60	3.46
Climate Action Equity Fund	USD	5.57	4.41
Climate Action Multi-Asset Fund	EUR	2.70	2.20
Continental European Flexible Fund	EUR	2.82	2.63
Developed Markets Sustainable Equity Fund	USD	-	-
Dynamic High Income Fund	USD	6.93	3.81
Emerging Europe Fund <sup>(3)</sup>	EUR	11.11	9.07
Emerging Markets Bond Fund	USD	18.79	16.46
Emerging Markets Corporate Bond Fund	USD	21.21	20.46
Emerging Markets Equity Income Fund	USD	8.01	3.94
Emerging Markets Fund	USD	4.55	1.95
Emerging Markets Impact Bond Fund	USD	12.25	11.55
Emerging Markets Local Currency Bond Fund	USD	14.94	5.97
Emerging Markets Sustainable Equity Fund	USD	5.21	0.72
ESG Flex Choice Cautious Fund	USD	-	-
ESG Flex Choice Growth Fund	USD	0.47	0.46
ESG Flex Choice Moderate Fund	USD	-	-
ESG Global Conservative Income Fund	EUR	9.94	7.07
ESG Global Multi-Asset Income Fund	USD	0.15	0.11
ESG Multi-Asset Fund	EUR	3.69	3.28
Euro Bond Fund	EUR	17.17	14.21
Euro Corporate Bond Fund	EUR	7.45	6.77

## Appendix III – Supplementary Information continued

Fund	Currency	% of lendable assets	% of NAV
Euro Reserve Fund	EUR	-	-
Euro Short Duration Bond Fund	EUR	24.79	20.48
Euro-Markets Fund	EUR	2.79	2.72
European Equity Income Fund	EUR	2.89	2.80
European Focus Fund	EUR	0.90	0.88
European Fund	EUR	2.57	2.49
European High Yield Bond Fund	EUR	19.36	17.53
European Special Situations Fund	EUR	3.58	3.43
European Sustainable Equity Fund	EUR	5.82	5.21
European Value Fund	EUR	0.04	0.04
FinTech Fund	USD	11.46	10.48
Fixed Income Global Opportunities Fund	USD	24.57	15.93
Future Consumer Fund	USD	11.84	10.77
Future Of Transport Fund	USD	8.54	7.60
Global Allocation Fund	USD	17.91	13.84
Global Corporate Bond Fund	USD	9.84	8.94
Global Equity Income Fund	USD	2.27	2.09
Global Government Bond Fund	USD	32.63	23.44
Global High Yield Bond Fund	USD	11.68	10.94
Global Inflation Linked Bond Fund	USD	11.94	11.57
Global Long-Horizon Equity Fund	USD	-	-
Global Multi-Asset Income Fund	USD	7.54	4.56
Impact Bond Fund	EUR	2.73	2.58
India Fund	USD	-	-
Japan Flexible Equity Fund	JPY	22.00	21.51
Japan Small & MidCap Opportunities Fund	JPY	25.97	24.03
Latin American Fund	USD	12.64	5.16
Multi-Theme Equity Fund	USD	-	-
Natural Resources Fund <sup>(4)</sup>	USD	7.47	7.22
Next Generation Health Care Fund	USD	9.67	8.65
Next Generation Technology Fund	USD	13.30	11.38
Nutrition Fund	USD	13.51	12.87
Sustainable Asian Bond Fund	USD	6.02	5.33
Sustainable Emerging Markets Blended Bond Fund	USD	34.27	22.79
Sustainable Emerging Markets Bond Fund	USD	10.18	9.49
Sustainable Emerging Markets Corporate Bond Fund	USD	14.11	13.39
Sustainable Emerging Markets Local Currency Bond Fund	USD	12.80	5.52
Sustainable Energy Fund	USD	3.46	3.09
Sustainable Fixed Income Global Opportunities Fund	EUR	11.25	6.58
Sustainable Global Allocation Fund	USD	-	-
Sustainable Global Bond Income Fund	USD	11.71	8.04
Sustainable Global Dynamic Equity Fund <sup>(4)</sup>	USD	2.39	2.15
Sustainable Global Infrastructure Fund	USD	3.91	3.52
Sustainable World Bond Fund	USD	16.68	10.31
Swiss Small & MidCap Opportunities Fund	CHF	8.27	7.74
Systematic China A-Share Opportunities Fund	USD	-	-
Systematic China Environmental Tech Fund	USD	2.53	0.98
Systematic ESG Multi Allocation Credit Fund <sup>(4)</sup>	USD	4.84	4.65
Systematic Global Equity High Income Fund	USD	10.63	8.61
Systematic Global Sustainable Income & Growth Fund	USD	2.61	1.25
Systematic Sustainable Global SmallCap Fund	USD	27.79	23.79
United Kingdom Fund	GBP	3.21	3.17
US Basic Value Fund	USD	9.97	9.51
US Dollar Bond Fund	USD	3.82	1.94
US Dollar High Yield Bond Fund	USD	8.41	7.83
US Dollar Reserve Fund	USD	-	-

## Appendix III – Supplementary Information continued

Fund	Currency	% of lendable assets	% of NAV
US Dollar Short Duration Bond Fund	USD	19.18	13.35
US Flexible Equity Fund	USD	8.06	7.76
US Government Mortgage Impact Fund	USD	-	-
US Growth Fund	USD	7.93	7.85
US Mid-Cap Value Fund	USD	12.13	11.35
US Sustainable Equity Fund	USD	5.63	4.34
World Energy Fund	USD	14.96	13.90
World Financials Fund	USD	7.48	6.70
World Gold Fund	USD	7.23	6.91
World Healthscience Fund	USD	4.80	4.71
World Mining Fund	USD	5.60	5.22
World Real Estate Securities Fund	USD	8.16	7.81
World Technology Fund	USD	8.89	8.48

<sup>(3)</sup> Fund suspended, see Note 1, for further details.

<sup>(4)</sup> Fund name changed during the year, see Note 1, for further details

Income earned during the period, by the Funds from securities lending transactions is disclosed in the Funds' Statement of Operations and Changes in Net Assets.

The total income earned from securities lending transactions is split between the relevant Fund and the Securities Lending Agent. The Funds receive at least 62.5% while Securities Lending Agent receives up to 37.5% of such income with all operational costs borne out of the Securities Lending Agent's share.

The following table details the value of securities on loan (individually identified in the relevant Funds' Portfolio of Investments) and associated collateral received analysed by counterparty as at 29 February 2024.

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Asian Dragon Fund (in USD)</b>			
UBS AG	Switzerland	1,656,000	1,752,190
<b>Total</b>		<b>1,656,000</b>	<b>1,752,190</b>
<b>Asian Growth Leaders Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	3,716,520	4,073,378
BNP Paribas SA	France	3,647,513	3,804,159
UBS AG	Switzerland	2,806,486	3,049,346
<b>Total</b>		<b>10,170,519</b>	<b>10,926,883</b>
<b>Asian High Yield Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	52,894,386	55,799,315
BNP Paribas SA	France	13,665,971	14,398,212
Deutsche Bank AG	Germany	21,901,712	23,075,587
Goldman Sachs International	United States	15,930,808	16,880,655
J.P. Morgan Securities Plc	United Kingdom	11,806,529	12,942,304
Morgan Stanley & Co. International Plc	United Kingdom	31,194,594	35,129,820
Nomura International Plc	Japan	12,387,952	15,079,212
<b>Total</b>		<b>159,781,952</b>	<b>173,305,105</b>

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Asian Multi-Asset Income Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	945,186	1,139,617
Barclays Capital Securities Limited	United Kingdom	23,311	30,853
BNP Paribas SA	France	2,366,903	2,859,717
Citigroup Global Markets Limited	United Kingdom	477,456	580,547
Deutsche Bank AG	Germany	796,928	959,657
Goldman Sachs International	United States	403,862	492,785
HSBC Bank Plc	United Kingdom	1,250	1,573
J.P. Morgan Securities Plc	United Kingdom	1,663,590	2,106,841
Macquarie Bank Limited	Australia	44,895	58,062
Morgan Stanley & Co. International Plc	United Kingdom	1,033,734	1,330,540
Societe Generale SA	France	25,833	35,281
UBS AG	Switzerland	248,675	326,281
<b>Total</b>		<b>8,031,623</b>	<b>9,921,754</b>
<b>Asian Sustainable Equity Fund (in USD)</b>			
UBS AG	Switzerland	647,657	708,484
<b>Total</b>		<b>647,657</b>	<b>708,484</b>
<b>Asian Tiger Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	58,904,185	67,937,731
BNP Paribas SA	France	30,615,749	35,266,168
Citigroup Global Markets Limited	United Kingdom	8,815,439	9,961,667
Deutsche Bank AG	Germany	15,044,302	17,329,756
Goldman Sachs International	United States	29,863,616	34,597,085
J.P. Morgan Securities Plc	United Kingdom	24,487,957	30,348,632
Merrill Lynch International	United Kingdom	16,176,132	20,561,853
Morgan Stanley & Co. International Plc	United Kingdom	20,094,962	24,741,683
Nomura International Plc	Japan	32,359,363	43,065,032
RBC Europe Limited	United Kingdom	560,286	641,325
UBS AG	Switzerland	180,164	329,373
Zürcher Kantonalbank	Switzerland	31,365,567	39,107,517
<b>Total</b>		<b>268,467,722</b>	<b>323,887,822</b>
<b>Brown To Green Materials Fund (in USD)</b>			
BNP Paribas SA	France	462,293	974,851
Societe Generale SA	France	767,346	1,754,686
<b>Total</b>		<b>1,229,639</b>	<b>2,729,537</b>
<b>China Bond Fund (in CNH)</b>			
Barclays Bank Plc	United Kingdom	146,045,464	160,052,780
Citigroup Global Markets Limited	United Kingdom	30,107,719	32,327,802
Deutsche Bank AG	Germany	9,268,910	10,145,179
Goldman Sachs International	United States	72,192,105	79,468,948
J.P. Morgan Securities Plc	United Kingdom	91,410,405	106,451,750
Merrill Lynch International	United Kingdom	10,792,774	12,192,061
Morgan Stanley & Co. International Plc	United Kingdom	77,739,400	90,948,094
Nomura International Plc	Japan	169,932,901	214,888,238
<b>Total</b>		<b>607,489,678</b>	<b>706,474,852</b>
<b>China Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	11,193,712	12,710,122
BNP Paribas SA	France	43,032,659	46,638,454
HSBC Bank Plc	United Kingdom	4,402,141	4,752,639
The Bank of Nova Scotia	Canada	6,744,299	7,839,193
UBS AG	Switzerland	3,328,731	3,746,971
<b>Total</b>		<b>68,701,542</b>	<b>75,687,379</b>
<b>China Innovation Fund (in USD)</b>			
UBS AG	Switzerland	363,847	397,259
<b>Total</b>		<b>363,847</b>	<b>397,259</b>
<b>China Onshore Bond Fund (in CNH)</b>			
BNP Paribas SA	France	3,554,993	3,619,470
Morgan Stanley & Co. International Plc	United Kingdom	2,444,555	2,660,326
<b>Total</b>		<b>5,999,548</b>	<b>6,279,796</b>

# Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>Circular Economy Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	12,554,960	13,501,917
BNP Paribas SA	France	8,701,883	9,326,889
J.P. Morgan Securities Plc	United Kingdom	2,184,746	2,347,150
The Bank of Nova Scotia	Canada	5,182,801	5,975,898
UBS AG	Switzerland	23,722,873	26,489,438
<b>Total</b>		<b>52,347,263</b>	<b>57,641,292</b>
<b>Climate Action Equity Fund (in USD)</b>			
BNP Paribas SA	France	73,153	90,598
UBS AG	Switzerland	127,400	164,378
<b>Total</b>		<b>200,553</b>	<b>254,976</b>
<b>Climate Action Multi-Asset Fund (in EUR)</b>			
BNP Paribas SA	France	126,650	141,056
Goldman Sachs International	United States	132,854	149,696
HSBC Bank Plc	United Kingdom	35,509	39,517
Morgan Stanley & Co. International Plc	United Kingdom	208,092	223,634
The Bank of Nova Scotia	Canada	176,765	211,786
UBS AG	Switzerland	345,202	400,534
<b>Total</b>		<b>1,025,072</b>	<b>1,166,223</b>
<b>Continental European Flexible Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	7,549,211	8,548,768
BNP Paribas SA	France	9,861,923	10,626,925
Citigroup Global Markets Limited	United Kingdom	72,735,903	80,816,362
HSBC Bank Plc	United Kingdom	165,277	177,955
J.P. Morgan Securities Plc	United Kingdom	195,739	211,417
Merrill Lynch International	United Kingdom	373,989	467,154
Morgan Stanley & Co. International Plc	United Kingdom	51,995,184	54,063,536
Societe Generale SA	France	63,790	74,540
UBS AG	Switzerland	10,331,741	11,598,487
<b>Total</b>		<b>153,272,757</b>	<b>166,585,144</b>
<b>Dynamic High Income Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	22,072,823	23,811,543
BNP Paribas SA	France	24,878,196	26,757,007
Deutsche Bank AG	Germany	517,022	553,979
Goldman Sachs International	United States	10,839,445	11,778,111
HSBC Bank Plc	United Kingdom	5,253,519	5,882,561
J.P. Morgan Securities Plc	United Kingdom	28,045,252	31,398,409
Macquarie Bank Limited	Australia	973,226	1,119,944
Morgan Stanley & Co. International Plc	United Kingdom	6,170,641	7,064,045
The Bank of Nova Scotia	Canada	497,627	583,442
UBS AG	Switzerland	4,770,243	5,569,126
Zürcher Kantonalbank	Switzerland	1,513,863	1,755,730
<b>Total</b>		<b>105,531,857</b>	<b>116,273,897</b>
<b>Emerging Europe Fund (in EUR)<sup>(3)</sup></b>			
Barclays Capital Securities Limited	United Kingdom	221,431	258,608
BNP Paribas SA	France	1,732,497	1,925,396
Citigroup Global Markets Limited	United Kingdom	696,731	798,394
Goldman Sachs International	United States	7,178,817	8,071,466
HSBC Bank Plc	United Kingdom	502,038	557,488
J.P. Morgan Securities Plc	United Kingdom	11,793,360	13,137,156
Morgan Stanley & Co. International Plc	United Kingdom	993,985	1,065,915
Societe Generale SA	France	1,959,263	2,361,173
UBS AG	Switzerland	4,530,439	5,245,291
<b>Total</b>		<b>29,608,561</b>	<b>33,420,887</b>

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Emerging Markets Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	58,477,187	60,440,587
BNP Paribas SA	France	4,514,992	4,660,665
Deutsche Bank AG	Germany	5,513,474	5,691,453
J.P. Morgan Securities Plc	United Kingdom	15,190,407	16,777,734
Merrill Lynch International	United Kingdom	17,697,093	20,190,125
Morgan Stanley & Co. International Plc	United Kingdom	4,628,687	5,107,135
Nomura International Plc	Japan	29,670,263	35,385,369
Zürcher Kantonalbank	Switzerland	47,185,082	52,721,698
<b>Total</b>		<b>182,877,185</b>	<b>200,974,766</b>
<b>Emerging Markets Corporate Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	33,285,578	35,096,255
BNP Paribas SA	France	11,736,727	12,359,486
Citigroup Global Markets Limited	United Kingdom	5,871,234	6,065,370
Deutsche Bank AG	Germany	7,519,652	7,918,771
Goldman Sachs International	United States	18,139,610	19,211,661
J.P. Morgan Securities Plc	United Kingdom	20,342,755	23,054,035
Morgan Stanley & Co. International Plc	United Kingdom	8,370,931	9,422,270
Nomura International Plc	Japan	47,498,047	57,788,378
UBS AG	Switzerland	1,650,448	2,758,422
<b>Total</b>		<b>154,414,982</b>	<b>173,674,648</b>
<b>Emerging Markets Equity Income Fund (in USD)</b>			
Citigroup Global Markets Limited	United Kingdom	995,099	1,005,593
Goldman Sachs International	United States	118,665	117,659
J.P. Morgan Securities Plc	United Kingdom	227,245	223,235
Merrill Lynch International	United Kingdom	2,396,496	2,722,596
The Bank of Nova Scotia	Canada	2,862,718	3,018,178
UBS AG	Switzerland	444,607	453,952
<b>Total</b>		<b>7,044,830</b>	<b>7,541,213</b>
<b>Emerging Markets Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	20,918,287	22,749,719
BNP Paribas SA	France	18,555,100	20,174,547
UBS AG	Switzerland	7,336,307	8,284,242
<b>Total</b>		<b>46,809,694</b>	<b>51,208,508</b>
<b>Emerging Markets Impact Bond Fund (in USD)</b>			
BNP Paribas SA	France	1,711,813	2,011,297
Goldman Sachs International	United States	8,076,860	9,544,346
Merrill Lynch International	United Kingdom	1,932,787	2,509,864
<b>Total</b>		<b>11,721,460</b>	<b>14,065,507</b>
<b>Emerging Markets Local Currency Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	13,645,817	16,136,299
BNP Paribas SA	France	35,261,609	41,645,246
Deutsche Bank AG	Germany	1,783,735	2,106,632
J.P. Morgan Securities Plc	United Kingdom	32,402,494	39,613,731
Morgan Stanley & Co. International Plc	United Kingdom	11,264,501	14,048,056
Nomura International Plc	Japan	1,763,060	2,405,633
Zürcher Kantonalbank	Switzerland	440,765	563,445
<b>Total</b>		<b>96,561,981</b>	<b>116,519,042</b>
<b>Emerging Markets Sustainable Equity Fund (in USD)</b>			
UBS AG	Switzerland	1,899,815	3,631,168
<b>Total</b>		<b>1,899,815</b>	<b>3,631,168</b>
<b>ESG Flex Choice Growth Fund (in USD)</b>			
Goldman Sachs International	United States	95,400	100,830
<b>Total</b>		<b>95,400</b>	<b>100,830</b>

# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>ESG Global Conservative Income Fund (in EUR)</b>			
Banco Santander, S.A.	Spain	186,577	206,892
Barclays Bank Plc	United Kingdom	6,515,139	6,970,815
BNP Paribas SA	France	3,477,712	3,716,227
Citigroup Global Markets Limited	United Kingdom	460,741	482,992
Deutsche Bank AG	Germany	196,657	210,147
Goldman Sachs International	United States	3,729,178	4,118,236
HSBC Bank Plc	United Kingdom	2,613	2,918
J.P. Morgan Securities Plc	United Kingdom	2,586,945	2,892,016
Merrill Lynch International	United Kingdom	147,459	185,576
Morgan Stanley & Co. International Plc	United Kingdom	2,384,702	2,723,774
Societe Generale SA	France	1,186,374	1,357,166
UBS AG	Switzerland	935,975	1,244,747
<b>Total</b>		<b>21,810,072</b>	<b>24,111,506</b>
<b>ESG Global Multi-Asset Income Fund (in USD)</b>			
HSBC Bank Plc	United Kingdom	14,968	38,816
Merrill Lynch International	United Kingdom	40,241	110,365
<b>Total</b>		<b>55,209</b>	<b>149,181</b>
<b>ESG Multi-Asset Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	25,670,967	30,107,746
BNP Paribas SA	France	85,285,664	99,445,872
Citigroup Global Markets Limited	United Kingdom	5,392,698	6,467,748
Goldman Sachs International	United States	3,270,816	3,843,830
HSBC Bank Plc	United Kingdom	813,887	945,927
J.P. Morgan Securities Plc	United Kingdom	780,115	909,531
Merrill Lynch International	United Kingdom	3,152,813	4,115,082
Morgan Stanley & Co. International Plc	United Kingdom	26,887,571	31,008,838
Nomura International Plc	Japan	2,459,627	2,875,409
Societe Generale SA	France	4,683,169	5,907,039
UBS AG	Switzerland	12,449,034	15,085,507
<b>Total</b>		<b>170,846,361</b>	<b>200,712,529</b>
<b>Euro Bond Fund (in EUR)</b>			
Banco Santander, S.A.	Spain	2,428,381	2,640,728
Barclays Bank Plc	United Kingdom	15,546,902	16,312,684
BNP Paribas SA	France	21,277,975	22,840,078
Citigroup Global Markets Limited	United Kingdom	11,645,224	11,972,451
Deutsche Bank AG	Germany	814,252	853,289
Goldman Sachs International	United States	105,233	110,909
J.P. Morgan Securities Plc	United Kingdom	19,059,804	20,496,415
Merrill Lynch International	United Kingdom	28,404,386	32,056,277
Morgan Stanley & Co. International Plc	United Kingdom	14,659,841	15,586,770
Natixis SA	France	13,750,555	15,049,487
Societe Generale SA	France	126,855,517	134,299,438
The Bank of Nova Scotia	Canada	45,955,942	50,503,669
UBS AG	Switzerland	286,208	476,011
<b>Total</b>		<b>300,790,220</b>	<b>323,198,206</b>
<b>Euro Corporate Bond Fund (in EUR)</b>			
Banco Santander, S.A.	Spain	2,236,246	2,507,872
Barclays Bank Plc	United Kingdom	58,315,412	63,102,099
BNP Paribas SA	France	47,623,452	51,467,140
Deutsche Bank AG	Germany	29,112,457	31,462,592
Goldman Sachs International	United States	6,692,209	7,273,815
J.P. Morgan Securities Plc	United Kingdom	26,647,467	30,371,476
Morgan Stanley & Co. International Plc	United Kingdom	8,354,697	9,650,914
Nomura International Plc	Japan	483,045	603,126
RBC Europe Limited	United Kingdom	7,235,962	7,770,710
UBS AG	Switzerland	607,518	906,302
Zürcher Kantonalbank	Switzerland	5,102,458	5,968,729
<b>Total</b>		<b>192,410,923</b>	<b>211,084,775</b>



# Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Euro Short Duration Bond Fund (in EUR)</b>			
Banco Santander, S.A.	Spain	12,890,130	14,117,208
Barclays Bank Plc	United Kingdom	32,303,803	34,136,587
BNP Paribas SA	France	33,198,185	36,002,316
Citigroup Global Markets Limited	United Kingdom	22,390,754	23,272,797
Deutsche Bank AG	Germany	834,698	880,949
J.P. Morgan Securities Plc	United Kingdom	35,051,071	38,091,191
Morgan Stanley & Co. International Plc	United Kingdom	1,623,952	1,673,311
Natixis SA	France	266,152,214	293,370,372
Societe Generale SA	France	178,014,191	186,403,518
The Bank of Nova Scotia	Canada	149,792,289	165,788,970
Zürcher Kantonalbank	Switzerland	65,632,777	72,755,060
<b>Total</b>		<b>797,884,064</b>	<b>866,492,279</b>
<b>Euro-Markets Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	7,743,157	8,581,131
BNP Paribas SA	France	3,057,424	3,224,232
HSBC Bank Plc	United Kingdom	438,638	462,198
J.P. Morgan Securities Plc	United Kingdom	5,002,050	5,287,312
Morgan Stanley & Co. International Plc	United Kingdom	14,504,460	14,759,357
UBS AG	Switzerland	4,527,720	4,974,299
<b>Total</b>		<b>35,273,449</b>	<b>37,288,529</b>
<b>European Equity Income Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	12,503,684	14,537,198
Citigroup Global Markets Limited	United Kingdom	4,793,279	5,467,943
Societe Generale SA	France	24,489,010	29,379,575
<b>Total</b>		<b>41,785,973</b>	<b>49,384,716</b>
<b>European Focus Fund (in EUR)</b>			
Credit Suisse International	United Kingdom	1,356,522	2,376,118
Goldman Sachs International	United States	1,312,112	2,408,142
Morgan Stanley & Co. International Plc	United Kingdom	484,976	848,935
<b>Total</b>		<b>3,153,610</b>	<b>5,633,195</b>
<b>European Fund (in EUR)</b>			
BNP Paribas SA	France	20,439,129	22,508,811
Citigroup Global Markets Limited	United Kingdom	93,329	105,977
Goldman Sachs International	United States	638,707	711,613
Morgan Stanley & Co. International Plc	United Kingdom	14,075,851	14,957,537
<b>Total</b>		<b>35,247,016</b>	<b>38,283,938</b>
<b>European High Yield Bond Fund (in EUR)</b>			
Barclays Bank Plc	United Kingdom	30,215,525	33,271,585
BNP Paribas SA	France	2,752,983	3,027,579
Citigroup Global Markets Limited	United Kingdom	1,376,159	1,484,688
Deutsche Bank AG	Germany	638,634	702,346
Goldman Sachs International	United States	7,177,880	7,939,112
J.P. Morgan Securities Plc	United Kingdom	7,729,700	8,930,402
Morgan Stanley & Co. International Plc	United Kingdom	6,595,373	7,752,823
RBC Europe Limited	United Kingdom	2,880,062	3,147,380
<b>Total</b>		<b>59,366,316</b>	<b>66,255,915</b>
<b>European Special Situations Fund (in EUR)</b>			
BNP Paribas SA	France	3,803,122	4,003,865
Citigroup Global Markets Limited	United Kingdom	2,843,862	3,087,110
Credit Suisse International	United Kingdom	97,545	99,158
HSBC Bank Plc	United Kingdom	243,231	255,864
Morgan Stanley & Co. International Plc	United Kingdom	15,186,178	15,427,055
Societe Generale SA	France	21,238,370	24,246,434
The Bank of Nova Scotia	Canada	241,909	273,972
<b>Total</b>		<b>43,654,217</b>	<b>47,393,458</b>
<b>European Sustainable Equity Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	121,778	132,276

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
BNP Paribas SA	France	55,805	57,680
Goldman Sachs International	United States	122,461	128,057
Morgan Stanley & Co. International Plc	United Kingdom	27,898	27,824
<b>Total</b>		<b>327,942</b>	<b>345,837</b>
<b>European Value Fund (in EUR)</b>			
Citigroup Global Markets Limited	United Kingdom	264,808	296,423
<b>Total</b>		<b>264,808</b>	<b>296,423</b>
<b>FinTech Fund (in USD)</b>			
BNP Paribas SA	France	4,013,042	4,328,003
HSBC Bank Plc	United Kingdom	1,894,550	2,041,603
J.P. Morgan Securities Plc	United Kingdom	10,826,016	11,703,050
Merrill Lynch International	United Kingdom	158,120	197,676
Morgan Stanley & Co. International Plc	United Kingdom	2,665,603	2,773,989
Societe Generale SA	France	3,337,690	3,903,440
UBS AG	Switzerland	1,332,639	1,497,298
<b>Total</b>		<b>24,227,660</b>	<b>26,445,059</b>
<b>Fixed Income Global Opportunities Fund (in USD)</b>			
Banco Santander, S.A.	Spain	20,617,886	22,863,557
Barclays Bank Plc	United Kingdom	98,039,003	104,080,185
Barclays Capital Securities Limited	United Kingdom	116,363,025	128,699,995
BNP Paribas SA	France	74,325,532	81,707,093
Citigroup Global Markets Limited	United Kingdom	2,725,123	2,834,513
Deutsche Bank AG	Germany	19,480,303	20,654,761
Goldman Sachs International	United States	13,587,918	14,489,535
HSBC	Hong Kong	226,433,219	252,357,095
HSBC Bank Plc	United Kingdom	1,086,876	1,204,304
J.P. Morgan Securities Plc	United Kingdom	35,169,934	39,221,728
Merrill Lynch International	United Kingdom	24,980,600	29,272,977
Morgan Stanley & Co. International Plc	United Kingdom	15,774,492	17,877,324
Natixis SA	France	<b>23,195,878</b>	<b>25,786,448</b>
Nomura International Plc	Japan	24,324,082	29,796,525
RBC Europe Limited	United Kingdom	5,413,338	5,703,457
Societe Generale SA	France	176,368,960	193,903,426
The Bank of Nova Scotia	Canada	992,963	1,104,085
UBS AG	Switzerland	7,035,051	8,608,913
Zürcher Kantonalbank	Switzerland	162,864,317	181,872,714
<b>Total</b>		<b>1,048,778,500</b>	<b>1,162,038,635</b>
<b>Future Consumer Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	169,048	212,701
J.P. Morgan Securities Plc	United Kingdom	593,434	712,186
Morgan Stanley & Co. International Plc	United Kingdom	75,561	87,297
UBS AG	Switzerland	987,491	1,231,740
<b>Total</b>		<b>1,825,534</b>	<b>2,243,924</b>
<b>Future Of Transport Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	1,414,212	1,552,932
BNP Paribas SA	France	33,795,232	35,313,223
Goldman Sachs International	United States	12,343,545	13,048,903
J.P. Morgan Securities Plc	United Kingdom	18,405,236	19,277,013
Macquarie Bank Limited	Australia	15,106,428	16,209,203
Merrill Lynch International	United Kingdom	1,967,867	2,383,596
Morgan Stanley & Co. International Plc	United Kingdom	9,005,285	9,079,772
Societe Generale SA	France	5,136,626	5,820,328
UBS AG	Switzerland	6,659,204	7,249,134
<b>Total</b>		<b>103,833,635</b>	<b>109,934,104</b>

# Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>Global Allocation Fund (in USD)</b>			
Banco Santander, S.A.	Spain	93,182,119	104,371,472
Barclays Bank Plc	United Kingdom	163,181,420	177,999,903
Barclays Capital Securities Limited	United Kingdom	55,214,375	64,934,534
BNP Paribas SA	France	329,633,330	368,112,471
Citigroup Global Markets Limited	United Kingdom	20,259,363	22,904,461
Credit Suisse International	United Kingdom	4,256,453	4,599,362
Deutsche Bank AG	Germany	4,034,982	4,317,465
Goldman Sachs International	United States	36,975,931	40,060,039
HSBC Bank Plc	United Kingdom	162,281,742	181,423,748
ING Bank NV	Netherlands	5,926,023	6,712,623
J.P. Morgan Securities Plc	United Kingdom	293,228,192	328,952,924
Macquarie Bank Limited	Australia	490,400	563,554
Merrill Lynch International	United Kingdom	38,600,854	49,278,368
Morgan Stanley & Co. International Plc	United Kingdom	22,732,535	25,443,245
Nomura International Plc	Japan	19,170,197	23,354,112
RBC Europe Limited	United Kingdom	643,835	684,559
Societe Generale SA	France	142,469,846	169,578,285
The Bank of Nova Scotia	Canada	187,049,285	213,401,110
UBS AG	Switzerland	46,818,542	54,584,248
Zürcher Kantonalbank	Switzerland	435,531,689	489,685,108
<b>Total</b>		<b>2,061,681,113</b>	<b>2,330,961,591</b>
<b>Global Corporate Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	16,104,456	17,281,244
BNP Paribas SA	France	7,495,575	8,033,092
Deutsche Bank AG	Germany	3,613,663	3,872,863
Goldman Sachs International	United States	4,868,415	5,247,457
J.P. Morgan Securities Plc	United Kingdom	5,261,753	6,063,216
Merrill Lynch International	United Kingdom	10,292,552	12,191,216
Morgan Stanley & Co. International Plc	United Kingdom	8,423,714	8,813,932
Nomura International Plc	Japan	6,932,732	8,584,075
RBC Europe Limited	United Kingdom	6,523,836	6,947,623
Societe Generale SA	France	1,866,012	1,983,240
UBS AG	Switzerland	214,198	364,333
Zürcher Kantonalbank	Switzerland	12,621,480	14,641,369
<b>Total</b>		<b>84,218,386</b>	<b>94,023,660</b>
<b>Global Equity Income Fund (in USD)</b>			
HSBC Bank Plc	United Kingdom	19,581,329	21,148,804
<b>Total</b>		<b>19,581,329</b>	<b>21,148,804</b>
<b>Global Government Bond Fund (in USD)</b>			
Banco Santander, S.A.	Spain	30,718,951	34,087,000
Barclays Bank Plc	United Kingdom	14,588,080	15,491,245
BNP Paribas SA	France	6,090,391	6,476,428
Citigroup Global Markets Limited	United Kingdom	28,279,095	29,536,555
Deutsche Bank AG	Germany	3,819,879	4,051,285
Goldman Sachs International	United States	2,578,596	2,750,448
HSBC Bank Plc	United Kingdom	51,581,659	57,458,952
J.P. Morgan Securities Plc	United Kingdom	11,455,563	12,664,470
Morgan Stanley & Co. International Plc	United Kingdom	7,768,177	8,509,601
Natixis SA	France	13,053,426	14,458,800
Nomura International Plc	Japan	1,017,192	1,246,381
RBC Europe Limited	United Kingdom	4,052,518	4,270,872
Societe Generale SA	France	39,972,400	43,469,104
The Bank of Nova Scotia	Canada	8,050,653	9,019,084
<b>Total</b>		<b>223,026,580</b>	<b>243,490,225</b>

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Global High Yield Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	93,315,432	103,464,440
BNP Paribas SA	France	16,223,312	17,964,939
Citigroup Global Markets Limited	United Kingdom	2,896,627	3,146,686
Deutsche Bank AG	Germany	7,236,821	8,013,846
Goldman Sachs International	United States	18,781,502	20,917,042
HSBC Bank Plc	United Kingdom	1,119,465	1,295,493
J.P. Morgan Securities Plc	United Kingdom	17,809,400	20,961,226
Merrill Lynch International	United Kingdom	3,891,338	4,762,462
Morgan Stanley & Co. International Plc	United Kingdom	13,863,474	16,409,181
Nomura International Plc	Japan	2,607,443	3,335,897
RBC Europe Limited	United Kingdom	4,657,816	5,125,353
Societe Generale SA	France	1,118,010	1,227,764
The Bank of Nova Scotia	Canada	1,671,372	2,025,237
UBS AG	Switzerland	467,992	822,490
Zürcher Kantonalbank	Switzerland	1,408,652	1,688,432
<b>Total</b>		<b>187,068,656</b>	<b>211,160,488</b>
<b>Global Inflation Linked Bond Fund (in USD)</b>			
Banco Santander, S.A.	Spain	6,728,806	7,416,666
Barclays Bank Plc	United Kingdom	198,323	209,221
BNP Paribas SA	France	11,442,485	12,577,393
Goldman Sachs International	United States	107,332	113,735
J.P. Morgan Securities Plc	United Kingdom	3,610,255	3,922,589
Societe Generale SA	France	2,448,289	2,558,155
The Bank of Nova Scotia	Canada	1,040,524	1,170,628
<b>Total</b>		<b>25,576,014</b>	<b>27,968,387</b>
<b>Global Multi-Asset Income Fund (in USD)</b>			
Banco Santander, S.A.	Spain	855,448	963,563
Barclays Bank Plc	United Kingdom	51,839,982	56,761,797
Barclays Capital Securities Limited	United Kingdom	11,714,215	13,975,481
BNP Paribas SA	France	31,423,059	34,248,336
Citigroup Global Markets Limited	United Kingdom	5,807,997	6,354,264
Deutsche Bank AG	Germany	6,338,774	6,880,541
Goldman Sachs International	United States	19,594,652	21,400,892
HSBC Bank Plc	United Kingdom	10,210,919	11,630,519
J.P. Morgan Securities Plc	United Kingdom	27,057,640	30,771,348
Macquarie Bank Limited	Australia	2,524,039	2,942,466
Merrill Lynch International	United Kingdom	888,392	1,169,114
Morgan Stanley & Co. International Plc	United Kingdom	17,945,493	20,575,138
Nomura International Plc	Japan	5,843,830	7,328,572
RBC Europe Limited	United Kingdom	2,429,001	2,619,953
Societe Generale SA	France	266,298	327,833
UBS AG	Switzerland	17,128,511	21,224,854
<b>Total</b>		<b>211,868,250</b>	<b>239,174,671</b>
<b>Impact Bond Fund (in EUR)</b>			
BNP Paribas SA	France	1,488,104	1,593,651
Morgan Stanley & Co. International Plc	United Kingdom	541,634	620,003
<b>Total</b>		<b>2,029,738</b>	<b>2,213,654</b>
<b>Japan Flexible Equity Fund (in JPY)</b>			
Citigroup Global Markets Limited	United Kingdom	1,945,870,209	2,080,084,238
HSBC Bank Plc	United Kingdom	2,882,928,048	2,986,398,516
J.P. Morgan Securities Plc	United Kingdom	1,063,388,773	1,105,022,382
Merrill Lynch International	United Kingdom	5,039,920,808	6,056,773,068
Societe Generale SA	France	1,488,769,654	1,673,699,930
UBS AG	Switzerland	1,128,048,157	1,218,350,015
<b>Total</b>		<b>13,548,925,649</b>	<b>15,120,328,149</b>
<b>Japan Small &amp; MidCap Opportunities Fund (in JPY)</b>			
Barclays Capital Securities Limited	United Kingdom	675,813,837	729,097,754
Citigroup Global Markets Limited	United Kingdom	338,938,809	358,780,226

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Goldman Sachs International	United States	131,760,703	136,848,699
HSBC Bank Plc	United Kingdom	436,508,892	447,761,951
J.P. Morgan Securities Plc	United Kingdom	928,192,720	955,118,598
Merrill Lynch International	United Kingdom	2,061,538,902	2,453,292,118
Societe Generale SA	France	258,331,463	287,585,864
UBS AG	Switzerland	1,100,810,123	1,177,326,674
<b>Total</b>		<b>5,931,895,449</b>	<b>6,545,811,884</b>
<b>Latin American Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	7,782,379	8,236,752
BNP Paribas SA	France	6,645,152	7,031,357
J.P. Morgan Securities Plc	United Kingdom	18,091,599	19,128,482
UBS AG	Switzerland	6,293,384	6,915,972
<b>Total</b>		<b>38,812,514</b>	<b>41,312,563</b>
<b>Natural Resources Fund (in USD)<sup>(4)</sup></b>			
Barclays Bank Plc	United Kingdom	3,840,112	4,141,361
Goldman Sachs International	United States	4,473,840	4,864,915
J.P. Morgan Securities Plc	United Kingdom	12,825,086	13,817,180
UBS AG	Switzerland	350,400	392,364
<b>Total</b>		<b>21,489,438</b>	<b>23,215,820</b>
<b>Next Generation Health Care Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	624,488	692,117
HSBC Bank Plc	United Kingdom	34,559	36,417
J.P. Morgan Securities Plc	United Kingdom	79,035	83,548
UBS AG	Switzerland	1,320,090	1,450,391
<b>Total</b>		<b>2,058,172</b>	<b>2,262,473</b>
<b>Next Generation Technology Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	45,089,685	49,924,703
BNP Paribas SA	France	75,578,419	79,630,626
Citigroup Global Markets Limited	United Kingdom	2,093,835	2,274,727
J.P. Morgan Securities Plc	United Kingdom	12,236,182	12,922,444
Merrill Lynch International	United Kingdom	9,786,149	11,952,237
Morgan Stanley & Co. International Plc	United Kingdom	13,450,030	13,674,169
Societe Generale SA	France	1,146,605	1,310,038
UBS AG	Switzerland	153,311,622	168,282,624
<b>Total</b>		<b>312,692,527</b>	<b>339,971,568</b>
<b>Nutrition Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	1,957,420	2,240,555
BNP Paribas SA	France	15,029,394	16,416,287
Citigroup Global Markets Limited	United Kingdom	545,205	612,323
HSBC Bank Plc	United Kingdom	1,025,819	1,116,446
J.P. Morgan Securities Plc	United Kingdom	3,811,272	4,161,040
Macquarie Bank Limited	Australia	1,363,803	1,525,405
Morgan Stanley & Co. International Plc	United Kingdom	452,390	475,470
UBS AG	Switzerland	2,646,047	3,002,583
<b>Total</b>		<b>26,831,350</b>	<b>29,550,109</b>
<b>Sustainable Asian Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	1,938,405	2,012,501
Deutsche Bank AG	Germany	2,081,838	2,158,707
Goldman Sachs International	United States	958,769	999,857
Morgan Stanley & Co. International Plc	United Kingdom	888,418	984,660
<b>Total</b>		<b>5,867,430</b>	<b>6,155,725</b>
<b>Sustainable Emerging Markets Blended Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	2,223,286	2,283,195
BNP Paribas SA	France	1,784,136	1,830,555
Deutsche Bank AG	Germany	320,383	328,603
Goldman Sachs International	United States	297,109	306,474
J.P. Morgan Securities Plc	United Kingdom	3,965,492	4,401,086
Morgan Stanley & Co. International Plc	United Kingdom	1,246,315	1,344,621
<b>Total</b>		<b>9,836,721</b>	<b>10,494,534</b>

## Appendix III – Supplementary Information continued

<b>Counterparty</b>	<b>Counterparty's country of establishment</b>	<b>Amount on Loan</b>	<b>Collateral received</b>
<b>Sustainable Emerging Markets Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	12,820,505	13,637,108
BNP Paribas SA	France	1,044,287	1,109,394
Deutsche Bank AG	Germany	1,310,617	1,392,350
J.P. Morgan Securities Plc	United Kingdom	5,237,858	5,875,448
Morgan Stanley & Co. International Plc	United Kingdom	179,656	204,003
<b>Total</b>		<b>20,592,923</b>	<b>22,218,303</b>
<b>Sustainable Emerging Markets Corporate Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	1,802,658	2,036,132
BNP Paribas SA	France	454,722	512,965
Deutsche Bank AG	Germany	697,592	786,954
Goldman Sachs International	United States	1,509,635	1,712,762
J.P. Morgan Securities Plc	United Kingdom	909,214	1,079,920
Morgan Stanley & Co. International Plc	United Kingdom	231,070	278,620
<b>Total</b>		<b>5,604,891</b>	<b>6,407,353</b>
<b>Sustainable Emerging Markets Local Currency Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	7,515,819	7,823,256
BNP Paribas SA	France	4,085,447	4,248,460
J.P. Morgan Securities Plc	United Kingdom	12,093,712	12,900,927
Morgan Stanley & Co. International Plc	United Kingdom	2,056,520	2,268,946
<b>Total</b>		<b>25,751,498</b>	<b>27,241,589</b>
<b>Sustainable Energy Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	26,939,626	32,675,378
Barclays Capital Securities Limited	United Kingdom	2,949,737	3,747,243
BNP Paribas SA	France	110,395,143	133,864,145
Citigroup Global Markets Limited	United Kingdom	3,796,711	4,732,435
Goldman Sachs International	United States	3,841,624	4,698,286
J.P. Morgan Securities Plc	United Kingdom	341,670	413,995
Merrill Lynch International	United Kingdom	5,696,822	7,982,892
Morgan Stanley & Co. International Plc	United Kingdom	8,210,807	9,577,537
Societe Generale SA	France	221,119	289,859
UBS AG	Switzerland	23,821,001	29,999,528
<b>Total</b>		<b>186,214,260</b>	<b>227,981,298</b>
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>			
Barclays Capital Securities Limited	United Kingdom	95,803	120,550
BNP Paribas SA	France	3,928,566	4,497,588
Citigroup Global Markets Limited	United Kingdom	520,505	584,580
Deutsche Bank AG	Germany	1,125,652	1,288,712
Goldman Sachs International	United States	4,834,895	5,566,929
HSBC Bank Plc	United Kingdom	36,835	44,070
J.P. Morgan Securities Plc	United Kingdom	6,527,247	7,861,630
Morgan Stanley & Co. International Plc	United Kingdom	2,903,174	3,549,639
RBC Europe Limited	United Kingdom	881,867	1,003,236
The Bank of Nova Scotia	Canada	780,182	936,683
UBS AG	Switzerland	67,338	83,999
<b>Total</b>		<b>21,702,064</b>	<b>25,537,616</b>
<b>Sustainable Global Bond Income Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	3,170,153	3,592,877
BNP Paribas SA	France	3,252,368	3,681,377
Goldman Sachs International	United States	1,410,299	1,605,482
J.P. Morgan Securities Plc	United Kingdom	2,979,862	3,548,395
Morgan Stanley & Co. International Plc	United Kingdom	1,846,345	2,233,841
<b>Total</b>		<b>12,659,027</b>	<b>14,661,972</b>



## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>Sustainable Global Dynamic Equity Fund (in USD)<sup>(4)</sup></b>			
Barclays Capital Securities Limited	United Kingdom	325,811	371,641
BNP Paribas SA	France	4,905,469	5,330,541
Citigroup Global Markets Limited	United Kingdom	1,834,558	2,053,229
UBS AG	Switzerland	2,432,098	2,750,199
<b>Total</b>		<b>9,497,936</b>	<b>10,505,610</b>
<b>Sustainable Global Infrastructure Fund (in USD)</b>			
Goldman Sachs International	United States	205,567	219,708
Morgan Stanley & Co. International Plc	United Kingdom	207,656	211,679
<b>Total</b>		<b>413,223</b>	<b>431,387</b>
<b>Sustainable World Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	17,970,616	18,775,166
BNP Paribas SA	France	9,121,359	9,540,253
Citigroup Global Markets Limited	United Kingdom	3,330,312	3,409,018
Deutsche Bank AG	Germany	1,578,317	1,646,911
Goldman Sachs International	United States	5,284,839	5,546,059
J.P. Morgan Securities Plc	United Kingdom	15,000,055	16,425,882
Merrill Lynch International	United Kingdom	1,984,058	2,288,072
Morgan Stanley & Co. International Plc	United Kingdom	5,325,115	5,805,627
Nomura International Plc	Japan	2,222,017	2,678,725
RBC Europe Limited	United Kingdom	2,019,755	2,094,225
Societe Generale SA	France	3,360,687	3,477,603
The Bank of Nova Scotia	Canada	18,707,303	20,470,638
UBS AG	Switzerland	654,980	1,084,683
Zürcher Kantonalbank	Switzerland	16,458,294	18,578,492
<b>Total</b>		<b>103,017,707</b>	<b>111,821,354</b>
<b>Swiss Small &amp; MidCap Opportunities Fund (in CHF)</b>			
BNP Paribas SA	France	1,159,048	1,257,063
Citigroup Global Markets Limited	United Kingdom	1,804,637	2,018,133
Goldman Sachs International	United States	711,687	780,902
HSBC Bank Plc	United Kingdom	3,834,593	4,155,528
J.P. Morgan Securities Plc	United Kingdom	68,267	74,213
Morgan Stanley & Co. International Plc	United Kingdom	28,409,950	29,731,811
Natixis SA	France	33,776	37,767
Societe Generale SA	France	1,652,429	1,943,416
UBS AG	Switzerland	725,229	819,431
<b>Total</b>		<b>38,399,616</b>	<b>40,818,264</b>
<b>Systematic China Environmental Tech Fund (in USD)</b>			
BNP Paribas SA	France	143,363	157,277
<b>Total</b>		<b>143,363</b>	<b>157,277</b>
<b>Systematic ESG Multi Allocation Credit Fund (in USD)<sup>(4)</sup></b>			
BNP Paribas SA	France	1,860,178	1,890,430
Goldman Sachs International	United States	108,739	109,742
J.P. Morgan Securities Plc	United Kingdom	218,335	242,968
Merrill Lynch International	United Kingdom	124,652	138,245
Morgan Stanley & Co. International Plc	United Kingdom	2,658,893	2,851,889
<b>Total</b>		<b>4,970,797</b>	<b>5,233,274</b>
<b>Systematic Global Equity High Income Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	3,889,744	4,598,295
Barclays Capital Securities Limited	United Kingdom	43,756,905	54,177,872
BNP Paribas SA	France	178,618,953	211,070,235
Citigroup Global Markets Limited	United Kingdom	778,014	945,173
Credit Suisse International	United Kingdom	898,982	1,022,710
HSBC Bank Plc	United Kingdom	83,207,634	97,956,656
J.P. Morgan Securities Plc	United Kingdom	19,573,440	23,115,482



## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Morgan Stanley & Co. International Plc	United Kingdom	8,169,702	9,287,973
Nomura International Plc	Japan	23,259,087	27,542,276
Societe Generale SA	France	57,856,811	73,919,903
UBS AG	Switzerland	47,598,412	58,424,324
<b>Total</b>		<b>467,607,684</b>	<b>562,060,899</b>
<b>Systematic Global Sustainable Income &amp; Growth Fund (in USD)</b>			
BNP Paribas SA	France	265,799	289,507
HSBC Bank Plc	United Kingdom	131,911	143,561
<b>Total</b>		<b>397,710</b>	<b>433,068</b>
<b>Systematic Sustainable Global SmallCap Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	1,481,036	1,660,247
BNP Paribas SA	France	18,237,108	19,506,715
Citigroup Global Markets Limited	United Kingdom	3,804,997	4,185,139
Goldman Sachs International	United States	1,122,168	1,211,047
HSBC Bank Plc	United Kingdom	48,877	52,097
J.P. Morgan Securities Plc	United Kingdom	7,040,097	7,527,421
Macquarie Bank Limited	Australia	2,683,805	2,939,814
Merrill Lynch International	United Kingdom	11,966,197	14,796,610
Morgan Stanley & Co. International Plc	United Kingdom	1,349,112	1,388,656
Societe Generale SA	France	1,599,811	1,850,577
The Bank of Nova Scotia	Canada	17,550	20,140
UBS AG	Switzerland	12,884,933	14,319,079
<b>Total</b>		<b>62,235,691</b>	<b>69,457,542</b>
<b>United Kingdom Fund (in GBP)</b>			
Barclays Capital Securities Limited	United Kingdom	3,346,809	4,272,707
Goldman Sachs International	United States	50,127	61,608
Morgan Stanley & Co. International Plc	United Kingdom	2,250,228	2,637,778
UBS AG	Switzerland	769,904	974,394
<b>Total</b>		<b>6,417,068</b>	<b>7,946,487</b>
<b>US Basic Value Fund (in USD)</b>			
BNP Paribas SA	France	42,348,423	46,070,030
Citigroup Global Markets Limited	United Kingdom	673,206	752,812
J.P. Morgan Securities Plc	United Kingdom	12,194,918	13,256,519
Morgan Stanley & Co. International Plc	United Kingdom	1,307,166	1,367,919
UBS AG	Switzerland	17,046,522	19,259,803
<b>Total</b>		<b>73,570,235</b>	<b>80,707,083</b>
<b>US Dollar Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	1,042,426	1,129,795
BNP Paribas SA	France	2,500,968	2,771,810
Deutsche Bank AG	Germany	304,708	329,833
Goldman Sachs International	United States	2,535	2,760
ING Bank NV	Netherlands	1,024,867	1,174,407
J.P. Morgan Securities Plc	United Kingdom	897,832	1,059,075
Morgan Stanley & Co. International Plc	United Kingdom	202,489	234,285
Natixis SA	France	1,438,698	1,633,026
Nomura International Plc	Japan	339,832	424,990
The Bank of Nova Scotia	Canada	2,027,909	2,350,553
UBS AG	Switzerland	49,860	85,657
Zürcher Kantonalbank	Switzerland	219,944	257,697
<b>Total</b>		<b>10,052,068</b>	<b>11,453,888</b>

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
<b>US Dollar High Yield Bond Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	76,070,357	83,139,426
BNP Paribas SA	France	15,188,828	16,579,233
Citigroup Global Markets Limited	United Kingdom	104,373	111,764
Deutsche Bank AG	Germany	3,918,940	4,277,755
Goldman Sachs International	United States	17,003,849	18,666,860
J.P. Morgan Securities Plc	United Kingdom	3,859,559	4,364,830
Merrill Lynch International	United Kingdom	1,726,096	2,074,074
Morgan Stanley & Co. International Plc	United Kingdom	13,079,352	15,260,015
Nomura International Plc	Japan	11,129,959	14,036,056
RBC Europe Limited	United Kingdom	156,503	169,754
Societe Generale SA	France	3,388,737	3,668,269
The Bank of Nova Scotia	Canada	677,017	808,642
Zürcher Kantonalbank	Switzerland	2,077,160	2,454,165
<b>Total</b>		<b>148,380,730</b>	<b>165,610,843</b>
<b>US Dollar Short Duration Bond Fund (in USD)</b>			
Banco Santander, S.A.	Spain	121,913,472	135,214,320
Barclays Bank Plc	United Kingdom	2,918,047	3,097,194
BNP Paribas SA	France	69,081,113	76,254,081
Goldman Sachs International	United States	124,519	132,752
Merrill Lynch International	United Kingdom	186,262	218,220
Morgan Stanley & Co. International Plc	United Kingdom	588,082	666,333
Societe Generale SA	France	19,755,746	21,726,542
The Bank of Nova Scotia	Canada	1,177,476	1,336,581
UBS AG	Switzerland	121,154	203,830
<b>Total</b>		<b>215,865,871</b>	<b>238,849,853</b>
<b>US Flexible Equity Fund (in USD)</b>			
BNP Paribas SA	France	112,947,867	123,909,839
J.P. Morgan Securities Plc	United Kingdom	29,769,987	32,634,409
The Bank of Nova Scotia	Canada	12,110,705	14,248,368
UBS AG	Switzerland	13,481,072	15,359,850
<b>Total</b>		<b>168,309,631</b>	<b>186,152,466</b>
<b>US Growth Fund (in USD)</b>			
BNP Paribas SA	France	26,774,117	29,362,579
J.P. Morgan Securities Plc	United Kingdom	131,366	143,957
UBS AG	Switzerland	9,865,733	11,236,814
<b>Total</b>		<b>36,771,216</b>	<b>40,743,350</b>
<b>US Mid-Cap Value Fund (in USD)</b>			
BNP Paribas SA	France	13,776,029	14,991,075
Citigroup Global Markets Limited	United Kingdom	923,568	1,033,083
J.P. Morgan Securities Plc	United Kingdom	8,579,976	9,329,624
Morgan Stanley & Co. International Plc	United Kingdom	1,360,469	1,424,117
UBS AG	Switzerland	3,622,622	4,094,176
<b>Total</b>		<b>28,262,664</b>	<b>30,872,075</b>
<b>US Sustainable Equity Fund (in USD)</b>			
The Bank of Nova Scotia	Canada	254,410	288,787
<b>Total</b>		<b>254,410</b>	<b>288,787</b>
<b>World Energy Fund (in USD)</b>			
Citigroup Global Markets Limited	United Kingdom	26,249,908	28,103,061
Goldman Sachs International	United States	95,895	100,732
J.P. Morgan Securities Plc	United Kingdom	21,109,462	21,969,234
Societe Generale SA	France	113,100,209	127,342,179
UBS AG	Switzerland	160,503,247	173,614,915
<b>Total</b>		<b>321,058,721</b>	<b>351,130,121</b>
<b>World Financials Fund (in USD)</b>			
BNP Paribas SA	France	40,904,187	43,702,095
Goldman Sachs International	United States	268,022	288,860
HSBC Bank Plc	United Kingdom	7,428,965	7,907,604

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
J.P. Morgan Securities Plc	United Kingdom	11,677,774	12,469,286
Morgan Stanley & Co. International Plc	United Kingdom	24,115,957	24,789,339
Societe Generale SA	France	22,925,194	26,482,906
UBS AG	Switzerland	1,020,091	1,132,103
<b>Total</b>		<b>108,340,190</b>	<b>116,772,193</b>
<b>World Gold Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	138,650,399	147,891,556
BNP Paribas SA	France	18,303,283	18,635,557
Citigroup Global Markets Limited	United Kingdom	27,924,073	29,224,667
Goldman Sachs International	United States	2,344,233	2,407,240
J.P. Morgan Securities Plc	United Kingdom	4,152,895	4,225,068
Macquarie Bank Limited	Australia	16,319,206	17,009,188
Societe Generale SA	France	18,313,133	20,156,563
UBS AG	Switzerland	4,763,726	5,037,267
<b>Total</b>		<b>230,770,948</b>	<b>244,587,106</b>
<b>World Healthscience Fund (in USD)</b>			
BNP Paribas SA	France	246,538,790	263,089,279
HSBC Bank Plc	United Kingdom	107,146,932	113,941,868
J.P. Morgan Securities Plc	United Kingdom	4,959,700	5,290,833
Merrill Lynch International	United Kingdom	85,223	105,139
Morgan Stanley & Co. International Plc	United Kingdom	13,358,889	13,718,857
Natixis SA	France	821,548	901,425
Societe Generale SA	France	238,386,022	275,118,961
The Bank of Nova Scotia	Canada	1,612,719	1,846,400
UBS AG	Switzerland	40,144,883	44,510,684
<b>Total</b>		<b>653,054,706</b>	<b>718,523,446</b>
<b>World Mining Fund (in USD)</b>			
Barclays Bank Plc	United Kingdom	10,436,646	11,104,255
Barclays Capital Securities Limited	United Kingdom	8,359,257	9,315,276
BNP Paribas SA	France	100,317,667	106,599,104
Citigroup Global Markets Limited	United Kingdom	1,024,184	1,119,837
Goldman Sachs International	United States	69,387,417	74,439,733
HSBC Bank Plc	United Kingdom	3,283,241	3,478,774
J.P. Morgan Securities Plc	United Kingdom	5,467,521	5,811,375
Macquarie Bank Limited	Australia	8,888,178	9,678,381
Merrill Lynch International	United Kingdom	4,972,332	6,112,053
Societe Generale SA	France	18,368,982	21,122,464
UBS AG	Switzerland	5,088,788	5,621,707
<b>Total</b>		<b>235,594,213</b>	<b>254,402,959</b>
<b>World Real Estate Securities Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	2,203,969	2,407,108
Citigroup Global Markets Limited	United Kingdom	772,328	827,638
Goldman Sachs International	United States	2,153,454	2,264,237
J.P. Morgan Securities Plc	United Kingdom	1,284,633	1,338,226
Societe Generale SA	France	2,056,738	2,317,931
UBS AG	Switzerland	2,059,478	2,229,836
<b>Total</b>		<b>10,530,600</b>	<b>11,384,976</b>
<b>World Technology Fund (in USD)</b>			
Barclays Capital Securities Limited	United Kingdom	134,235,685	152,320,073
BNP Paribas SA	France	779,432,171	843,791,449
Citigroup Global Markets Limited	United Kingdom	5,674,971	6,318,316
HSBC Bank Plc	United Kingdom	11,061,608	11,934,462
Merrill Lynch International	United Kingdom	1,613,196	2,019,182
Morgan Stanley & Co. International Plc	United Kingdom	16,073,687	16,747,271
Societe Generale SA	France	19,867,738	23,263,183
UBS AG	Switzerland	8,741,872	9,833,757
<b>Total</b>		<b>976,700,928</b>	<b>1,066,227,693</b>

<sup>(3)</sup> Fund suspended, see Note 1, for further details.

<sup>(4)</sup> Fund name changed during the year, see Note 1, for further details

## Appendix III – Supplementary Information continued

### Total Return Swaps (“TRS”)

All TRS are entered into by the Funds under an International Swaps and Derivatives Associations, Inc. Master Agreement (“ISDA Master Agreement”) or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Funds and a counterparty that governs OTC FDIs (including TRS) entered into by the parties. The parties’ exposures under the ISDA Master Agreement are netted and collateralised together, therefore any collateral disclosures provided are in respect of all OTC FDIs entered into by the Funds under the ISDA Master Agreement, not just TRS.

All collateral received/posted by the Funds under the ISDA Master Agreement is transferred bilaterally under a title transfer arrangement.

The following table details the value of TRS as a proportion of the Fund’s NAV, as at 29 February 2024 and the income/returns earned for the period ended 29 February 2024. The value of TRS is based on the underlying exposure value on a gross absolute basis.

Fund	Currency	% of NAVs	Total returns earned
Asian Dragon Fund	USD	(0.00)	(4,677)
Asian Sustainable Equity Fund	USD	0.00	158
China Fund	USD	(0.03)	(271,671)
Continental European Flexible Fund	EUR	(0.06)	(3,613,188)
Dynamic High Income Fund	USD	0.02	507,849
Emerging Markets Equity Income Fund	USD	1.36	2,426,475
Emerging Markets Fund	USD	(0.76)	(18,140,158)
Emerging Markets Sustainable Equity Fund	USD	2.18	5,752,663
ESG Global Multi-Asset Income Fund	USD	12.06	5,800,670
ESG Multi-Asset Fund	EUR	0.09	4,798,099
Euro Corporate Bond Fund	EUR	(0.01)	(166,332)
European Focus Fund	EUR	0.10	365,133
European Fund	EUR	0.10	1,383,084
European Special Situations Fund	EUR	0.12	1,567,552
Fixed Income Global Opportunities Fund	USD	0.10	6,533,318
Global Allocation Fund	USD	(0.14)	(20,111,329)
Global Corporate Bond Fund	USD	(0.16)	(1,495,607)
Global Multi-Asset Income Fund	USD	0.15	7,104,203
Sustainable Fixed Income Global Opportunities Fund	EUR	0.01	37,093
Sustainable Global Allocation Fund	USD	2.80	5,634,047
Sustainable Global Bond Income Fund	USD	0.05	73,976
Sustainable Global Dynamic Equity Fund <sup>(4)</sup>	USD	1.13	4,986,993
Sustainable Global Infrastructure Fund	USD	0.00	508
US Dollar Bond Fund	USD	(0.00)	(9,478)
US Dollar High Yield Bond Fund	USD	(0.02)	(359,117)
World Real Estate Securities Fund	USD	0.00	5,150

<sup>(3)</sup> Fund suspended, see Note 1, for further details.

<sup>(4)</sup> Fund name changed during the year, see Note 1, for further details

The total returns earned from TRS is presented on a total return basis, including related interest and dividend income or expense and net gains/losses from fair value price movements. All returns and costs from TRS will accrue to the Funds and are not subject to any returns or costs sharing arrangements with the Fund’s Management Company or any other third parties.

The following table details the underlying exposure value for TRS, analysed by counterparty as at 29 February 2024.

Counterparty	Counterparty’s country of establishment	Underlying exposure
<b>Asian Dragon Fund (in USD)</b>		
HSBC Bank Plc	United Kingdom	374,456
<b>Total</b>		<b>374,456</b>

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Underlying exposure
<b>China Fund (in USD)</b>		
Goldman Sachs International	United States	14,286,259
<b>Total</b>		<b>14,286,259</b>
<b>Continental European Flexible Fund (in EUR)</b>		
HSBC Bank Plc	United Kingdom	20,281,837
J.P. Morgan Securities Plc	United Kingdom	6,862,463
<b>Total</b>		<b>27,144,300</b>
<b>Dynamic High Income Fund (in USD)</b>		
HSBC Bank Plc	United Kingdom	277,485
<b>Total</b>		<b>277,485</b>
<b>Emerging Markets Equity Income Fund (in USD)</b>		
HSBC Bank Plc	United Kingdom	680,568
<b>Total</b>		<b>680,568</b>
<b>Emerging Markets Fund (in USD)</b>		
Goldman Sachs International	United States	12,335,401
HSBC Bank Plc	United Kingdom	28,448,976
J.P. Morgan Securities Plc	United Kingdom	13,358,380
<b>Total</b>		<b>54,142,757</b>
<b>ESG Multi-Asset Fund (in EUR)</b>		
J.P. Morgan Securities Plc	United Kingdom	47,229,949
<b>Total</b>		<b>47,229,949</b>
<b>Euro Corporate Bond Fund (in EUR)</b>		
BNP Paribas SA	France	61,921,685
J.P. Morgan Securities Plc	United Kingdom	33,481,320
<b>Total</b>		<b>95,403,005</b>
<b>European Focus Fund (in EUR)</b>		
Goldman Sachs International	United States	1,647,166
<b>Total</b>		<b>1,647,166</b>
<b>European Fund (in EUR)</b>		
Goldman Sachs International	United States	6,239,278
<b>Total</b>		<b>6,239,278</b>
<b>European Special Situations Fund (in EUR)</b>		
Goldman Sachs International	United States	7,071,441
<b>Total</b>		<b>7,071,441</b>
<b>Fixed Income Global Opportunities Fund (in USD)</b>		
BNP Paribas SA	France	94,680,971
HSBC Bank Plc	United Kingdom	4,072,738
J.P. Morgan Securities Plc	United Kingdom	74,909,704
Merrill Lynch International	United Kingdom	21,353,432
Morgan Stanley & Co. International Plc	United Kingdom	28,456,536
<b>Total</b>		<b>223,473,381</b>
<b>Global Allocation Fund (in USD)</b>		
Barclays Capital Securities Limited	United Kingdom	38,321,405
BNP Paribas SA	France	156,478,556
Citigroup Global Markets Limited	United Kingdom	308,182,376
J.P. Morgan Securities Plc	United Kingdom	395,776,732
Morgan Stanley & Co. International Plc	United Kingdom	25,459,818
<b>Total</b>		<b>924,218,887</b>
<b>Global Corporate Bond Fund (in USD)</b>		
Goldman Sachs International	United States	8,141,879
<b>Total</b>		<b>8,141,879</b>
<b>Global Multi-Asset Income Fund (in USD)</b>		
HSBC Bank Plc	United Kingdom	361,022
<b>Total</b>		<b>361,022</b>

## Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Underlying exposure
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>		
BNP Paribas SA	France	3,419,943
HSBC Bank Plc	United Kingdom	442,159
J.P. Morgan Securities Plc	United Kingdom	2,976,502
Merrill Lynch International	United Kingdom	913,159
Morgan Stanley & Co. International Plc	United Kingdom	693,294
<b>Total</b>		<b>8,445,057</b>
<b>Sustainable Global Allocation Fund (in USD)</b>		
Barclays Capital Securities Limited	United Kingdom	211,776
BNP Paribas SA	France	1,108,687
Citigroup Global Markets Limited	United Kingdom	1,279,921
J.P. Morgan Securities Plc	United Kingdom	1,223,683
<b>Total</b>		<b>3,824,067</b>
<b>Sustainable Global Bond Income Fund (in USD)</b>		
BNP Paribas SA	France	4,512,410
J.P. Morgan Securities Plc	United Kingdom	1,622,060
Morgan Stanley & Co. International Plc	United Kingdom	412,495
<b>Total</b>		<b>6,546,965</b>
<b>Sustainable Global Infrastructure Fund (in USD)</b>		
Goldman Sachs International	United States	57,665
<b>Total</b>		<b>57,665</b>
<b>Sustainable World Bond Fund (in USD)</b>		
J.P. Morgan Securities Plc	United Kingdom	998,593
<b>Total</b>		<b>998,593</b>
<b>US Dollar High Yield Bond Fund (in USD)</b>		
J.P. Morgan Securities Plc	United Kingdom	10,943,889
Morgan Stanley & Co. International Plc	United Kingdom	24,815,226
<b>Total</b>		<b>35,759,115</b>

<sup>(3)</sup> Fund suspended, see Note 1, for further details.

<sup>(4)</sup> Fund name changed during the year, see Note 1, for further details

The following table provides an analysis of the maturity tenor of TRS as at 29 February 2024.

	Maturity Tenor						Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days			
<b>Asian Dragon Fund (in USD)</b>								
Asian Dragon Fund	-	-	-	-	374,456	-	-	374,456
<b>China Fund (in USD)</b>								
China Fund	-	-	-	-	14,286,259	-	-	14,286,259
<b>Continental European Flexible Fund (in EUR)</b>								
Continental European Flexible Fund	-	-	-	6,862,463	20,281,837	-	-	27,144,300
<b>Dynamic High Income Fund (in USD)</b>								
Dynamic High Income Fund	-	-	-	-	277,485	-	-	277,485
<b>Emerging Markets Equity Income Fund (in USD)</b>								
Emerging Markets Equity Income Fund	-	-	-	-	680,568	-	-	680,568
<b>Emerging Markets Fund (in USD)</b>								
Emerging Markets Fund	-	-	-	13,358,380	40,784,377	-	-	54,142,757
<b>ESG Multi-Asset Fund (in EUR)</b>								
ESG Multi-Asset Fund	-	10,091,929	37,138,020	-	-	-	-	47,229,949
<b>Euro Corporate Bond Fund (in EUR)</b>								
Euro Corporate Bond Fund	-	95,403,005	-	-	-	-	-	95,403,005
<b>European Focus Fund (in EUR)</b>								
European Focus Fund	-	-	-	-	1,647,166	-	-	1,647,166
<b>European Fund (in EUR)</b>								
European Fund	-	-	-	-	6,239,278	-	-	6,239,278

# Appendix III – Supplementary Information continued

	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>European Special Situations Fund (in EUR)</b>							
European Special Situations Fund	-	-	-	-	7,071,441	-	7,071,441
<b>Fixed Income Global Opportunities Fund (in USD)</b>							
Fixed Income Global Opportunities Fund	1,615,623	207,669,450	-	6,753,976	7,434,332	-	223,473,381
<b>Global Allocation Fund (in USD)</b>							
Global Allocation Fund	3,832,522	367,871,408	35,261,037	351,481,491	165,772,429	-	924,218,887
<b>Global Corporate Bond Fund (in USD)</b>							
Global Corporate Bond Fund	-	8,141,879	-	-	-	-	8,141,879
<b>Global Multi-Asset Income Fund (in USD)</b>							
Global Multi-Asset Income Fund	-	-	-	-	361,022	-	361,022
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>							
Sustainable Fixed Income Global Opportunities Fund	-	8,002,898	-	-	442,159	-	8,445,057
<b>Sustainable Global Allocation Fund (in USD)</b>							
Sustainable Global Allocation Fund	-	1,753,070	74,731	1,746,039	250,227	-	3,824,067
<b>Sustainable Global Bond Income Fund (in USD)</b>							
Sustainable Global Bond Income Fund	-	6,546,965	-	-	-	-	6,546,965
<b>Sustainable Global Infrastructure Fund (in USD)</b>							
Sustainable Global Infrastructure Fund	-	-	-	-	57,665	-	57,665
<b>Sustainable World Bond Fund (in USD)</b>							
Sustainable World Bond Fund	-	998,593	-	-	-	-	998,593
<b>US Dollar High Yield Bond Fund (in USD)</b>							
US Dollar High Yield Bond Fund	-	26,233,960	-	9,525,155	-	-	35,759,115

The above maturity tenor analysis has been based on the respective transaction contractual maturity date. Open transactions are those transactions that are callable or terminable daily.

## Analysis of collateral currency

The Funds engage in activities which may require collateral to be provided to a counterparty (“collateral posted”) or may hold collateral received (“collateral received”) from a counterparty.

The following table provides an analysis by currency of the cash and underlying non-cash collateral received/posted by way of title transfer collateral arrangement by the Funds, in respect of securities lending transactions and OTC FDIs (including TRS), as at 29 February 2024.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Asian Dragon Fund (in USD)</b>				
<b>Securities lending transactions</b>				
EUR	-	-	110,151	-
JPY	-	-	137,124	-
USD	-	-	1,504,915	-
<b>Total</b>	-	-	<b>1,752,190</b>	-
<b>Asian Growth Leaders Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,053,470	-
CHF	-	-	62,727	-
EUR	-	-	1,823,379	-
GBP	-	-	1,021,903	-
JPY	-	-	3,534,292	-
NOK	-	-	675	-
SEK	-	-	1,564	-
USD	-	-	3,428,873	-
<b>Total</b>	-	-	<b>10,926,883</b>	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Asian High Yield Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,890,009	-
CAD	-	-	3,662,470	-
CHF	-	-	1,268	-
DKK	-	-	65,246	-
EUR	-	-	107,621,090	-
GBP	-	-	15,498,879	-
SEK	-	-	136,367	-
USD	-	-	44,429,776	-
<b>Total</b>	-	-	<b>173,305,105</b>	-
<b>Asian Multi-Asset Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	277,344	-
CAD	-	-	37,539	-
CHF	-	-	2,624	-
DKK	-	-	8,836	-
EUR	-	-	4,870,962	-
GBP	-	-	1,304,829	-
JPY	-	-	212,365	-
NOK	-	-	22	-
SEK	-	-	52,135	-
USD	-	-	3,155,098	-
<b>Total</b>	-	-	<b>9,921,754</b>	-
<b>Asian Sustainable Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
EUR	-	-	44,539	-



## Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	55,445	-
USD	-	-	608,500	-
<b>Total</b>	-	-	<b>708,484</b>	-
<b>Asian Tiger Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,735,973	-
CAD	-	-	10,789,346	-
CHF	-	-	250,028	-
DKK	-	-	59,929	-
EUR	-	-	177,759,399	-
GBP	-	-	29,970,498	-
JPY	-	-	19,513,803	-
NOK	-	-	4,592	-
SEK	-	-	1,055,012	-
USD	-	-	82,749,242	-
<b>Total</b>	-	-	<b>323,887,822</b>	-
<b>Brown To Green Materials Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	180,850	-
CHF	-	-	83	-
DKK	-	-	619	-
EUR	-	-	311,942	-
GBP	-	-	492,795	-
JPY	-	-	918,360	-
SEK	-	-	4,884	-
USD	-	-	820,004	-
<b>Total</b>	-	-	<b>2,729,537</b>	-
<b>China Bond Fund (in CNH)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	8,697,671	-
CAD	-	-	42,452,056	-
CHF	-	-	24,752	-
DKK	-	-	300,258	-
EUR	-	-	453,700,904	-
GBP	-	-	56,516,208	-
SEK	-	-	2,393,526	-
USD	-	-	142,389,477	-
<b>Total</b>	-	-	<b>706,474,852</b>	-
<b>China Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,296,035	-
CAD	-	-	7,069,584	-
CHF	-	-	193,001	-
EUR	-	-	3,507,462	-
GBP	-	-	1,424,747	-
ILS	-	-	52,632	-
JPY	-	-	6,831,601	-
NOK	-	-	556,707	-
SEK	-	-	4,811	-
USD	-	-	53,750,799	-
<b>Total</b>	-	-	<b>75,687,379</b>	-
<b>China Innovation Fund (in USD)</b>				
<b>Securities lending transactions</b>				
EUR	-	-	24,973	-
JPY	-	-	31,089	-
USD	-	-	341,197	-
<b>Total</b>	-	-	<b>397,259</b>	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>China Onshore Bond Fund (in CNH)</b>				
<b>Securities lending transactions</b>				
EUR	-	-	3,856,526	-
GBP	-	-	1,228,646	-
USD	-	-	1,194,624	-
<b>Total</b>	-	-	<b>6,279,796</b>	-
<b>Circular Economy Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	955,882	-
CAD	-	-	5,326,392	-
CHF	-	-	1,576	-
EUR	-	-	3,549,948	-
GBP	-	-	2,515,936	-
JPY	-	-	6,612,254	-
NOK	-	-	374	-
SEK	-	-	383,025	-
USD	-	-	38,295,905	-
<b>Total</b>	-	-	<b>57,641,292</b>	-
<b>Climate Action Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	7,534	-
DKK	-	-	342	-
EUR	-	-	42,739	-
GBP	-	-	25,446	-
JPY	-	-	49,028	-
USD	-	-	129,887	-
<b>Total</b>	-	-	<b>254,976</b>	-
<b>Climate Action Multi-Asset Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	13,946	-
CAD	-	-	178,699	-
DKK	-	-	1,814	-
EUR	-	-	268,125	-
GBP	-	-	98,757	-
JPY	-	-	110,424	-
NOK	-	-	826	-
USD	-	-	493,632	-
<b>Total</b>	-	-	<b>1,166,223</b>	-
<b>Continental European Flexible Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,420,374	-
CAD	-	-	7,534	-
CHF	-	-	125,465	-
DKK	-	-	53	-
EUR	-	-	32,011,362	-
GBP	-	-	8,742,741	-
JPY	-	-	24,408,727	-
NOK	-	-	209,511	-
SEK	-	-	38,083	-
USD	-	-	98,621,294	-
<b>Total</b>	-	-	<b>166,585,144</b>	-
<b>Dynamic High Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,833,389	-
CAD	-	-	1,636,407	-
CHF	-	-	27,184	-
DKK	-	-	50,624	-
EUR	-	-	52,492,814	-
GBP	-	-	13,628,273	-

## Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	4,512,533	-
NOK	-	-	4,182	-
SEK	-	-	3,915,655	-
USD	-	-	38,172,836	-
<b>Total</b>	-	-	<b>116,273,897</b>	-
<b>Emerging Europe Fund (in EUR)<sup>(3)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	516,908	-
CAD	-	-	411,105	-
CHF	-	-	12,486	-
DKK	-	-	81,218	-
EUR	-	-	8,358,336	-
GBP	-	-	3,813,249	-
JPY	-	-	1,769,170	-
NOK	-	-	6,510	-
SEK	-	-	2,099,007	-
USD	-	-	16,352,898	-
<b>Total</b>	-	-	<b>33,420,887</b>	-
<b>Emerging Markets Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,205,502	-
CAD	-	-	7,065,346	-
CHF	-	-	349,544	-
DKK	-	-	41,616	-
EUR	-	-	100,157,733	-
GBP	-	-	10,014,175	-
JPY	-	-	28,174,476	-
NOK	-	-	6,405	-
SEK	-	-	441,637	-
USD	-	-	53,518,332	-
<b>Total</b>	-	-	<b>200,974,766</b>	-
<b>Emerging Markets Corporate Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,406,468	-
CAD	-	-	11,722,618	-
CHF	-	-	7,227	-
DKK	-	-	48,554	-
EUR	-	-	113,622,995	-
GBP	-	-	12,576,612	-
SEK	-	-	688,129	-
USD	-	-	33,602,045	-
<b>Total</b>	-	-	<b>173,674,648</b>	-
<b>Emerging Markets Equity Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	5,315	-
CAD	-	-	2,859,845	-
CHF	-	-	161	-
DKK	-	-	1,141	-
EUR	-	-	140,974	-
GBP	-	-	49,689	-
JPY	-	-	240,866	-
NOK	-	-	38	-
SEK	-	-	39,175	-
USD	-	-	4,204,009	-
<b>Total</b>	-	-	<b>7,541,213</b>	-
<b>Emerging Markets Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	98,021	-
EUR	-	-	505,608	-

  

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
ILS	-	-	22,976	-
JPY	-	-	629,416	-
NOK	-	-	242,115	-
USD	-	-	49,710,372	-
<b>Total</b>	-	-	<b>51,208,508</b>	-
<b>Emerging Markets Impact Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	273,659	-
EUR	-	-	8,113,082	-
GBP	-	-	2,579,554	-
NOK	-	-	3	-
USD	-	-	3,099,209	-
<b>Total</b>	-	-	<b>14,065,507</b>	-
<b>Emerging Markets Local Currency Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	4,968,554	-
CAD	-	-	493,396	-
CHF	-	-	5,368	-
DKK	-	-	171,522	-
EUR	-	-	68,459,989	-
GBP	-	-	17,871,359	-
JPY	-	-	271,041	-
NOK	-	-	61	-
SEK	-	-	238,548	-
USD	-	-	24,039,203	-
<b>Total</b>	-	-	<b>116,519,042</b>	-
<b>OTC FDIs</b>				
CZK	-	(951,086)	-	-
MXN	-	(9,170)	-	-
USD	5,212,000	(6,259,941)	1,423,482	4,923,598
<b>Total OTC FDIs</b>	<b>5,212,000</b>	<b>(7,220,197)</b>	<b>1,423,482</b>	<b>4,923,598</b>
<b>Total</b>	<b>5,212,000</b>	<b>(7,220,197)</b>	<b>117,942,524</b>	<b>4,923,598</b>
<b>Emerging Markets Sustainable Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	1,428,692	-
EUR	-	-	128,657	-
JPY	-	-	160,161	-
USD	-	-	1,913,658	-
<b>Total</b>	-	-	<b>3,631,168</b>	-
<b>ESG Flex Choice Growth Fund (in USD)</b>				
<b>Securities lending transactions</b>				
DKK	-	-	941	-
EUR	-	-	58,637	-
GBP	-	-	18,438	-
JPY	-	-	202	-
USD	-	-	22,612	-
<b>Total</b>	-	-	<b>100,830</b>	-
<b>ESG Global Conservative Income Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	333,502	-
CAD	-	-	190,242	-
CHF	-	-	7,353	-
DKK	-	-	66,651	-
EUR	-	-	14,470,180	-
GBP	-	-	2,639,420	-
JPY	-	-	65,646	-
NOK	-	-	198	-

## Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	52,541	-
USD	-	-	6,285,773	-
<b>Total</b>	-	-	<b>24,111,506</b>	-
<b>ESG Global Multi-Asset Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	877	-
CAD	-	-	174	-
EUR	-	-	61,155	-
GBP	-	-	28,186	-
JPY	-	-	14,651	-
USD	-	-	44,138	-
<b>Total</b>	-	-	<b>149,181</b>	-
<b>ESG Multi-Asset Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,018,613	-
CAD	-	-	199,883	-
CHF	-	-	6,322,863	-
DKK	-	-	86,784	-
EUR	-	-	51,560,639	-
GBP	-	-	25,448,634	-
JPY	-	-	35,957,308	-
NOK	-	-	444,615	-
SEK	-	-	279,108	-
USD	-	-	79,357,379	-
ILS	-	-	36,702	-
<b>Total Securities lending transactions</b>	-	-	<b>200,712,529</b>	-
<b>OTC FDIs</b>				
EUR	280,000	(10,590,000)	-	-
<b>Total OTC FDIs</b>	<b>280,000</b>	<b>(10,590,000)</b>	-	-
<b>Total</b>	<b>280,000</b>	<b>(10,590,000)</b>	<b>200,712,529</b>	-
<b>Euro Bond Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	3,582,880	-
CAD	-	-	16,035,455	-
CHF	-	-	2,331,059	-
DKK	-	-	5,445,594	-
EUR	-	-	130,504,556	-
GBP	-	-	36,076,259	-
JPY	-	-	5,841,389	-
NOK	-	-	30,123	-
SEK	-	-	227,145	-
USD	-	-	123,123,748	-
<b>Total Securities lending transactions</b>	-	-	<b>323,198,206</b>	-
<b>OTC FDIs</b>				
EUR	7,232,433	(1,136,556)	-	-
GBP	-	(1)	-	-
USD	1,514,434	(100,879)	-	-
<b>Total OTC FDIs</b>	<b>8,746,867</b>	<b>(1,237,436)</b>	-	-
<b>Total</b>	<b>8,746,867</b>	<b>(1,237,436)</b>	<b>323,198,206</b>	-
<b>Euro Corporate Bond Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,963,087	-
CAD	-	-	722,944	-
CHF	-	-	42,892	-
DKK	-	-	102,290	-
EUR	-	-	126,830,375	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
GBP	-	-	19,706,990	-
JPY	-	-	3,113,819	-
NOK	-	-	2,561	-
SEK	-	-	519,823	-
USD	-	-	57,079,994	-
<b>Total</b>	-	-	<b>211,084,775</b>	-
<b>OTC FDIs</b>				
EUR	21,416,177	(868,351)	-	-
USD	1,026	(57,856)	-	-
<b>Total OTC FDIs</b>	<b>21,417,203</b>	<b>(926,207)</b>	-	-
<b>Total</b>	<b>21,417,203</b>	<b>(926,207)</b>	<b>211,084,775</b>	-
<b>Euro Short Duration Bond Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	5,907,734	-
CAD	-	-	35,268,176	-
CHF	-	-	4,555,960	-
DKK	-	-	11,897,333	-
EUR	-	-	229,101,574	-
GBP	-	-	82,985,755	-
JPY	-	-	35,967,969	-
NOK	-	-	66,164	-
SEK	-	-	555,513	-
USD	-	-	460,186,102	-
<b>Total Securities lending transactions</b>	-	-	<b>866,492,279</b>	-
<b>OTC FDIs</b>				
EUR	12,609,630	(775,245)	-	-
GBP	7	-	-	-
USD	3,149,317	(251,147)	-	-
<b>Total OTC FDIs</b>	<b>15,758,954</b>	<b>(1,026,392)</b>	-	-
<b>Total</b>	<b>15,758,954</b>	<b>(1,026,392)</b>	<b>866,492,279</b>	-
<b>Euro-Markets Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,803,698	-
CAD	-	-	169,183	-
CHF	-	-	127,770	-
EUR	-	-	11,374,458	-
GBP	-	-	3,326,361	-
JPY	-	-	5,022,492	-
NOK	-	-	60,195	-
SEK	-	-	856,480	-
USD	-	-	14,547,892	-
<b>Total</b>	-	-	<b>37,288,529</b>	-
<b>European Equity Income Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,914,515	-
CHF	-	-	267,239	-
DKK	-	-	20,163	-
EUR	-	-	4,560,819	-
GBP	-	-	1,902,723	-
JPY	-	-	7,323,315	-
NOK	-	-	2,847	-
SEK	-	-	165,570	-
USD	-	-	32,227,525	-
<b>Total</b>	-	-	<b>49,384,716</b>	-
<b>European Focus Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
DKK	-	-	21,781	-
EUR	-	-	3,457,549	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
GBP	-	-	762,780	-
JPY	-	-	5,514	-
NOK	-	-	3,273	-
USD	-	-	1,382,298	-
<b>Total</b>	-	-	<b>5,633,195</b>	-
<b>European Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,145,797	-
DKK	-	-	6,313	-
EUR	-	-	11,472,516	-
GBP	-	-	7,059,261	-
JPY	-	-	10,879,147	-
NOK	-	-	56,571	-
USD	-	-	6,664,334	-
<b>Total Securities lending transactions</b>	-	-	<b>38,283,938</b>	-
<b>OTC FDIs</b>				
EUR	-	(280,000)	-	-
<b>Total OTC FDIs</b>	-	<b>(280,000)</b>	-	-
<b>Total</b>	-	<b>(280,000)</b>	<b>38,283,938</b>	-
<b>European High Yield Bond Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	954,393	-
CAD	-	-	324,777	-
CHF	-	-	1,567	-
DKK	-	-	32,947	-
EUR	-	-	43,665,257	-
GBP	-	-	6,069,129	-
NOK	-	-	758	-
SEK	-	-	155,391	-
USD	-	-	15,051,696	-
<b>Total</b>	-	-	<b>66,255,915</b>	-
<b>OTC FDIs</b>				
EUR	374,000	(4,000)	-	-
<b>Total OTC FDIs</b>	<b>374,000</b>	<b>(4,000)</b>	-	-
<b>Total</b>	<b>374,000</b>	<b>(4,000)</b>	<b>66,255,915</b>	-
<b>European Special Situations Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	402,673	-
CAD	-	-	247,462	-
CHF	-	-	2,348	-
DKK	-	-	17,529	-
EUR	-	-	8,969,241	-
GBP	-	-	3,973,617	-
JPY	-	-	2,836,925	-
NOK	-	-	60,691	-
SEK	-	-	138,207	-
USD	-	-	30,744,765	-
<b>Total</b>	-	-	<b>47,393,458</b>	-
<b>OTC FDIs</b>				
AUD	-	-	-	-
<b>Total OTC FDIs</b>	-	-	-	-
<b>Total</b>	-	-	<b>47,393,458</b>	-
<b>European Sustainable Equity Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	27,667	-
CHF	-	-	1,990	-
DKK	-	-	1,187	-
EUR	-	-	130,587	-

  

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
GBP	-	-	44,473	-
JPY	-	-	75,777	-
NOK	-	-	131	-
SEK	-	-	50	-
USD	-	-	63,975	-
<b>Total</b>	-	-	<b>345,837</b>	-
<b>European Value Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
JPY	-	-	56,294	-
USD	-	-	240,129	-
<b>Total</b>	-	-	<b>296,423</b>	-
<b>FinTech Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	721,178	-
CAD	-	-	380,935	-
CHF	-	-	8,184	-
DKK	-	-	2,743	-
EUR	-	-	4,159,552	-
GBP	-	-	3,239,742	-
JPY	-	-	2,989,061	-
NOK	-	-	12,465	-
SEK	-	-	1,921,207	-
USD	-	-	13,009,992	-
<b>Total</b>	-	-	<b>26,445,059</b>	-
<b>Fixed Income Global Opportunities Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	5,696,849	-
CAD	-	-	7,363,925	-
CHF	-	-	2,873,591	-
DKK	-	-	13,693,786	-
EUR	-	-	300,330,881	-
GBP	-	-	63,266,596	-
JPY	-	-	181,275,930	-
NOK	-	-	47,640	-
SEK	-	-	18,609,863	-
USD	-	-	568,875,612	-
ILS	-	-	3,962	-
<b>Total Securities lending transactions</b>	-	-	<b>1,162,038,635</b>	-
<b>OTC FDIs</b>				
AUD	2,616	-	-	-
CZK	166,481	-	-	-
EUR	10,531,617	(9,636,808)	-	-
GBP	4,441,733	-	-	-
HKD	-	(1,266)	-	-
JPY	414,356	-	-	-
MXN	380,239	-	-	-
NZD	-	(12,346)	-	-
PLN	-	(39,080)	-	-
SGD	-	(6,065)	-	-
USD	188,082,903	(18,697,000)	-	-
ZAR	-	(365,558)	-	-
<b>Total OTC FDIs</b>	<b>204,019,945</b>	<b>(28,758,123)</b>	-	-
<b>Total</b>	<b>204,019,945</b>	<b>(28,758,123)</b>	<b>1,162,038,635</b>	-
<b>Total</b>	<b>204,019,945</b>	<b>(28,758,123)</b>	<b>1,162,038,635</b>	-
<b>Future Consumer Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	44,765	-
CAD	-	-	20,357	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CHF	-	-	3,211	-
DKK	-	-	2,317	-
EUR	-	-	402,618	-
GBP	-	-	131,678	-
JPY	-	-	150,553	-
NOK	-	-	431	-
SEK	-	-	103,957	-
USD	-	-	1,384,037	-
<b>Total</b>	-	-	<b>2,243,924</b>	-
<b>Future Of Transport Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	4,113,028	-
CAD	-	-	618,152	-
CHF	-	-	35,898	-
DKK	-	-	121,673	-
EUR	-	-	21,843,860	-
GBP	-	-	14,421,092	-
JPY	-	-	18,525,839	-
NOK	-	-	38,675	-
SEK	-	-	3,187,900	-
USD	-	-	47,027,987	-
<b>Total</b>	-	-	<b>109,934,104</b>	-
<b>Global Allocation Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	40,465,237	-
CAD	-	-	210,695,267	-
CHF	-	-	13,717,410	-
DKK	-	-	6,470,216	-
EUR	-	-	343,865,917	-
GBP	-	-	170,294,124	-
JPY	-	-	300,498,086	-
NOK	-	-	3,861,754	-
SEK	-	-	17,736,630	-
USD	-	-	1,223,170,790	-
<b>Total</b>	-	-	<b>2,330,775,431</b>	-
<b>OTC FDIs</b>				
AUD	-	-	-	-
CAD	-	-	-	-
CHF	-	-	-	-
EUR	-	-	-	-
GBP	-	-	-	-
JPY	-	-	-	-
MXN	-	-	-	-
NOK	-	-	-	-
<b>Total</b>	-	-	<b>2,330,775,431</b>	-
<b>Global Corporate Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	651,321	-
CAD	-	-	2,273,844	-
CHF	-	-	119,897	-
DKK	-	-	146,801	-
EUR	-	-	53,902,598	-
GBP	-	-	7,488,053	-
JPY	-	-	7,667,934	-
NOK	-	-	4,135	-
SEK	-	-	179,753	-
USD	-	-	21,589,324	-
<b>Total</b>	-	-	<b>94,023,660</b>	-
<b>OTC FDIs</b>				
AUD	-	-	-	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CAD	-	-	-	-
CHF	-	-	-	-
EUR	-	-	-	-
<b>Total OTC FDIs</b>	-	-	-	-
<b>Total</b>	-	-	<b>94,023,660</b>	-
<b>Global Equity Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	451,426	-
CAD	-	-	89,839	-
EUR	-	-	80,848	-
GBP	-	-	3,936,586	-
JPY	-	-	7,540,853	-
USD	-	-	9,049,252	-
<b>Total</b>	-	-	<b>21,148,804</b>	-
<b>Global Government Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,547,144	-
CAD	-	-	6,778,849	-
CHF	-	-	180,310	-
DKK	-	-	970,604	-
EUR	-	-	111,741,981	-
GBP	-	-	19,607,824	-
JPY	-	-	1,481,470	-
NOK	-	-	5,240,167	-
SEK	-	-	205,574	-
USD	-	-	94,736,302	-
<b>Total</b>	-	-	<b>243,490,225</b>	-
<b>OTC FDIs</b>				
AUD	-	-	-	-
CAD	-	-	-	-
CHF	-	-	-	-
EUR	-	-	-	-
GBP	-	-	-	-
JPY	-	-	-	-
MXN	-	-	-	-
<b>Total OTC FDIs</b>	-	-	-	-
<b>Total</b>	-	-	<b>243,490,225</b>	-
<b>Global High Yield Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,753,577	-
CAD	-	-	3,778,280	-
CHF	-	-	30,996	-
DKK	-	-	135,987	-
EUR	-	-	136,357,499	-
GBP	-	-	17,212,598	-
JPY	-	-	1,315,357	-
NOK	-	-	1,852	-
SEK	-	-	536,974	-
USD	-	-	50,037,369	-
<b>Total</b>	-	-	<b>211,160,488</b>	-
<b>OTC FDIs</b>				
USD	2,565,000	(2,342,623)	-	-
<b>Total OTC FDIs</b>	<b>2,565,000</b>	<b>(2,342,623)</b>	-	-
<b>Total</b>	<b>2,565,000</b>	<b>(2,342,623)</b>	<b>211,160,488</b>	-
<b>Global Inflation Linked Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,242,033	-
CAD	-	-	1,659,045	-
CHF	-	-	758,939	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
DKK	-	-	181,105	-
EUR	-	-	9,248,450	-
GBP	-	-	5,033,900	-
JPY	-	-	6,438,801	-
NOK	-	-	912	-
SEK	-	-	23,054	-
USD	-	-	3,382,147	-
<b>Total Securities lending transactions</b>	<b>-</b>	<b>-</b>	<b>27,968,387</b>	<b>-</b>
<b>OTC FDIs</b>				
EUR	7,740	-	-	-
GBP	-	(2,647)	-	-
USD	614,387	(233,325)	278,141	-
<b>Total OTC FDIs</b>	<b>622,127</b>	<b>(235,972)</b>	<b>278,141</b>	<b>-</b>
<b>Total</b>	<b>622,127</b>	<b>(235,972)</b>	<b>27,968,387</b>	<b>-</b>
<b>Total</b>	<b>-</b>	<b>-</b>	<b>27,968,387</b>	<b>-</b>
<b>Global Multi-Asset Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	6,191,426	-
CAD	-	-	2,687,403	-
CHF	-	-	203,960	-
DKK	-	-	126,601	-
EUR	-	-	116,098,916	-
GBP	-	-	23,174,540	-
JPY	-	-	12,028,478	-
NOK	-	-	18,423	-
SEK	-	-	470,596	-
USD	-	-	78,174,328	-
<b>Total Securities lending transactions</b>	<b>-</b>	<b>-</b>	<b>239,174,671</b>	<b>-</b>
<b>OTC FDIs</b>				
USD	73,000	(908,012)	-	-
<b>Total OTC FDIs</b>	<b>73,000</b>	<b>(908,012)</b>	<b>-</b>	<b>-</b>
<b>Total</b>	<b>73,000</b>	<b>(908,012)</b>	<b>239,174,671</b>	<b>-</b>
<b>Total</b>	<b>-</b>	<b>-</b>	<b>239,174,671</b>	<b>-</b>
<b>Impact Bond Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
EUR	-	-	1,438,236	-
GBP	-	-	415,054	-
USD	-	-	360,364	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>2,213,654</b>	<b>-</b>
<b>OTC FDIs</b>				
USD	74,941	-	-	-
<b>Total OTC FDIs</b>	<b>74,941</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Total</b>	<b>74,941</b>	<b>-</b>	<b>2,213,654</b>	<b>-</b>
<b>Japan Flexible Equity Fund (in JPY)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	91,738,136	-
CAD	-	-	50,469,431	-
CHF	-	-	1,005,165	-
DKK	-	-	1,647,212	-
EUR	-	-	302,834,779	-
GBP	-	-	821,338,870	-
JPY	-	-	1,616,178,237	-
NOK	-	-	186,290	-
SEK	-	-	203,650,392	-
USD	-	-	12,031,279,637	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>15,120,328,149</b>	<b>-</b>

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Japan Small &amp; MidCap Opportunities Fund (in JPY)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	158,064,609	-
CAD	-	-	34,593,679	-
CHF	-	-	12,077,270	-
DKK	-	-	1,513,587	-
EUR	-	-	515,772,653	-
GBP	-	-	268,142,546	-
JPY	-	-	618,353,861	-
NOK	-	-	284,570	-
SEK	-	-	168,061,681	-
USD	-	-	4,768,947,428	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>6,545,811,884</b>	<b>-</b>
<b>Latin American Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	417,193	-
CAD	-	-	636,688	-
CHF	-	-	12,652	-
EUR	-	-	3,528,172	-
GBP	-	-	2,144,274	-
ILS	-	-	8,012	-
JPY	-	-	525,742	-
NOK	-	-	87,433	-
SEK	-	-	3,074,764	-
USD	-	-	30,877,633	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>41,312,563</b>	<b>-</b>
<b>Natural Resources Fund (in USD)<sup>(4)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	303,217	-
CAD	-	-	437,904	-
CHF	-	-	9,196	-
DKK	-	-	43,487	-
EUR	-	-	4,992,350	-
GBP	-	-	2,410,899	-
JPY	-	-	39,370	-
NOK	-	-	2,183	-
SEK	-	-	2,234,748	-
USD	-	-	12,742,466	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>23,215,820</b>	<b>-</b>
<b>Next Generation Health Care Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	116,974	-
CAD	-	-	2,895	-
CHF	-	-	10,430	-
EUR	-	-	275,338	-
GBP	-	-	36,636	-
JPY	-	-	370,221	-
NOK	-	-	125	-
SEK	-	-	14,213	-
USD	-	-	1,435,641	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>2,262,473</b>	<b>-</b>
<b>Next Generation Technology Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	16,297,962	-
CAD	-	-	418,716	-
CHF	-	-	750,993	-
DKK	-	-	950	-
EUR	-	-	45,076,089	-
GBP	-	-	23,971,823	-

## Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	70,547,093	-
NOK	-	-	63,434	-
SEK	-	-	2,162,820	-
USD	-	-	180,681,688	-
<b>Total</b>	-	-	<b>339,971,568</b>	-
<b>Nutrition Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	623,751	-
CAD	-	-	209,028	-
CHF	-	-	35,247	-
EUR	-	-	1,890,926	-
GBP	-	-	1,168,589	-
ILS	-	-	17,003	-
JPY	-	-	2,263,003	-
NOK	-	-	181,989	-
SEK	-	-	673,160	-
USD	-	-	22,487,413	-
<b>Total</b>	-	-	<b>29,533,109</b>	-
<b>Sustainable Asian Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	32,275	-
EUR	-	-	3,475,630	-
GBP	-	-	396,962	-
USD	-	-	2,250,858	-
<b>Total</b>	-	-	<b>6,155,725</b>	-
<b>OTC FDIs</b>				
USD	1,566,645	-	-	-
<b>Total OTC FDIs</b>	<b>1,566,645</b>	-	-	-
<b>Total</b>	<b>1,566,645</b>	-	<b>6,155,725</b>	-
<b>Sustainable Emerging Markets Blended Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	217,601	-
CAD	-	-	81,928	-
CHF	-	-	1,527	-
DKK	-	-	7,512	-
EUR	-	-	5,181,328	-
GBP	-	-	1,276,538	-
SEK	-	-	144,658	-
USD	-	-	3,583,441	-
<b>Total Securities lending transactions</b>	-	-	<b>10,494,534</b>	-
<b>OTC FDIs</b>				
CZK	-	(14,171)	-	-
EUR	-	(5)	-	-
GBP	1,461	-	-	-
HUF	-	(144)	-	-
MXN	76,787	-	-	-
USD	106,649	(31,934)	-	-
ZAR	-	(6,128)	-	-
<b>Total OTC FDIs</b>	<b>184,897</b>	<b>(52,382)</b>	-	-
<b>Total</b>	<b>184,897</b>	<b>(52,382)</b>	<b>10,494,534</b>	-
<b>Sustainable Emerging Markets Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	567,500	-
CAD	-	-	50,853	-
CHF	-	-	1,082	-
DKK	-	-	19,591	-
EUR	-	-	14,458,411	-
GBP	-	-	1,247,700	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	106,434	-
USD	-	-	5,766,731	-
<b>Total</b>	-	-	<b>22,218,303</b>	-
<b>OTC FDIs</b>				
CZK	-	(488)	-	-
EUR	5,031	-	-	-
MXN	34,556	-	-	-
PLN	-	(156)	-	-
USD	1,054,318	(350,000)	-	-
ZAR	13,178	-	-	-
<b>Total OTC FDIs</b>	<b>1,107,083</b>	<b>(350,644)</b>	-	-
<b>Total</b>	<b>1,107,083</b>	<b>(350,644)</b>	<b>22,218,303</b>	-
PLN	-	-	-	-
SGD	-	-	-	-
USD	-	-	-	-
ZAR	-	-	-	-
<b>Total OTC FDIs</b>	-	-	-	-
<b>Total</b>	-	-	<b>22,218,303</b>	-
<b>Sustainable Emerging Markets Corporate Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	102,078	-
CAD	-	-	58,311	-
CHF	-	-	168	-
DKK	-	-	3,524	-
EUR	-	-	3,790,792	-
GBP	-	-	691,552	-
SEK	-	-	16,655	-
USD	-	-	1,744,273	-
<b>Total</b>	-	-	<b>6,407,353</b>	-
<b>Sustainable Emerging Markets Local Currency Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	2,033,960	-
DKK	-	-	70,215	-
EUR	-	-	16,573,937	-
GBP	-	-	3,505,331	-
SEK	-	-	19,311	-
USD	-	-	5,038,835	-
<b>Total</b>	-	-	<b>27,241,589</b>	-
<b>OTC FDIs</b>				
CZK	-	(253,254)	-	-
USD	1,438,000	(2,161,951)	278,688	1,495,800
<b>Total OTC FDIs</b>	<b>1,438,000</b>	<b>(2,161,951)</b>	<b>278,688</b>	<b>1,495,800</b>
<b>Total</b>	<b>1,438,000</b>	<b>(2,161,951)</b>	<b>27,520,277</b>	<b>1,495,800</b>
<b>Sustainable Energy Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	5,910,048	-
CAD	-	-	574,447	-
CHF	-	-	532,002	-
DKK	-	-	36,437	-
EUR	-	-	16,813,375	-
GBP	-	-	2,782,023	-
ILS	-	-	131,944	-
JPY	-	-	15,400,927	-
NOK	-	-	1,428,215	-
SEK	-	-	72,451	-
USD	-	-	184,299,379	-
<b>Total</b>	-	-	<b>227,981,298</b>	-



# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	826,842	-
CAD	-	-	240,998	-
CHF	-	-	5,602	-
DKK	-	-	127,026	-
EUR	-	-	11,979,143	-
GBP	-	-	4,524,438	-
JPY	-	-	112,482	-
NOK	-	-	140,383	-
SEK	-	-	247,853	-
USD	-	-	7,332,850	-
<b>Total</b>	-	-	<b>25,537,616</b>	-
<b>OTC FDIs</b>				
CZK	13,027	-	-	-
EUR	4,263,921	(427,887)	-	654,188
GBP	219,310	-	-	-
JPY	12,148	-	-	-
MXN	158,171	-	-	-
PLN	-	(4,233)	-	-
USD	4,644,745	(1,843)	-	-
ZAR	-	(16,596)	-	-
<b>Total OTC FDIs</b>	<b>9,311,322</b>	<b>(450,559)</b>	-	<b>654,188</b>
<b>Total</b>	<b>9,311,322</b>	<b>(450,559)</b>	<b>25,537,616</b>	<b>654,188</b>
SGD	-	-	-	-
USD	-	-	-	-
ZAR	-	-	-	-
<b>Total OTC FDIs</b>	-	-	-	-
<b>Total</b>	<b>9,311,322</b>	<b>(450,559)</b>	<b>25,537,616</b>	<b>654,188</b>
<b>Sustainable Global Allocation Fund (in USD)</b>				
<b>OTC FDIs</b>				
EUR	70,263	-	-	-
GBP	1,743	-	-	-
MXN	30,759	-	-	-
USD	165,000	(66,810)	-	-
<b>Total OTC FDIs</b>	<b>267,765</b>	<b>(66,810)</b>	-	-
<b>Total</b>	<b>267,765</b>	<b>(66,810)</b>	-	-
<b>Sustainable Global Bond Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	469,435	-
CAD	-	-	76,297	-
CHF	-	-	562	-
DKK	-	-	16,206	-
EUR	-	-	8,641,420	-
GBP	-	-	2,043,092	-
SEK	-	-	56,961	-
USD	-	-	3,358,000	-
<b>Total Securities lending transactions</b>	-	-	<b>14,661,972</b>	-
<b>OTC FDIs</b>				
CZK	1,077	-	-	-
EUR	-	(7,591)	-	-
MXN	56,694	-	-	-
PLN	-	(10)	-	-
USD	393,566	-	-	-
<b>Total OTC FDIs</b>	<b>451,337</b>	<b>(7,601)</b>	-	-
<b>Total</b>	<b>451,337</b>	<b>(7,601)</b>	<b>14,661,972</b>	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
<b>Sustainable Global Dynamic Equity Fund (in USD)<sup>(4)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	387,952	-
CAD	-	-	9,540	-
CHF	-	-	5,468	-
EUR	-	-	810,044	-
GBP	-	-	825,791	-
JPY	-	-	2,380,826	-
NOK	-	-	23,623	-
SEK	-	-	136	-
USD	-	-	6,059,995	-
ILS	-	-	2,236	-
<b>Total</b>	-	-	<b>10,505,610</b>	-
<b>OTC FDIs</b>				
USD	-	-	-	14,664,055
<b>Total OTC FDIs</b>	-	-	-	<b>14,664,055</b>
<b>Total</b>	-	-	<b>10,505,610</b>	<b>14,644,055</b>
<b>Sustainable Global Infrastructure Fund (in USD)</b>				
<b>Securities lending transactions</b>				
DKK	-	-	2,001	-
EUR	-	-	233,190	-
GBP	-	-	62,411	-
JPY	-	-	638	-
NOK	-	-	822	-
USD	-	-	132,325	-
<b>Total</b>	-	-	<b>431,387</b>	-
<b>Sustainable World Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	1,601,954	-
CAD	-	-	1,570,149	-
CHF	-	-	166,182	-
DKK	-	-	278,189	-
EUR	-	-	47,433,059	-
GBP	-	-	15,915,963	-
JPY	-	-	9,677,263	-
NOK	-	-	3,942	-
SEK	-	-	454,689	-
USD	-	-	34,719,964	-
<b>Total Securities lending transactions</b>	-	-	<b>111,821,354</b>	-
<b>OTC FDIs</b>				
CZK	15,242	-	-	-
EUR	963,252	(342)	-	-
GBP	3,845,809	-	-	-
JPY	170,718	-	-	-
MXN	-	(16,621)	-	-
PLN	2,232	-	-	-
USD	3,789,434	(919,485)	-	905,999
<b>Total OTC FDIs</b>	<b>8,786,687</b>	<b>(936,448)</b>	-	<b>905,999</b>
<b>Total</b>	<b>8,786,687</b>	<b>(936,448)</b>	<b>111,821,354</b>	<b>905,999</b>
<b>Swiss Small &amp; MidCap Opportunities Fund (in CHF)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	211,178	-
CAD	-	-	20,020	-
CHF	-	-	232	-
DKK	-	-	8,343	-
EUR	-	-	15,695,563	-
GBP	-	-	4,513,379	-

## Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	2,573,065	-
NOK	-	-	113,340	-
SEK	-	-	22,739	-
USD	-	-	17,660,405	-
<b>Total</b>	-	-	<b>40,818,264</b>	-
<b>Systematic China Environmental Tech Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	14,954	-
EUR	-	-	25,161	-
GBP	-	-	37,204	-
JPY	-	-	75,571	-
USD	-	-	4,387	-
<b>Total</b>	-	-	<b>157,277</b>	-
<b>Systematic ESG Multi Allocation Credit Fund (in USD)<sup>(4)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	54,346	-
CAD	-	-	9,521	-
CHF	-	-	124	-
EUR	-	-	2,543,180	-
GBP	-	-	1,093,739	-
JPY	-	-	274,639	-
SEK	-	-	11,560	-
USD	-	-	1,246,165	-
<b>Total</b>	-	-	<b>5,233,274</b>	-
<b>Systematic Global Equity High Income Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	11,340,660	-
CAD	-	-	1,958,819	-
CHF	-	-	844,184	-
DKK	-	-	80,921	-
EUR	-	-	26,879,378	-
GBP	-	-	31,874,863	-
ILS	-	-	211,545	-
JPY	-	-	81,365,043	-
NOK	-	-	2,272,959	-
SEK	-	-	4,085,719	-
USD	-	-	401,146,808	-
<b>Total</b>	-	-	<b>562,060,899</b>	-
<b>Systematic Global Sustainable Income &amp; Growth Fund (in USD)<sup>(4)</sup></b>				
<b>Securities lending transactions</b>				
AUD	-	-	30,681	-
CAD	-	-	605	-
EUR	-	-	47,053	-
GBP	-	-	95,266	-
JPY	-	-	190,446	-
USD	-	-	69,017	-
<b>Total</b>	-	-	<b>433,068</b>	-
<b>Systematic Sustainable Global SmallCap Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	685,675	-
CAD	-	-	347,619	-
CHF	-	-	30,003	-
DKK	-	-	12,414	-
EUR	-	-	4,492,097	-
GBP	-	-	2,004,006	-
ILS	-	-	19,984	-
JPY	-	-	3,855,964	-
NOK	-	-	217,615	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	1,257,285	-
USD	-	-	56,534,880	-
<b>Total</b>	-	-	<b>69,457,542</b>	-
<b>United Kingdom Fund (in GBP)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	705,789	-
CHF	-	-	64,061	-
DKK	-	-	569	-
EUR	-	-	2,512,661	-
GBP	-	-	427,262	-
JPY	-	-	1,575,763	-
NOK	-	-	11,076	-
SEK	-	-	1,597	-
USD	-	-	2,647,709	-
<b>Total</b>	-	-	<b>7,946,487</b>	-
<b>US Basic Value Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	289,886	-
CAD	-	-	643,200	-
CHF	-	-	8,791	-
EUR	-	-	4,023,067	-
GBP	-	-	1,636,586	-
ILS	-	-	52,633	-
JPY	-	-	1,609,459	-
NOK	-	-	561,922	-
SEK	-	-	2,136,497	-
USD	-	-	69,745,042	-
<b>Total</b>	-	-	<b>80,707,083</b>	-
<b>US Dollar Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	145,247	-
CAD	-	-	2,441,791	-
CHF	-	-	258,264	-
DKK	-	-	1,251	-
EUR	-	-	2,811,868	-
GBP	-	-	915,301	-
JPY	-	-	921,916	-
NOK	-	-	30	-
SEK	-	-	37,869	-
USD	-	-	3,920,351	-
<b>Total Securities lending transactions</b>	-	-	<b>11,453,888</b>	-
<b>OTC FDIs</b>				
CZK	2,395	-	-	-
EUR	32,353	(17,873)	-	-
GBP	1,191	-	-	-
MXN	-	(3,770)	-	-
PLN	-	(888)	-	-
USD	1,053,000	(561,109)	-	1,446,047
<b>Total OTC FDIs</b>	<b>1,088,939</b>	<b>(583,640)</b>	-	<b>1,446,047</b>
<b>Total</b>	<b>1,088,939</b>	<b>(583,640)</b>	<b>11,453,888</b>	<b>1,446,047</b>
<b>US Dollar High Yield Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	601,751	-
CAD	-	-	4,637,627	-
CHF	-	-	61,474	-
DKK	-	-	253,969	-
EUR	-	-	114,420,424	-
GBP	-	-	11,142,511	-

# Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	1,284,152	-
NOK	-	-	1,654	-
SEK	-	-	45,770	-
USD	-	-	33,161,511	-
<b>Total Securities lending transactions</b>	-	-	<b>165,610,843</b>	-
<b>OTC FDIs</b>				
USD	2,476,000	(4,531,068)	-	-
<b>Total OTC FDIs</b>	<b>2,476,000</b>	<b>(4,531,068)</b>	-	-
<b>Total</b>	<b>2,476,000</b>	<b>(4,531,068)</b>	<b>165,610,843</b>	-
<b>US Dollar Short Duration Bond Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	5,068,212	-
CAD	-	-	1,356,786	-
CHF	-	-	3,297,298	-
EUR	-	-	100,052,481	-
GBP	-	-	34,356,059	-
JPY	-	-	43,366,788	-
USD	-	-	51,352,230	-
<b>Total Securities lending transactions</b>	-	-	<b>238,849,853</b>	-
<b>OTC FDIs</b>				
JPY	18,985	-	-	-
USD	1,026,453	-	-	-
<b>Total OTC FDIs</b>	<b>1,045,438</b>	-	-	-
<b>Total</b>	<b>1,045,438</b>	-	<b>238,849,853</b>	-
<b>US Flexible Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	712,017	-
CAD	-	-	13,968,571	-
CHF	-	-	21,593	-
EUR	-	-	6,238,992	-
GBP	-	-	3,659,596	-
ILS	-	-	141,242	-
JPY	-	-	1,168,058	-
NOK	-	-	1,493,512	-
SEK	-	-	5,247,648	-
USD	-	-	153,501,237	-
<b>Total</b>	-	-	<b>186,152,466</b>	-
<b>US Growth Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	3,151	-
CAD	-	-	147,780	-
CHF	-	-	96	-
EUR	-	-	711,997	-
GBP	-	-	16,193	-
ILS	-	-	33,573	-
JPY	-	-	857,146	-
NOK	-	-	353,805	-
SEK	-	-	23,220	-
USD	-	-	38,596,389	-
<b>Total</b>	-	-	<b>40,743,350</b>	-
<b>US Mid-Cap Value Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	203,508	-
CAD	-	-	366,791	-
CHF	-	-	6,172	-
EUR	-	-	2,477,260	-

  

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
GBP	-	-	1,198,269	-
ILS	-	-	17,084	-
JPY	-	-	503,138	-
NOK	-	-	186,890	-
SEK	-	-	1,499,881	-
USD	-	-	24,413,082	-
<b>Total</b>	-	-	<b>30,872,075</b>	-
<b>US Sustainable Equity Fund (in USD)</b>				
<b>Securities lending transactions</b>				
CAD	-	-	260,373	-
USD	-	-	28,414	-
<b>Total</b>	-	-	<b>288,787</b>	-
<b>World Energy Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	499,667	-
CAD	-	-	721,615	-
CHF	-	-	27,532	-
DKK	-	-	93,357	-
EUR	-	-	15,976,159	-
GBP	-	-	8,981,793	-
JPY	-	-	19,867,383	-
NOK	-	-	3,598	-
SEK	-	-	4,411,311	-
USD	-	-	300,547,706	-
<b>Total</b>	-	-	<b>351,130,121</b>	-
<b>World Financials Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	695,396	-
CAD	-	-	634,838	-
CHF	-	-	10,861	-
DKK	-	-	21,282	-
EUR	-	-	15,527,984	-
GBP	-	-	7,551,120	-
ILS	-	-	47,564	-
JPY	-	-	4,348,702	-
NOK	-	-	598,352	-
SEK	-	-	2,178,730	-
USD	-	-	85,157,364	-
<b>Total</b>	-	-	<b>116,772,193</b>	-
<b>World Gold Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	24,731,020	-
CAD	-	-	235,969	-
CHF	-	-	2,240,795	-
DKK	-	-	36,783	-
EUR	-	-	39,061,686	-
GBP	-	-	6,280,595	-
ILS	-	-	22,247	-
JPY	-	-	58,411,167	-
NOK	-	-	259,199	-
SEK	-	-	891,480	-
USD	-	-	112,416,165	-
<b>Total</b>	-	-	<b>244,587,106</b>	-
<b>World Healthscience Fund (in USD)</b>				
<b>Securities lending transactions</b>				
AUD	-	-	6,078,306	-
CAD	-	-	3,447,918	-
CHF	-	-	29,969	-
DKK	-	-	196,892	-

## Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
EUR	-	-	19,453,518	-
GBP	-	-	46,068,430	-
JPY	-	-	63,992,514	-
NOK	-	-	2,865,790	-
SEK	-	-	2,426,865	-
USD	-	-	573,696,443	-
ILS	-	-	266,802	-
<b>Total Securities lending transactions</b>	-	-	<b>718,523,446</b>	-
<b>OTC FDIs</b>				
USD	4,750,000	-	-	48,901,000
<b>Total OTC FDIs</b>	<b>4,750,000</b>	-	-	<b>48,901,000</b>
<b>Total</b>	<b>4,750,000</b>	-	<b>718,523,446</b>	<b>48,901,000</b>

### World Mining Fund (in USD)

Securities lending transactions				
AUD	-	-	5,093,680	-
CAD	-	-	560,286	-
CHF	-	-	142,566	-
DKK	-	-	690,483	-
EUR	-	-	51,547,329	-
GBP	-	-	24,309,786	-
ILS	-	-	83,844	-
JPY	-	-	22,451,768	-
NOK	-	-	885,940	-
SEK	-	-	1,079,732	-
USD	-	-	147,557,545	-
<b>Total</b>	-	-	<b>254,402,959</b>	-

### World Real Estate Securities Fund (in USD)

Securities lending transactions				
AUD	-	-	436,179	-
CAD	-	-	44,243	-
CHF	-	-	37,959	-
DKK	-	-	22,759	-
EUR	-	-	2,307,439	-
GBP	-	-	755,789	-
JPY	-	-	1,214,952	-
NOK	-	-	617	-
SEK	-	-	239,675	-
USD	-	-	6,325,364	-
<b>Total</b>	-	-	<b>11,384,976</b>	-

### World Technology Fund (in USD)

Securities lending transactions				
AUD	-	-	38,059,357	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CAD	-	-	3,496,508	-
CHF	-	-	2,213,891	-
DKK	-	-	16,302	-
EUR	-	-	67,939,101	-
GBP	-	-	42,827,941	-
ILS	-	-	807,676	-
JPY	-	-	125,881,570	-
NOK	-	-	8,598,792	-
SEK	-	-	183,661	-
USD	-	-	776,202,894	-
<b>Total</b>	-	-	<b>1,066,227,693</b>	-

(2) Fund launched during the year, see Note 1, for further details.

(3) Fund suspended, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details

(5) Fund closed to subscriptions, see Note 1, for further details.

### Reuse of collateral received

As at 29 February 2024, all cash collateral received by the Funds was re-invested in money market funds managed by the Management Company or its affiliates, as disclosed in the Fund's Portfolio of Investments. The Funds are the legal owner of inbound collateral and can sell the assets and withhold the cash in the case of default. All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC FDIs, cannot be sold, re-invested or pledged.

The following table summarises the returns earned by the Funds during the period ended 29 February 2024 from the reinvestment in money market funds of cash collateral received in respect of OTC derivative transactions. These returns represent the accumulative total return of the representative money market fund for the period ended 29 February 2024. These returns do not take into account any interest payable to the counterparty under the relevant collateral arrangements.

Money Market Fund	Total Return %
<b>Institutional Cash Series plc</b>	
- BlackRock ICS Euro Liquid Environmentally Aware Fund	3.63%
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	5.50%

### Analysis of collateral currency, type, quality and maturity tenor

The following table provides an analysis of the type, quality and maturity tenor of non-cash collateral received and posted by the Funds by way of title transfer collateral arrangement in respect of securities lending transactions and OTC FDIs (including TRS), as at 29 February 2024.

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Asian Dragon Fund (in USD)</b>							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	-	21,817	21,817

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Equities</b>							
Recognised equity index	-	-	-	-	1,730,373	-	1,730,373
<b>Total</b>	-	-	-	-	<b>1,730,373</b>	<b>21,817</b>	<b>1,752,190</b>
<b>Total</b>	-	-	-	-	-	-	-
<b>Asian Growth Leaders Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	2,481,554	2,481,554
<b>Equities</b>							
Recognised equity index	-	-	-	-	8,445,329	-	8,445,329
<b>Total</b>	-	-	-	-	<b>8,445,329</b>	<b>2,481,554</b>	<b>10,926,883</b>
<b>Asian High Yield Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	1,936,898	876,725	16,149,672	-	149,433,739	168,397,034
<b>Equities</b>							
Recognised equity index	-	-	-	-	4,908,071	-	4,908,071
<b>Total</b>	-	<b>1,936,898</b>	<b>876,725</b>	<b>16,149,672</b>	<b>4,908,071</b>	<b>149,433,739</b>	<b>173,305,105</b>
<b>Total</b>	-	-	-	-	-	-	-
<b>Asian Multi-Asset Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	330,363	70,331	906,684	270	6,724,129	8,031,777
<b>Equities</b>							
Recognised equity index	-	-	-	-	1,889,977	-	1,889,977
<b>Total</b>	-	<b>330,363</b>	<b>70,331</b>	<b>906,684</b>	<b>1,890,247</b>	<b>6,724,129</b>	<b>9,921,754</b>
<b>Asian Sustainable Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	8,822	8,822
<b>Equities</b>							
Recognised equity index	-	-	-	-	699,662	-	699,662
<b>Total</b>	-	-	-	-	<b>699,662</b>	<b>8,822</b>	<b>708,484</b>
<b>Total</b>	-	-	-	-	-	-	-
<b>Asian Tiger Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	14,338	4,525,873	1,526,682	34,143,530	-	226,182,852	266,393,275
<b>Equities</b>							
Recognised equity index	-	-	-	-	57,494,547	-	57,494,547
<b>Total</b>	<b>14,338</b>	<b>4,525,873</b>	<b>1,526,682</b>	<b>34,143,530</b>	<b>57,494,547</b>	<b>226,182,852</b>	<b>323,887,822</b>
<b>Total</b>	-	-	-	-	-	-	-
<b>Brown To Green Materials Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	180,850	180,850
<b>Equities</b>							
Recognised equity index	-	-	-	-	2,548,687	-	2,548,687
<b>Total</b>	-	-	-	-	<b>2,548,687</b>	<b>180,850</b>	<b>2,729,537</b>
<b>China Bond Fund (in CNH)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	6,924	6,381,842	92,813,255	-	559,834,819	659,036,840
<b>Equities</b>							
Recognised equity index	-	-	-	-	47,438,012	-	47,438,012
<b>Total</b>	-	<b>6,924</b>	<b>6,381,842</b>	<b>92,813,255</b>	<b>47,438,012</b>	<b>559,834,819</b>	<b>706,474,852</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>China Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	832,392	7,063,745	7,896,137
<b>Equities</b>							
Recognised equity index	-	-	-	-	67,791,242	-	67,791,242
Total	-	-	-	-	<b>68,623,634</b>	<b>7,063,745</b>	<b>75,687,379</b>
<b>China Innovation Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	4,946	4,946
<b>Equities</b>							
Recognised equity index	-	-	-	-	392,313	-	392,313
Total	-	-	-	-	<b>392,313</b>	<b>4,946</b>	<b>397,259</b>
<b>China Onshore Bond Fund (in CNH)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	508,019	12,862	820,202	-	4,717,129	6,058,212
<b>Equities</b>							
Recognised equity index	-	-	-	-	221,584	-	221,584
Total	-	<b>508,019</b>	<b>12,862</b>	<b>820,202</b>	<b>221,584</b>	<b>4,717,129</b>	<b>6,279,796</b>
<b>Circular Economy Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	1,238,134	1,238,134
<b>Equities</b>							
Recognised equity index	-	-	-	-	56,403,158	-	56,403,158
Total	-	-	-	-	<b>56,403,158</b>	<b>1,238,134</b>	<b>57,641,292</b>
<b>Climate Action Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	45,705	45,705
<b>Equities</b>							
Recognised equity index	-	-	-	-	209,271	-	209,271
Total	-	-	-	-	<b>209,271</b>	<b>45,705</b>	<b>254,976</b>
<b>Climate Action Multi-Asset Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	12,847	6,830	413,125	432,802
<b>Equities</b>							
Recognised equity index	-	-	-	-	733,421	-	733,421
Total	-	-	-	<b>12,847</b>	<b>740,251</b>	<b>413,125</b>	<b>1,166,223</b>
<b>Continental European Flexible Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	3,238,928	31,499	55,535,418	58,805,845
<b>Equities</b>							
Recognised equity index	-	-	-	-	107,779,299	-	107,779,299
Total	-	-	-	<b>3,238,928</b>	<b>107,810,798</b>	<b>55,535,418</b>	<b>166,585,144</b>
<b>Dynamic High Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	3,552,867	344,971	9,067,667	1,009,408	58,799,093	72,774,006
<b>Equities</b>							
Recognised equity index	-	-	-	-	43,499,891	-	43,499,891
Total	-	<b>3,552,867</b>	<b>344,971</b>	<b>9,067,667</b>	<b>44,509,299</b>	<b>58,799,093</b>	<b>116,273,897</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Emerging Europe Fund (in EUR)<sup>(3)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	68,977	95,901	10,019,385	10,184,263
<b>Equities</b>							
Recognised equity index	-	-	-	-	23,236,624	-	23,236,624
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>68,977</b>	<b>23,332,525</b>	<b>10,019,385</b>	<b>33,420,887</b>
<b>Emerging Markets Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	634,005	1,024,370	14,286,708	-	122,902,522	138,847,605
<b>Equities</b>							
Recognised equity index	-	-	-	-	62,127,161	-	62,127,161
<b>Total</b>	<b>-</b>	<b>634,005</b>	<b>1,024,370</b>	<b>14,286,708</b>	<b>62,127,161</b>	<b>122,902,522</b>	<b>200,974,766</b>
<b>Emerging Markets Corporate Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	1,711,753	1,570,886	27,513,926	-	130,402,912	161,199,477
<b>Equities</b>							
Recognised equity index	-	-	-	-	12,475,171	-	12,475,171
<b>Total</b>	<b>-</b>	<b>1,711,753</b>	<b>1,570,886</b>	<b>27,513,926</b>	<b>12,475,171</b>	<b>130,402,912</b>	<b>173,674,648</b>
<b>Emerging Markets Equity Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	2,588,882	2,588,882
<b>Equities</b>							
Recognised equity index	-	-	-	-	4,952,331	-	4,952,331
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>4,952,331</b>	<b>2,588,882</b>	<b>7,541,213</b>
<b>Emerging Markets Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	100,146	100,146
<b>Equities</b>							
Recognised equity index	-	-	-	-	51,108,362	-	51,108,362
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>51,108,362</b>	<b>100,146</b>	<b>51,208,508</b>
<b>Emerging Markets Impact Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	241,711	6,101	2,253,574	-	11,564,117	14,065,503
<b>Equities</b>							
Recognised equity index	-	-	-	-	4	-	4
<b>Total</b>	<b>-</b>	<b>241,711</b>	<b>6,101</b>	<b>2,253,574</b>	<b>4</b>	<b>11,564,117</b>	<b>14,065,507</b>
<b>Emerging Markets Local Currency Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	5,142,022	1,482,189	12,659,315	-	91,441,943	110,725,469
<b>Equities</b>							
Recognised equity index	-	-	-	-	5,793,573	-	5,793,573
<b>Total</b>	<b>-</b>	<b>5,142,022</b>	<b>1,482,189</b>	<b>12,659,315</b>	<b>5,793,573</b>	<b>91,441,943</b>	<b>116,519,042</b>
<b>Collateral received - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	1,423,482	-	1,423,482
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,423,482</b>	<b>-</b>	<b>1,423,482</b>



# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	2,373,074	-	2,373,074
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>2,373,074</b>	<b>-</b>	<b>2,373,074</b>
<b>Emerging Markets Sustainable Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	25,483	25,483
<b>Equities</b>							
Recognised equity index	-	-	-	-	3,605,685	-	3,605,685
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>3,605,685</b>	<b>25,483</b>	<b>3,631,168</b>
<b>ESG Flex Choice Growth Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	100,223	100,223
<b>Equities</b>							
Recognised equity index	-	-	-	-	607	-	607
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>607</b>	<b>100,223</b>	<b>100,830</b>
<b>ESG Global Conservative Income Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	494,547	100,284	1,749,774	503	19,119,158	21,464,266
<b>Equities</b>							
Recognised equity index	-	-	-	-	2,647,240	-	2,647,240
<b>Total</b>	<b>-</b>	<b>494,547</b>	<b>100,284</b>	<b>1,749,774</b>	<b>2,647,743</b>	<b>19,119,158</b>	<b>24,111,506</b>
<b>ESG Global Multi-Asset Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	19	7,195	112,797	120,011
<b>Equities</b>							
Recognised equity index	-	-	-	-	29,170	-	29,170
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>19</b>	<b>36,365</b>	<b>112,797</b>	<b>149,181</b>
<b>ESG Multi-Asset Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	35,956	910	966,807	153,942	64,013,608	65,171,223
<b>Equities</b>							
Recognised equity index	-	-	-	-	135,541,306	-	135,541,306
<b>Total</b>	<b>-</b>	<b>35,956</b>	<b>910</b>	<b>966,807</b>	<b>135,695,248</b>	<b>64,013,608</b>	<b>200,712,529</b>
<b>Euro Bond Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	1,517,730	2,436,150	17,462,583	-	180,301,958	201,718,421
<b>Equities</b>							
Recognised equity index	-	-	-	-	121,479,785	-	121,479,785
<b>Total</b>	<b>-</b>	<b>1,517,730</b>	<b>2,436,150</b>	<b>17,462,583</b>	<b>121,479,785</b>	<b>180,301,958</b>	<b>323,198,206</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	383,128	-	383,128
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>383,128</b>	<b>-</b>	<b>383,128</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Euro Corporate Bond Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	181,743	6,851,981	975,942	19,326,861	-	165,363,785	192,700,312
<b>Equities</b>							
Recognised equity index	-	-	-	-	18,384,463	-	18,384,463
<b>Total</b>	<b>181,743</b>	<b>6,851,981</b>	<b>975,942</b>	<b>19,326,861</b>	<b>18,384,463</b>	<b>165,363,785</b>	<b>211,084,775</b>
<b>Euro Short Duration Bond Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	2,506,825	1,560,618	18,207,686	-	295,868,604	318,143,733
<b>Equities</b>							
Recognised equity index	-	-	-	-	548,348,546	-	548,348,546
<b>Total</b>	<b>-</b>	<b>2,506,825</b>	<b>1,560,618</b>	<b>18,207,686</b>	<b>548,348,546</b>	<b>295,868,604</b>	<b>866,492,279</b>
<b>Euro-Markets Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	902,973	80,814	18,445,944	19,429,731
<b>Equities</b>							
Recognised equity index	-	-	-	-	17,858,798	-	17,858,798
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>902,973</b>	<b>17,939,612</b>	<b>18,445,944</b>	<b>37,288,529</b>
<b>European Equity Income Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	8,777,371	8,777,371
<b>Equities</b>							
Recognised equity index	-	-	-	-	40,607,345	-	40,607,345
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>40,607,345</b>	<b>8,777,371</b>	<b>49,384,716</b>
<b>European Focus Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	50,941	-	3,144,847	3,195,788
<b>Equities</b>							
Recognised equity index	-	-	-	-	2,437,407	-	2,437,407
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>50,941</b>	<b>2,437,407</b>	<b>3,144,847</b>	<b>5,633,195</b>
<b>European Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	880,358	-	16,351,424	17,231,782
<b>Equities</b>							
Recognised equity index	-	-	-	-	21,052,156	-	21,052,156
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>880,358</b>	<b>21,052,156</b>	<b>16,351,424</b>	<b>38,283,938</b>
<b>European High Yield Bond Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	73,890	483,033	263,775	4,518,134	-	57,758,653	63,097,485
<b>Equities</b>							
Recognised equity index	-	-	-	-	3,158,430	-	3,158,430
<b>Total</b>	<b>73,890</b>	<b>483,033</b>	<b>263,775</b>	<b>4,518,134</b>	<b>3,158,430</b>	<b>57,758,653</b>	<b>66,255,915</b>
<b>European Special Situations Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	944,480	46,281	14,947,786	15,938,547
<b>Equities</b>							
Recognised equity index	-	-	-	-	31,454,911	-	31,454,911
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>944,480</b>	<b>31,501,192</b>	<b>14,947,786</b>	<b>47,393,458</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>European Sustainable Equity Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	1,711	-	224,508	226,219
<b>Equities</b>							
Recognised equity index	-	-	-	-	119,618	-	119,618
Total	-	-	-	1,711	119,618	224,508	345,837
<b>European Value Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	-	-
<b>Equities</b>							
Recognised equity index	-	-	-	-	296,423	-	296,423
Total	-	-	-	-	296,423	-	296,423
<b>FinTech Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	165,093	358,989	3,421,082	3,945,164
<b>Equities</b>							
Recognised equity index	-	-	-	-	22,499,895	-	22,499,895
Total	-	-	-	165,093	22,858,884	3,421,082	26,445,059
<b>Fixed Income Global Opportunities Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	134,934	1,990,855	11,213,521	32,337,319	210,137	277,549,124	323,435,890
<b>Equities</b>							
Recognised equity index	-	-	-	-	838,602,745	-	838,602,745
Total	134,934	1,990,855	11,213,521	32,337,319	838,812,882	277,549,124	1,162,038,635
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	886,017	-	886,017
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	-	-
Total	-	-	-	-	886,017	-	886,017
<b>Future Consumer Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	4,669	-	426,965	431,634
<b>Equities</b>							
Recognised equity index	-	-	-	-	1,812,290	-	1,812,290
Total	-	-	-	4,669	1,812,290	426,965	2,243,924
<b>Future Of Transport Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	550,154	-	27,330,372	27,880,526
<b>Equities</b>							
Recognised equity index	-	-	-	-	82,053,578	-	82,053,578
Total	-	-	-	550,154	82,053,578	27,330,372	109,934,104
<b>Global Allocation Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	16,033	3,749,043	3,779,014	26,568,488	21,202,265	366,862,592	422,177,435
<b>Equities</b>							
Recognised equity index	-	-	-	-	1,908,784,156	-	1,908,784,156
Total	16,033	3,749,043	3,779,014	26,568,488	1,929,986,421	366,862,592	2,330,961,591

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	28,447,140	-	28,447,140
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	555,573,715	555,573,715
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>28,447,140</b>	<b>555,573,715</b>	<b>584,020,855</b>
<b>Global Corporate Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	163,989	1,079,934	363,211	6,983,087	-	67,659,703	76,249,924
<b>Equities</b>							
Recognised equity index	-	-	-	-	17,773,736	-	17,773,736
<b>Total</b>	<b>163,989</b>	<b>1,079,934</b>	<b>363,211</b>	<b>6,983,087</b>	<b>17,773,736</b>	<b>67,659,703</b>	<b>94,023,660</b>
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Global Equity Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	3,703,416	2,431,130	6,134,546
<b>Equities</b>							
Recognised equity index	-	-	-	-	15,014,258	-	15,014,258
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>18,717,674</b>	<b>2,431,130</b>	<b>21,148,804</b>
<b>Global Government Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	101,351	1,002,752	463,951	15,510,521	-	85,244,332	102,322,907
<b>Equities</b>							
Recognised equity index	-	-	-	-	141,167,318	-	141,167,318
<b>Total</b>	<b>101,351</b>	<b>1,002,752</b>	<b>463,951</b>	<b>15,510,521</b>	<b>141,167,318</b>	<b>85,244,332</b>	<b>243,490,225</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	244,543	-	244,543
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>244,543</b>	<b>-</b>	<b>244,543</b>
<b>Global High Yield Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	119,086	2,373,370	601,321	15,016,450	221,811	177,650,590	195,982,628
<b>Equities</b>							
Recognised equity index	-	-	-	-	15,177,860	-	15,177,860
<b>Total</b>	<b>119,086</b>	<b>2,373,370</b>	<b>601,321</b>	<b>15,016,450</b>	<b>15,399,671</b>	<b>177,650,590</b>	<b>211,160,488</b>
<b>Global Inflation Linked Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	13,079	151,916	479,833	-	6,656,285	7,301,113
<b>Equities</b>							
Recognised equity index	-	-	-	-	20,667,274	-	20,667,274
<b>Total</b>	<b>-</b>	<b>13,079</b>	<b>151,916</b>	<b>479,833</b>	<b>20,667,274</b>	<b>6,656,285</b>	<b>27,968,387</b>
<b>Collateral received - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	278,141	-	278,141
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>278,141</b>	<b>-</b>	<b>278,141</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	1,293	-	1,293
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,293</b>	<b>-</b>	<b>1,293</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Global Multi-Asset Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	61,414	4,139,246	1,203,489	19,102,161	1,956,385	152,644,124	179,106,819
<b>Equities</b>							
Recognised equity index	-	-	-	-	60,067,852	-	60,067,852
<b>Total</b>	<b>61,414</b>	<b>4,139,246</b>	<b>1,203,489</b>	<b>19,102,161</b>	<b>62,024,237</b>	<b>152,644,124</b>	<b>239,174,671</b>
<b>Impact Bond Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	221,825	5,616	358,139	-	1,577,891	2,163,471
<b>Equities</b>							
Recognised equity index	-	-	-	-	50,183	-	50,183
<b>Total</b>	<b>-</b>	<b>221,825</b>	<b>5,616</b>	<b>358,139</b>	<b>50,183</b>	<b>1,577,891</b>	<b>2,213,654</b>
<b>Japan Flexible Equity Fund (in JPY)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	540,372,434	5,631,378,282	6,171,750,716
<b>Equities</b>							
Recognised equity index	-	-	-	-	8,948,577,433	-	8,948,577,433
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>9,488,949,867</b>	<b>5,631,378,282</b>	<b>15,120,328,149</b>
<b>Japan Small &amp; MidCap Opportunities Fund (in JPY)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	84,699,418	2,779,099,305	2,863,798,723
<b>Equities</b>							
Recognised equity index	-	-	-	-	3,682,013,161	-	3,682,013,161
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>3,766,712,579</b>	<b>2,779,099,305</b>	<b>6,545,811,884</b>
<b>Latin American Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	155,522	155,522
<b>Equities</b>							
Recognised equity index	-	-	-	-	41,157,041	-	41,157,041
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>41,157,041</b>	<b>155,522</b>	<b>41,312,563</b>
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Natural Resources Fund (in USD)<sup>(4)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	4,690,547	4,690,547
<b>Equities</b>							
Recognised equity index	-	-	-	-	18,525,273	-	18,525,273
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>18,525,273</b>	<b>4,690,547</b>	<b>23,215,820</b>
<b>Next Generation Health Care Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	6,590	367,039	373,629
<b>Equities</b>							
Recognised equity index	-	-	-	-	1,888,844	-	1,888,844
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,895,434</b>	<b>367,039</b>	<b>2,262,473</b>
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Next Generation Technology Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	830,377	-	57,335,606	58,165,983

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Equities</b>							
Recognised equity index	-	-	-	-	281,805,585	-	281,805,585
<b>Total</b>	-	-	-	<b>830,377</b>	<b>281,805,585</b>	<b>57,335,606</b>	<b>339,971,568</b>
<b>Total</b>	-	-	-	-	-	-	-
<b>Nutrition Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	28,170	195,426	1,842,093	2,065,689
<b>Equities</b>							
Recognised equity index	-	-	-	-	27,484,420	-	27,484,420
<b>Total</b>	-	-	-	<b>28,170</b>	<b>27,679,846</b>	<b>1,842,093</b>	<b>29,550,109</b>
<b>Sustainable Asian Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	88	-	430,639	-	5,643,299	6,074,026
<b>Equities</b>							
Recognised equity index	-	-	-	-	81,699	-	81,699
<b>Total</b>	-	<b>88</b>	-	<b>430,639</b>	<b>81,699</b>	<b>5,643,299</b>	<b>6,155,725</b>
<b>Sustainable Emerging Markets Blended Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	251,986	63,740	711,363	-	6,903,959	7,931,048
<b>Equities</b>							
Recognised equity index	-	-	-	-	2,563,486	-	2,563,486
<b>Total</b>	-	<b>251,986</b>	<b>63,740</b>	<b>711,363</b>	<b>2,563,486</b>	<b>6,903,959</b>	<b>10,494,534</b>
<b>Sustainable Emerging Markets Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	148,433	153,354	1,100,988	-	18,692,267	20,095,042
<b>Equities</b>							
Recognised equity index	-	-	-	-	2,123,261	-	2,123,261
<b>Total</b>	-	<b>148,433</b>	<b>153,354</b>	<b>1,100,988</b>	<b>2,123,261</b>	<b>18,692,267</b>	<b>22,218,303</b>
<b>Sustainable Emerging Markets Corporate Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	64,243	28,531	619,097	-	5,161,072	5,872,943
<b>Equities</b>							
Recognised equity index	-	-	-	-	534,410	-	534,410
<b>Total</b>	-	<b>64,243</b>	<b>28,531</b>	<b>619,097</b>	<b>534,410</b>	<b>5,161,072</b>	<b>6,407,353</b>
<b>Sustainable Emerging Markets Local Currency Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	577,238	550,775	2,461,885	-	23,476,809	27,066,707
<b>Equities</b>							
Recognised equity index	-	-	-	-	174,882	-	174,882
<b>Total</b>	-	<b>577,238</b>	<b>550,775</b>	<b>2,461,885</b>	<b>174,882</b>	<b>23,476,809</b>	<b>27,241,589</b>
<b>Collateral received - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	278,688	-	278,688
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	-	-
<b>Total</b>	-	-	-	-	<b>278,688</b>	-	<b>278,688</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Sustainable Energy Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	490,406	-	35,146,521	35,636,927
<b>Equities</b>							
Recognised equity index	-	-	-	-	192,344,371	-	192,344,371
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>490,406</b>	<b>192,344,371</b>	<b>35,146,521</b>	<b>227,981,298</b>
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	22,650	714,223	218,888	2,874,829	7,319	17,945,357	21,783,266
<b>Equities</b>							
Recognised equity index	-	-	-	-	3,754,350	-	3,754,350
<b>Total</b>	<b>22,650</b>	<b>714,223</b>	<b>218,888</b>	<b>2,874,829</b>	<b>3,761,669</b>	<b>17,945,357</b>	<b>25,537,616</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	1,305,266	-	1,305,266
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,305,266</b>	<b>-</b>	<b>1,305,266</b>
<b>Sustainable Global Bond Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	479,415	135,879	1,516,562	-	11,444,175	13,576,031
<b>Equities</b>							
Recognised equity index	-	-	-	-	1,085,941	-	1,085,941
<b>Total</b>	<b>-</b>	<b>479,415</b>	<b>135,879</b>	<b>1,516,562</b>	<b>1,085,941</b>	<b>11,444,175</b>	<b>14,661,972</b>
<b>Sustainable Global Dynamic Equity Fund (in USD)<sup>(4)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	542,717	542,717
<b>Equities</b>							
Recognised equity index	-	-	-	-	9,962,893	-	9,962,893
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>9,962,893</b>	<b>542,717</b>	<b>10,505,610</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	21,227,060	21,227,060
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>21,227,060</b>	<b>21,227,060</b>
<b>Sustainable Global Infrastructure Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	12,787	-	409,722	422,509
<b>Equities</b>							
Recognised equity index	-	-	-	-	8,878	-	8,878
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>12,787</b>	<b>8,878</b>	<b>409,722</b>	<b>431,387</b>
<b>Sustainable World Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	49,790	1,115,061	501,346	6,216,324	-	58,335,584	66,218,105
<b>Equities</b>							
Recognised equity index	-	-	-	-	45,603,249	-	45,603,249
<b>Total</b>	<b>49,790</b>	<b>1,115,061</b>	<b>501,346</b>	<b>6,216,324</b>	<b>45,603,249</b>	<b>58,335,584</b>	<b>111,821,354</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	559,485	-	559,485



## Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	-	-
<b>Total</b>	-	-	-	-	559,485	-	559,485
<b>Swiss Small &amp; MidCap Opportunities Fund (in CHF)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	1,763,629	728,280	28,464,138	30,956,047
<b>Equities</b>							
Recognised equity index	-	-	-	-	9,862,217	-	9,862,217
<b>Total</b>	-	-	-	<b>1,763,629</b>	<b>10,590,497</b>	<b>28,464,138</b>	<b>40,818,264</b>
<b>Systematic China Environmental Tech Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	14,954	14,954
<b>Equities</b>							
Recognised equity index	-	-	-	-	142,323	-	142,323
<b>Total</b>	-	-	-	-	<b>142,323</b>	<b>14,954</b>	<b>157,277</b>
<b>Systematic ESG Multi Allocation Credit Fund (in USD)<sup>(4)</sup></b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	189,706	4,803	331,520	-	3,745,795	4,271,824
<b>Equities</b>							
Recognised equity index	-	-	-	-	961,450	-	961,450
<b>Total</b>	-	<b>189,706</b>	<b>4,803</b>	<b>331,520</b>	<b>961,450</b>	<b>3,745,795</b>	<b>5,233,274</b>
<b>Systematic Global Equity High Income Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	506,651	15,841,247	45,238,423	61,586,321
<b>Equities</b>							
Recognised equity index	-	-	-	-	500,474,578	-	500,474,578
<b>Total</b>	-	-	-	<b>506,651</b>	<b>516,315,825</b>	<b>45,238,423</b>	<b>562,060,899</b>
<b>Systematic Global Sustainable Income &amp; Growth Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	24,927	44,005	68,932
<b>Equities</b>							
Recognised equity index	-	-	-	-	364,136	-	364,136
<b>Total</b>	-	-	-	-	<b>389,063</b>	<b>44,005</b>	<b>433,068</b>
<b>Systematic Sustainable Global SmallCap Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	86,323	9,507	16,395,252	16,491,082
<b>Equities</b>							
Recognised equity index	-	-	-	-	52,966,460	-	52,966,460
<b>Total</b>	-	-	-	<b>86,323</b>	<b>52,975,967</b>	<b>16,395,252</b>	<b>69,457,542</b>
<b>United Kingdom Fund (in GBP)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	161,632	-	4,683,055	4,844,687
<b>Equities</b>							
Recognised equity index	-	-	-	-	3,101,800	-	3,101,800
<b>Total</b>	-	-	-	<b>161,632</b>	<b>3,101,800</b>	<b>4,683,055</b>	<b>7,946,487</b>

## Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>US Basic Value Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	80,835	-	1,526,107	1,606,942
<b>Equities</b>							
Recognised equity index	-	-	-	-	79,100,141	-	79,100,141
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>80,835</b>	<b>79,100,141</b>	<b>1,526,107</b>	<b>80,707,083</b>
<b>US Dollar Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	158,288	21,579	481,025	-	3,214,793	3,875,685
<b>Equities</b>							
Recognised equity index	-	-	-	-	7,578,203	-	7,578,203
<b>Total</b>	<b>-</b>	<b>158,288</b>	<b>21,579</b>	<b>481,025</b>	<b>7,578,203</b>	<b>3,214,793</b>	<b>11,453,888</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	20,799	-	20,799
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>20,799</b>	<b>-</b>	<b>20,799</b>
<b>US Dollar High Yield Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	4,061	2,228,740	481,793	15,390,280	-	142,421,561	160,526,435
<b>Equities</b>							
Recognised equity index	-	-	-	-	5,084,408	-	5,084,408
<b>Total</b>	<b>4,061</b>	<b>2,228,740</b>	<b>481,793</b>	<b>15,390,280</b>	<b>5,084,408</b>	<b>142,421,561</b>	<b>165,610,843</b>
<b>US Dollar Short Duration Bond Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	218,093	1,066,313	953,377	-	12,517,751	14,755,534
<b>Equities</b>							
Recognised equity index	-	-	-	-	224,094,319	-	224,094,319
<b>Total</b>	<b>-</b>	<b>218,093</b>	<b>1,066,313</b>	<b>953,377</b>	<b>224,094,319</b>	<b>12,517,751</b>	<b>238,849,853</b>
<b>US Flexible Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	308,512	308,512
<b>Equities</b>							
Recognised equity index	-	-	-	-	185,843,954	-	185,843,954
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>185,843,954</b>	<b>308,512</b>	<b>186,152,466</b>
<b>US Growth Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	136,922	136,922
<b>Equities</b>							
Recognised equity index	-	-	-	-	40,606,428	-	40,606,428
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>40,606,428</b>	<b>136,922</b>	<b>40,743,350</b>
<b>US Mid-Cap Value Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	83,947	-	1,375,025	1,458,972
<b>Equities</b>							
Recognised equity index	-	-	-	-	29,413,103	-	29,413,103
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>83,947</b>	<b>29,413,103</b>	<b>1,375,025</b>	<b>30,872,075</b>

# Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
<b>US Sustainable Equity Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	-	-
<b>Equities</b>							
Recognised equity index	-	-	-	-	288,787	-	288,787
<b>Total</b>	-	-	-	-	<b>288,787</b>	-	<b>288,787</b>
<b>World Energy Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	2,375,347	2,375,347
<b>Equities</b>							
Recognised equity index	-	-	-	-	348,754,774	-	348,754,774
<b>Total</b>	-	-	-	-	<b>348,754,774</b>	<b>2,375,347</b>	<b>351,130,121</b>
<b>World Financials Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	1,480,792	1,395,596	24,267,153	27,143,541
<b>Equities</b>							
Recognised equity index	-	-	-	-	89,628,652	-	89,628,652
<b>Total</b>	-	-	-	<b>1,480,792</b>	<b>91,024,248</b>	<b>24,267,153</b>	<b>116,772,193</b>
<b>World Gold Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	76,619,854	76,619,854
<b>Equities</b>							
Recognised equity index	-	-	-	-	167,967,252	-	167,967,252
<b>Total</b>	-	-	-	-	<b>167,967,252</b>	<b>76,619,854</b>	<b>244,587,106</b>
<b>World Healthscience Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	831,418	20,401,904	30,309,876	51,543,198
<b>Equities</b>							
Recognised equity index	-	-	-	-	666,980,248	-	666,980,248
<b>Total</b>	-	-	-	<b>831,418</b>	<b>687,382,152</b>	<b>30,309,876</b>	<b>718,523,446</b>
<b>Collateral posted - OTC FDIs</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	-	-
<b>Equities</b>							
Recognised equity index	-	-	-	-	-	48,901,000	48,901,000
<b>Total</b>	-	-	-	-	-	<b>48,901,000</b>	<b>48,901,000</b>
<b>World Mining Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	619,055	86,399,820	87,018,875
<b>Equities</b>							
Recognised equity index	-	-	-	-	167,384,084	-	167,384,084
<b>Total</b>	-	-	-	-	<b>168,003,139</b>	<b>86,399,820</b>	<b>254,402,959</b>
<b>World Real Estate Securities Fund (in USD)</b>							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	-	-	3,504,583	3,504,583
<b>Equities</b>							
Recognised equity index	-	-	-	-	7,880,393	-	7,880,393
<b>Total</b>	-	-	-	-	<b>7,880,393</b>	<b>3,504,583</b>	<b>11,384,976</b>

## Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
World Technology Fund (in USD)							
<b>Collateral received - securities lending</b>							
<b>Fixed Income</b>							
Investment grade	-	-	-	993,822	2,092,442	105,281,671	108,367,935
<b>Equities</b>							
Recognised equity index	-	-	-	-	957,859,758	-	957,859,758
Total	-	-	-	993,822	959,952,200	105,281,671	1,066,227,693
<b>Total</b>	-	-	-	-	-	-	-

<sup>(3)</sup> Fund suspended, see Note 1, for further details.

<sup>(4)</sup> Fund name changed during the year, see Note 1, for further details

Investment grade securities are those issued by an entity with a minimum investment grade credit rating from at least one globally recognised credit rating agency; Standard & Poor's, Moody's or Fitch.

A recognised equity index contains at least 20 equities where no single equity represents more than 20% of the total index and no five equities combined represent more than 60% of the total index.

The maturity tenor analysis for fixed income securities received or posted as collateral is based on the respective contractual maturity date, while for equity securities and ETFs received or posted as collateral are presented as open transactions as they are not subject to a contractual maturity date.

All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

### Safekeeping of collateral received

As at 29 February 2024, all non-cash collateral received by the Funds in respect of securities lending transactions and OTC FDIs (including TRS) is held by the Fund's Depository (or through its delegates), with the exception of the amounts disclosed in the following table which are held through a securities settlement system.

<sup>(2)</sup> Fund launched during the year, see Note 1, for further details.

<sup>(3)</sup> Fund suspended, see Note 1, for further details.

Depository	Non-cash collateral received
	Securities lending
<b>Asian High Yield Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	121,630,676
<b>Asian Multi-Asset Income Fund (in USD)</b>	
Euroclear Bank SA/NV	6,264,609
<b>Asian Tiger Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	209,228,787
<b>China Bond Fund (in CNH)</b>	
Euroclear Bank SA/NV	483,614,910
<b>China Onshore Bond Fund (in CNH)</b>	
Euroclear Bank SA/NV	3,765,652
<b>Dynamic High Income Fund (in USD)</b>	
Euroclear Bank SA/NV	53,550,274
<b>Emerging Markets Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	133,118,544
<b>Emerging Markets Corporate Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	131,138,774
<b>Emerging Markets Impact Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	5,546,981
<b>Emerging Markets Local Currency Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	88,334,146

Depository	Non-cash collateral received
	Securities lending
<b>ESG Global Conservative Income Fund (in EUR)</b>	
Euroclear Bank SA/NV	14,886,419
<b>ESG Global Multi-Asset Income Fund (in USD)</b>	
Euroclear Bank SA/NV	108,092
<b>ESG Multi-Asset Fund (in EUR)</b>	
Euroclear Bank SA/NV	1,446,811
<b>Euro Bond Fund (in EUR)</b>	
Euroclear Bank SA/NV	176,941,780
<b>Euro Corporate Bond Fund (in EUR)</b>	
Euroclear Bank SA/NV	173,520,582
<b>Euro Short Duration Bond Fund (in EUR)</b>	
Euroclear Bank SA/NV	294,101,085
<b>European High Yield Bond Fund (in EUR)</b>	
Euroclear Bank SA/NV	48,320,570
<b>Fixed Income Global Opportunities Fund (in USD)</b>	
Euroclear Bank SA/NV	235,118,392
<b>Global Allocation Fund (in USD)</b>	
Euroclear Bank SA/NV	210,529,413
<b>Global Corporate Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	61,652,362
<b>Global Government Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	85,408,568
<b>Global High Yield Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	156,253,716
<b>Global Inflation Linked Bond Fund (in USD)</b>	
Euroclear Bank SA/NV	6,484,065
<b>Global Multi-Asset Income Fund (in USD)</b>	
Euroclear Bank SA/NV	126,596,801
<b>Impact Bond Fund (in EUR)</b>	
Euroclear Bank SA/NV	1,644,260

# Appendix III – Supplementary Information continued

Depository	Non-cash collateral received	
	Securities lending	
<b>Sustainable Asian Bond Fund (in USD)</b>		
Euroclear Bank SA/NV	4,224,399	
<b>Sustainable Emerging Markets Blended Bond Fund (in USD)</b>		
Euroclear Bank SA/NV	5,945,070	
<b>Sustainable Emerging Markets Bond Fund (in USD)</b>		
Euroclear Bank SA/NV	19,582,784	
<b>Sustainable Emerging Markets Corporate Bond Fund (in USD)</b>		
Euroclear Bank SA/NV	4,031,615	
<b>Sustainable Emerging Markets Local Currency Bond Fund (in USD)</b>		
Euroclear Bank SA/NV	25,092,973	
<b>Sustainable Fixed Income Global Opportunities Fund (in EUR)</b>		
Euroclear Bank SA/NV	12,648,258	
<b>Sustainable Global Bond Income Fund (in USD)</b>		
Euroclear Bank SA/NV	10,016,025	
<b>Sustainable World Bond Fund (in USD)</b>		
Euroclear Bank SA/NV	54,875,429	
<b>Systematic ESG Multi Allocation Credit Fund (in USD)<sup>(4)</sup></b>		
Euroclear Bank SA/NV	1,537,779	
<b>US Dollar Bond Fund (in USD)</b>		
Euroclear Bank SA/NV	3,319,276	
<b>US Dollar High Yield Bond Fund (in USD)</b>		
Euroclear Bank SA/NV	126,736,643	
<b>US Dollar Short Duration Bond Fund (in USD)</b>		
Euroclear Bank SA/NV	5,070,800	

<sup>(4)</sup> Fund name changed during the year, see Note 1, for further details

## Concentration of collateral received

The following table lists the ten largest issuers by value of non-cash collateral received by the Funds by way of title transfer collateral arrangement across securities lending transactions and OTC FDIs (including TRS) as at 29 February 2024.

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Asian Dragon Fund(in USD)</b>		
Core & Main Inc	121,940	0.02
Equifax Inc	110,874	0.02
EOG Resources Inc	106,060	0.01
DR Horton Inc	105,019	0.01
Alcoa Corp	96,428	0.01
Xcel Energy Inc	95,254	0.01
Teradyne Inc	88,341	0.01
Airbus SE	88,333	0.01
XPO Inc	82,310	0.01
Microsoft Corp	81,182	0.01
Other issuers	776,449	0.11
<b>Total</b>	<b>1,752,190</b>	<b>0.23</b>
<b>Asian Growth Leaders Fund(in USD)</b>		
Australia Government Bond	1,053,470	0.21
Republic of Austria Government Bond	720,570	0.15
United States Treasury	505,612	0.10
London Stock Exchange Group PLC	382,855	0.08

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Asian Growth Leaders Fund(in USD)</b>		
Tokio Marine Holdings Inc	382,830	0.08
Sumitomo Mitsui Financial Group Inc	382,814	0.08
Sompo Holdings Inc	379,375	0.08
Lloyds Banking Group PLC	315,603	0.06
Mizuho Financial Group Inc	310,623	0.06
ING Groep NV	299,136	0.06
Other issuers	6,193,995	1.26
<b>Total</b>	<b>10,926,883</b>	<b>2.22</b>

<b>Asian High Yield Bond Fund(in USD)</b>		
United States Treasury	24,999,204	1.65
French Republic Government Bond OAT	23,367,675	1.54
Republic of Germany	18,413,547	1.21
Republic of Austria Government Bond	14,507,853	0.96
Kreditanstalt fuer Wiederaufbau	13,687,745	0.90
Kingdom of Belgium Government Bond	10,544,128	0.70
Spain Government Bond	7,743,205	0.51
Finland Government Bond	6,705,212	0.44
United Kingdom Gilt	6,511,459	0.43
Ireland Government Bond	5,887,922	0.39
Other issuers	40,937,155	2.70
<b>Total</b>	<b>173,305,105</b>	<b>11.43</b>

<b>Asian Multi-Asset Income Fund(in USD)</b>		
United States Treasury	1,105,964	1.40
Kreditanstalt fuer Wiederaufbau	815,692	1.03
French Republic Government Bond OAT	795,471	1.01
Republic of Germany	747,756	0.95
Spain Government Bond	448,616	0.57
Ireland Government Bond	426,535	0.54
Republic of Austria Government Bond	373,888	0.47
Finland Government Bond	369,689	0.47
Province of Quebec Canada	352,007	0.45
United Kingdom Inflation-Linked Gilt	348,719	0.44
Other issuers	4,137,417	5.25
<b>Total</b>	<b>9,921,754</b>	<b>12.58</b>

<b>Asian Sustainable Equity Fund(in USD)</b>		
Core & Main Inc	49,305	0.57
Equifax Inc	44,831	0.52
EOG Resources Inc	42,885	0.50
DR Horton Inc	42,464	0.49
Alcoa Corp	38,990	0.45
Xcel Energy Inc	38,515	0.45
Teradyne Inc	35,720	0.42
Airbus SE	35,717	0.42
XPO Inc	33,282	0.39
Microsoft Corp	32,825	0.38
Other issuers	313,950	3.66
<b>Total</b>	<b>708,484</b>	<b>8.25</b>

<b>Asian Tiger Bond Fund(in USD)</b>		
United States Treasury	36,602,737	1.63
French Republic Government Bond OAT	34,838,142	1.55
Republic of Germany	29,577,252	1.32
Kreditanstalt fuer Wiederaufbau	20,474,308	0.91

## Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV	Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Asian Tiger Bond Fund(in USD)</b>			<b>China Innovation Fund(in USD)</b>		
Republic of Austria Government Bond	20,033,051	0.89	Alcoa Corp	21,862	0.09
Kingdom of Belgium Government Bond	19,441,850	0.86	Xcel Energy Inc	21,596	0.09
Finland Government Bond	15,754,012	0.70	Teradyne Inc	20,029	0.09
United Kingdom Inflation-Linked Gilt	14,237,507	0.63	Airbus SE	20,027	0.09
Canadian Government Bond	8,977,330	0.40	XPO Inc	18,662	0.08
Spain Government Bond	8,766,918	0.39	Microsoft Corp	18,406	0.08
Other issuers	115,184,715	5.12	Other issuers	176,037	0.76
<b>Total</b>	<b>323,887,822</b>	<b>14.40</b>	<b>Total</b>	<b>397,259</b>	<b>1.71</b>
<b>Brown To Green Materials Fund(in USD)</b>			<b>China Onshore Bond Fund(in CNH)</b>		
London Stock Exchange Group PLC	191,067	0.29	Kreditanstalt fuer Wiederaufbau	1,129,355	0.15
Tokio Marine Holdings Inc	191,055	0.29	United States Treasury	666,385	0.09
Sumitomo Mitsui Financial Group Inc	191,046	0.29	Bpifrance SACA	522,993	0.07
Sompo Holdings Inc	189,330	0.29	United Kingdom Gilt	457,109	0.06
Australia Government Bond	180,850	0.28	Kingdom of Belgium Government Bond	457,106	0.06
Lloyds Banking Group PLC	157,504	0.24	Province of Quebec Canada	440,179	0.06
Mizuho Financial Group Inc	155,019	0.24	Ireland Government Bond	393,827	0.05
ING Groep NV	149,286	0.23	Spain Government Bond	365,703	0.05
Japan Post Bank Co Ltd	135,252	0.21	Republic of Germany	293,342	0.04
Nordea Bank Abp	133,003	0.21	Finland Government Bond	227,167	0.03
Other issuers	1,056,125	1.63	Other issuers	1,326,630	0.18
<b>Total</b>	<b>2,729,537</b>	<b>4.20</b>	<b>Total</b>	<b>6,279,796</b>	<b>0.84</b>
<b>China Bond Fund(in CNH)</b>			<b>Circular Economy Fund(in USD)</b>		
United States Treasury	101,726,167	0.48	Core & Main Inc	1,817,943	0.12
French Republic Government Bond OAT	99,335,005	0.47	Microsoft Corp	1,783,324	0.12
Republic of Germany	65,159,839	0.31	Equifax Inc	1,652,975	0.11
Kingdom of Belgium Government Bond	65,061,544	0.31	EOG Resources Inc	1,581,202	0.10
Republic of Austria Government Bond	64,755,716	0.30	DR Horton Inc	1,565,684	0.10
Finland Government Bond	53,899,542	0.25	Alcoa Corp	1,437,600	0.10
Canadian Government Bond	39,120,678	0.18	Xcel Energy Inc	1,420,094	0.09
German Treasury Bill	30,819,984	0.14	Meta Platforms Inc	1,377,858	0.09
United Kingdom Inflation-Linked Gilt	27,748,810	0.13	Teradyne Inc	1,317,030	0.09
Kreditanstalt fuer Wiederaufbau	27,615,455	0.13	Airbus SE	1,316,922	0.09
Other issuers	131,232,112	0.62	Other issuers	42,370,660	2.80
<b>Total</b>	<b>706,474,852</b>	<b>3.32</b>	<b>Total</b>	<b>57,641,292</b>	<b>3.81</b>
<b>China Fund(in USD)</b>			<b>Climate Action Equity Fund(in USD)</b>		
Pioneer Natural Resources Co	4,643,149	0.51	Core & Main Inc	9,679	0.21
Hess Corp	4,643,148	0.51	Equifax Inc	8,801	0.19
Cadence Design Systems Inc	4,643,142	0.51	EOG Resources Inc	8,419	0.19
Chipotle Mexican Grill Inc	4,643,130	0.51	DR Horton Inc	8,336	0.18
Boston Scientific Corp	4,228,416	0.46	London Stock Exchange Group PLC	7,959	0.18
Elevance Health Inc	3,801,900	0.41	Tokio Marine Holdings Inc	7,959	0.18
Becton Dickinson & Co	3,519,602	0.38	Sumitomo Mitsui Financial Group Inc	7,958	0.18
Cheniere Energy Inc	2,987,996	0.33	Republic of Germany	7,900	0.17
Republic of Austria Government Bond	2,217,081	0.24	Sompo Holdings Inc	7,887	0.17
Australia Government Bond	2,194,571	0.24	Alcoa Corp	7,654	0.17
Other issuers	38,165,244	4.16	Other issuers	172,424	3.79
<b>Total</b>	<b>75,687,379</b>	<b>8.26</b>	<b>Total</b>	<b>254,976</b>	<b>5.61</b>
<b>China Innovation Fund(in USD)</b>			<b>Climate Action Multi-Asset Fund(in EUR)</b>		
Core & Main Inc	27,646	0.12	United States Treasury	117,439	0.25
Equifax Inc	25,138	0.11	French Republic Government Bond OAT	74,401	0.16
EOG Resources Inc	24,046	0.10	Republic of Germany	63,439	0.14
DR Horton Inc	23,810	0.10	United Kingdom Inflation-Linked Gilt	42,014	0.09

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV	Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Climate Action Multi-Asset Fund(in EUR)</b>			<b>Emerging Markets Bond Fund(in USD)</b>		
Microsoft Corp	37,033	0.08	Kingdom of Belgium Government Bond	12,037,685	1.08
Netherlands Government Bond	35,183	0.08	Finland Government Bond	9,341,136	0.84
Republic of Austria Government Bond	30,336	0.07	Kreditanstalt fuer Wiederaufbau	8,218,796	0.74
Core & Main Inc	26,364	0.06	Canadian Government Bond	6,449,216	0.58
Equifax Inc	23,971	0.05	Microsoft Corp	5,420,459	0.49
United Kingdom Gilt	23,180	0.05	Hoya Corp	5,419,531	0.49
Other issuers	692,863	1.49	Other issuers	78,127,319	7.03
<b>Total</b>	<b>1,166,223</b>	<b>2.52</b>	<b>Total</b>	<b>200,974,766</b>	<b>18.10</b>
<b>Continental European Flexible Fund(in EUR)</b>			<b>Emerging Markets Corporate Bond Fund(in USD)</b>		
United States Treasury	21,279,673	0.36	French Republic Government Bond OAT	22,183,145	2.94
French Republic Government Bond OAT	9,969,709	0.17	United States Treasury	17,819,627	2.36
Republic of Austria Government Bond	9,087,613	0.16	Republic of Germany	15,220,549	2.02
DR Horton Inc	7,990,114	0.14	Finland Government Bond	14,645,433	1.94
Atlassian Corp	7,303,773	0.13	Republic of Austria Government Bond	14,286,276	1.89
Republic of Germany	6,697,471	0.11	Kingdom of Belgium Government Bond	14,270,060	1.89
United Kingdom Gilt	6,084,217	0.10	Canadian Government Bond	10,820,795	1.43
Stryker Corp	5,768,997	0.10	German Treasury Bill	9,106,695	1.21
Alphabet Inc	3,997,451	0.07	Kreditanstalt fuer Wiederaufbau	8,404,788	1.11
HP Inc	3,993,692	0.07	United Kingdom Inflation-Linked Gilt	5,938,602	0.79
Other issuers	84,412,434	1.45	Other issuers	40,978,678	5.43
<b>Total</b>	<b>166,585,144</b>	<b>2.86</b>	<b>Total</b>	<b>173,674,648</b>	<b>23.01</b>
<b>Dynamic High Income Fund(in USD)</b>			<b>Emerging Markets Equity Income Fund(in USD)</b>		
French Republic Government Bond OAT	10,002,776	0.36	United States Treasury	2,482,806	1.39
United States Treasury	9,643,013	0.35	Microsoft Corp	333,526	0.19
Republic of Germany	8,874,587	0.32	Toronto-Dominion Bank/The	319,522	0.18
Kreditanstalt fuer Wiederaufbau	5,967,339	0.22	Bank of Montreal	317,923	0.18
Republic of Austria Government Bond	4,448,071	0.16	Crescent Point Energy Corp	316,908	0.18
United Kingdom Inflation-Linked Gilt	3,854,465	0.14	AltaGas Ltd	316,907	0.18
Bpifrance SACA	3,656,735	0.13	TELUS Corp	316,906	0.18
Spain Government Bond	3,460,259	0.12	Canadian Natural Resources Ltd	316,906	0.18
Province of Quebec Canada	3,117,614	0.11	Power Corp of Canada	316,905	0.18
Ireland Government Bond	2,857,019	0.10	Royal Bank of Canada	316,905	0.18
Other issuers	60,392,019	2.18	Other issuers	2,185,999	1.22
<b>Total</b>	<b>116,273,897</b>	<b>4.19</b>	<b>Total</b>	<b>7,541,213</b>	<b>4.24</b>
<b>Emerging Europe Fund(in EUR) <sup>(3)</sup></b>			<b>Emerging Markets Fund(in USD)</b>		
United States Treasury	2,064,612	0.63	Chipotle Mexican Grill Inc	2,995,182	0.12
French Republic Government Bond OAT	1,756,481	0.54	Meta Platforms Inc	2,285,575	0.10
United Kingdom Inflation-Linked Gilt	1,639,399	0.50	Truist Financial Corp	2,179,240	0.09
Republic of Germany	1,637,763	0.50	Bank of America Corp	2,179,237	0.09
Netherlands Government Bond	1,543,432	0.47	Hess Corp	2,039,175	0.08
Nordea Bank Abp	868,435	0.27	Pioneer Natural Resources Co	2,026,892	0.08
Ameren Corp	478,224	0.15	Cadence Design Systems Inc	2,026,889	0.08
Microsoft Corp	430,354	0.13	Boston Scientific Corp	1,845,847	0.08
DR Horton Inc	371,808	0.11	Alphabet Inc	1,813,121	0.08
Spain Government Bond	368,096	0.11	Elevance Health Inc	1,659,658	0.07
Other issuers	22,262,283	6.82	Other issuers	30,157,692	1.26
<b>Total</b>	<b>33,420,887</b>	<b>10.23</b>	<b>Total</b>	<b>51,208,508</b>	<b>2.13</b>
<b>Emerging Markets Bond Fund(in USD)</b>			<b>Emerging Markets Impact Bond Fund(in USD)</b>		
French Republic Government Bond OAT	22,731,407	2.05	Republic of Germany	2,339,521	2.31
United States Treasury	19,607,383	1.77	United Kingdom Inflation-Linked Gilt	2,270,833	2.24
Republic of Germany	18,326,651	1.65	United States Treasury	2,268,747	2.24
Republic of Austria Government Bond	15,295,183	1.38	French Republic Government Bond OAT	1,692,276	1.67



## Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Emerging Markets Impact Bond Fund(in USD)</b>		
Spain Government Inflation Linked Bond	1,336,014	1.32
Kreditanstalt fuer Wiederaufbau	1,041,422	1.03
Kingdom of Belgium Government Bond	584,981	0.58
Asian Development Bank	393,362	0.39
Netherlands Government Bond	362,251	0.36
Canadian Treasury Bill	273,659	0.27
Other issuers	1,502,441	1.48
<b>Total</b>	<b>14,065,507</b>	<b>13.89</b>

<b>Emerging Markets Local Currency Bond Fund(in USD)</b>		
United States Treasury	15,264,656	0.94
Republic of Germany	11,828,142	0.73
Kreditanstalt fuer Wiederaufbau	11,598,952	0.72
French Republic Government Bond OAT	10,773,677	0.67
Finland Government Bond	5,626,515	0.35
United Kingdom Gilt	5,600,237	0.35
Kingdom of Belgium Government Bond	5,428,033	0.34
Bpifrance SACA	5,295,274	0.33
Republic of Austria Government Bond	4,996,531	0.31
Australia Government Bond	4,968,554	0.31
Other issuers	35,138,471	2.17
<b>Total</b>	<b>116,519,042</b>	<b>7.22</b>

<b>Emerging Markets Sustainable Equity Fund(in USD)</b>		
Microsoft Corp	250,717	0.09
Toronto-Dominion Bank/The	158,744	0.06
Crescent Point Energy Corp	158,744	0.06
AltaGas Ltd	158,743	0.06
TELUS Corp	158,743	0.06
Canadian Natural Resources Ltd	158,743	0.06
Power Corp of Canada	158,742	0.06
Royal Bank of Canada	158,742	0.06
Canadian Imperial Bank of Commerce	158,742	0.06
Bank of Montreal	158,740	0.06
Other issuers	1,951,768	0.74
<b>Total</b>	<b>3,631,168</b>	<b>1.37</b>

<b>ESG Flex Choice Growth Fund(in USD)</b>		
United Kingdom Inflation-Linked Gilt	18,240	0.09
French Republic Government Bond OAT	18,240	0.09
Netherlands Government Bond	18,240	0.09
United States Treasury	17,731	0.09
Republic of Germany	16,964	0.08
Spain Government Bond	4,350	0.02
International Bank for Reconstruction & Development	4,257	0.02
Denmark Government Bond	941	0.00
FMS Wertmanagement	636	0.00
Kommunalbanken AS	376	0.00
Other issuers	855	0.00
<b>Total</b>	<b>100,830</b>	<b>0.48</b>

<b>ESG Global Conservative Income Fund(in EUR)</b>		
French Republic Government Bond OAT	3,641,481	1.18
United States Treasury	3,636,444	1.18
Republic of Germany	2,923,758	0.95
Republic of Austria Government Bond	1,772,159	0.57

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>ESG Global Conservative Income Fund(in EUR)</b>		
Kreditanstalt fuer Wiederaufbau	1,158,394	0.38
United Kingdom Inflation-Linked Gilt	1,113,755	0.36
Netherlands Government Bond	847,601	0.27
Spain Government Bond	798,470	0.26
Kingdom of Belgium Government Bond	771,159	0.25
Finland Government Bond	722,348	0.23
Other issuers	6,725,937	2.18
<b>Total</b>	<b>24,111,506</b>	<b>7.81</b>

<b>ESG Global Multi-Asset Income Fund(in USD)</b>		
United Kingdom Inflation-Linked Gilt	27,733	0.06
United States Treasury	25,261	0.05
Kreditanstalt fuer Wiederaufbau	20,537	0.04
Republic of Germany	19,595	0.04
Kingdom of Belgium Government Bond	16,813	0.03
Toyota Motor Corp	3,787	0.01
Mitsubishi UFJ Financial Group Inc	3,787	0.01
Bristol-Myers Squibb Co	3,663	0.01
DaVita Inc	3,429	0.01
Recruit Holdings Co Ltd	3,324	0.01
Other issuers	21,252	0.04
<b>Total</b>	<b>149,181</b>	<b>0.31</b>

<b>ESG Multi-Asset Fund(in EUR)</b>		
United States Treasury	13,556,062	0.26
Republic of Germany	8,379,860	0.16
Republic of Austria Government Bond	8,082,903	0.16
Kreditanstalt fuer Wiederaufbau	7,156,069	0.14
Kingdom of Belgium Government Bond	7,056,545	0.14
French Republic Government Bond OAT	7,011,718	0.13
Sumitomo Mitsui Financial Group Inc	6,067,500	0.12
Nordea Bank Abp	6,039,804	0.12
London Stock Exchange Group PLC	5,992,267	0.12
Nomura Holdings Inc	5,776,314	0.11
Other issuers	125,593,487	2.41
<b>Total</b>	<b>200,712,529</b>	<b>3.87</b>

<b>Euro Bond Fund(in EUR)</b>		
United States Treasury	39,346,578	1.86
Republic of Germany	26,570,080	1.26
Netherlands Government Bond	16,768,057	0.79
Canadian Government Bond	16,083,343	0.76
French Republic Government Bond OAT	14,930,990	0.71
Republic of Austria Government Bond	11,858,261	0.56
Kreditanstalt fuer Wiederaufbau	10,614,415	0.50
Microsoft Corp	10,267,301	0.48
Kingdom of Belgium Government Bond	9,599,465	0.45
Spain Government Bond	9,407,615	0.44
Other issuers	157,752,101	7.45
<b>Total</b>	<b>323,198,206</b>	<b>15.26</b>

<b>Euro Corporate Bond Fund(in EUR)</b>		
French Republic Government Bond OAT	27,678,810	0.97
United States Treasury	22,205,832	0.78
Republic of Germany	21,299,495	0.75
Kreditanstalt fuer Wiederaufbau	17,380,583	0.61

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV	Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Euro Corporate Bond Fund(in EUR)</b>			<b>European Focus Fund(in EUR)</b>		
Spain Government Bond	14,032,280	0.49	Netherlands Government Bond	422,365	0.12
Republic of Austria Government Bond	13,254,763	0.47	ASOS PLC	243,408	0.07
Ireland Government Bond	11,321,128	0.40	ArcelorMittal SA	243,403	0.07
Province of Quebec Canada	8,282,745	0.29	Sodexo SA	243,392	0.07
Bpifrance SACA	7,052,237	0.25	STMicroelectronics NV	238,737	0.07
Finland Government Bond	6,807,215	0.24	Vallourec SACA	197,338	0.06
Other issuers	61,769,687	2.17	Other issuers	1,784,550	0.50
<b>Total</b>	<b>211,084,775</b>	<b>7.42</b>	<b>Total</b>	<b>5,633,195</b>	<b>1.59</b>
<b>Euro Short Duration Bond Fund(in EUR)</b>			<b>European Fund(in EUR)</b>		
United States Treasury	52,896,148	1.36	United States Treasury	5,515,707	0.39
Republic of Germany	49,164,944	1.26	French Republic Government Bond OAT	2,809,746	0.20
French Republic Government Bond OAT	40,231,769	1.03	London Stock Exchange Group PLC	2,267,016	0.16
Netherlands Government Bond	35,846,299	0.92	Tokio Marine Holdings Inc	2,266,874	0.16
Canadian Government Bond	35,334,094	0.91	Sumitomo Mitsui Financial Group Inc	2,266,774	0.16
Microsoft Corp	31,430,090	0.81	Sompo Holdings Inc	2,246,414	0.16
General Dynamics Corp	29,375,147	0.75	Australia Government Bond	2,145,797	0.15
Amazon.com Inc	26,810,824	0.69	Republic of Austria Government Bond	2,078,785	0.15
Exxon Mobil Corp	23,389,357	0.60	Republic of Germany	1,895,509	0.13
HCA Healthcare Inc	23,160,276	0.59	Lloyds Banking Group PLC	1,868,797	0.13
Other issuers	518,853,331	13.32	Other issuers	12,922,519	0.91
<b>Total</b>	<b>866,492,279</b>	<b>22.24</b>	<b>Total</b>	<b>38,283,938</b>	<b>2.70</b>
<b>Euro-Markets Fund(in EUR)</b>			<b>European High Yield Bond Fund(in EUR)</b>		
United States Treasury	6,609,918	0.51	French Republic Government Bond OAT	13,969,972	4.13
Republic of Austria Government Bond	3,559,589	0.27	United States Treasury	11,721,807	3.46
French Republic Government Bond OAT	2,838,436	0.22	Republic of Germany	9,769,709	2.89
Republic of Germany	1,887,830	0.15	Republic of Austria Government Bond	7,099,917	2.10
United Kingdom Gilt	1,867,563	0.14	United Kingdom Inflation-Linked Gilt	2,563,349	0.76
Australia Government Bond	1,678,057	0.13	Kingdom of Belgium Government Bond	2,372,818	0.70
German Treasury Bill	902,973	0.07	Kreditanstalt fuer Wiederaufbau	2,173,125	0.64
Canon Inc	567,424	0.04	United Kingdom Gilt	2,131,732	0.63
Chugai Pharmaceutical Co Ltd	528,345	0.04	Finland Government Bond	2,065,102	0.61
Nordea Bank Abp	527,921	0.04	Spain Government Bond	2,035,666	0.60
Other issuers	16,320,473	1.26	Other issuers	10,352,718	3.06
<b>Total</b>	<b>37,288,529</b>	<b>2.87</b>	<b>Total</b>	<b>66,255,915</b>	<b>19.58</b>
<b>European Equity Income Fund(in EUR)</b>			<b>European Special Situations Fund(in EUR)</b>		
Republic of Austria Government Bond	3,038,854	0.20	United States Treasury	5,821,900	0.46
Australia Government Bond	2,914,515	0.20	French Republic Government Bond OAT	2,883,053	0.23
Philip Morris International Inc	2,448,601	0.16	Republic of Austria Government Bond	2,230,194	0.18
Parker-Hannifin Corp	2,448,599	0.16	Microsoft Corp	2,155,570	0.17
Microsoft Corp	2,448,582	0.16	Philip Morris International Inc	2,128,706	0.17
NVIDIA Corp	2,448,529	0.16	Parker-Hannifin Corp	2,128,704	0.17
United States Treasury	2,132,312	0.14	NVIDIA Corp	2,128,643	0.17
Verizon Communications Inc	1,973,682	0.13	Republic of Germany	1,911,418	0.15
Airbnb Inc	1,933,328	0.13	Verizon Communications Inc	1,715,832	0.13
Cummins Inc	1,578,216	0.11	United Kingdom Gilt	1,704,069	0.13
Other issuers	26,019,498	1.74	Other issuers	22,585,369	1.78
<b>Total</b>	<b>49,384,716</b>	<b>3.29</b>	<b>Total</b>	<b>47,393,458</b>	<b>3.74</b>
<b>European Focus Fund(in EUR)</b>			<b>European Sustainable Equity Fund(in EUR)</b>		
United States Treasury	763,817	0.21	United States Treasury	48,895	0.78
French Republic Government Bond OAT	577,881	0.16	French Republic Government Bond OAT	29,549	0.47
Republic of Germany	495,921	0.14	Australia Government Bond	27,667	0.44
United Kingdom Inflation-Linked Gilt	422,383	0.12	Republic of Austria Government Bond	26,898	0.43

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV	Non-cash collateral issuer	Value	% of the Fund's NAV
<b>European Sustainable Equity Fund(in EUR)</b>			<b>Future Consumer Fund(in USD)</b>		
Republic of Germany	24,864	0.39	DR Horton Inc	65,078	0.38
United Kingdom Inflation-Linked Gilt	23,013	0.37	Republic of Germany	64,757	0.38
Netherlands Government Bond	23,012	0.37	Ameren Corp	61,669	0.36
Canon Inc	9,087	0.14	French Republic Government Bond OAT	61,023	0.36
Chugai Pharmaceutical Co Ltd	8,461	0.13	Alcoa Corp	59,754	0.35
United Kingdom Gilt	6,904	0.11	Xcel Energy Inc	59,027	0.35
Other issuers	117,487	1.87	Other issuers	1,565,459	9.24
<b>Total</b>	<b>345,837</b>	<b>5.50</b>	<b>Total</b>	<b>2,243,924</b>	<b>13.24</b>
<b>European Value Fund(in EUR)</b>			<b>Future Of Transport Fund(in USD)</b>		
Atlassian Corp	26,947	0.00	United States Treasury	7,849,338	0.57
DR Horton Inc	26,947	0.00	French Republic Government Bond OAT	3,973,099	0.29
Stryker Corp	21,285	0.00	Australia Government Bond	3,685,002	0.27
HP Inc	14,735	0.00	Nordea Bank Abp	3,640,196	0.27
Alphabet Inc	14,694	0.00	London Stock Exchange Group PLC	3,632,895	0.27
Becton Dickinson & Co	11,966	0.00	Tokio Marine Holdings Inc	3,632,667	0.27
Linde PLC	11,558	0.00	Sumitomo Mitsui Financial Group Inc	3,632,507	0.27
Ryohin Keikaku Co Ltd	11,073	0.00	Sompo Holdings Inc	3,599,880	0.26
Walt Disney Co/The	10,497	0.00	Republic of Germany	3,322,391	0.24
Schlumberger NV	10,494	0.00	Lloyds Banking Group PLC	2,994,748	0.22
Other issuers	136,227	0.02	Other issuers	69,971,381	5.12
<b>Total</b>	<b>296,423</b>	<b>0.02</b>	<b>Total</b>	<b>109,934,104</b>	<b>8.05</b>
<b>FinTech Fund(in USD)</b>			<b>Global Allocation Fund(in USD)</b>		
United States Treasury	1,457,330	0.63	United States Treasury	138,179,674	0.93
Nordea Bank Abp	977,830	0.42	Microsoft Corp	56,569,800	0.38
French Republic Government Bond OAT	503,952	0.22	French Republic Government Bond OAT	52,976,733	0.36
London Stock Exchange Group PLC	443,388	0.19	Cadence Design Systems Inc	44,621,858	0.30
Tokio Marine Holdings Inc	443,360	0.19	Philip Morris International Inc	42,145,125	0.28
Sumitomo Mitsui Financial Group Inc	443,340	0.19	Hess Corp	41,809,924	0.28
Sompo Holdings Inc	439,358	0.19	Republic of Germany	41,382,289	0.28
Australia Government Bond	419,679	0.18	Republic of Austria Government Bond	36,686,198	0.25
Microsoft Corp	401,186	0.17	United Kingdom Inflation-Linked Gilt	35,906,561	0.24
Republic of Austria Government Bond	389,838	0.17	MercadoLibre Inc	30,599,790	0.21
Other issuers	20,525,798	8.88	Other issuers	1,810,083,639	12.15
<b>Total</b>	<b>26,445,059</b>	<b>11.43</b>	<b>Total</b>	<b>2,330,961,591</b>	<b>15.66</b>
<b>Fixed Income Global Opportunities Fund(in USD)</b>			<b>Global Corporate Bond Fund(in USD)</b>		
United States Treasury	96,480,766	1.47	French Republic Government Bond OAT	11,861,030	1.26
French Republic Government Bond OAT	44,170,292	0.67	Republic of Germany	9,673,918	1.03
Microsoft Corp	36,253,766	0.55	United States Treasury	8,590,604	0.91
Republic of Germany	35,997,938	0.55	Kingdom of Belgium Government Bond	7,185,487	0.76
Sony Group Corp	25,369,086	0.39	Kreditanstalt fuer Wiederaufbau	6,598,065	0.70
Republic of Austria Government Bond	24,699,439	0.38	Republic of Austria Government Bond	5,840,667	0.62
NVIDIA Corp	23,101,887	0.35	United Kingdom Inflation-Linked Gilt	3,737,683	0.40
Canon Inc	23,055,656	0.35	Spain Government Bond	3,164,190	0.34
Apple Inc	23,026,288	0.35	Finland Government Bond	2,902,070	0.31
Japan Tobacco Inc	22,608,462	0.34	Canadian Government Bond	2,167,784	0.23
Other issuers	807,275,055	12.26	Other issuers	32,302,162	3.43
<b>Total</b>	<b>1,162,038,635</b>	<b>17.66</b>	<b>Total</b>	<b>94,023,660</b>	<b>9.99</b>
<b>Future Consumer Fund(in USD)</b>			<b>Global Equity Income Fund(in USD)</b>		
United States Treasury	97,164	0.57	United Kingdom Inflation-Linked Gilt	3,703,416	0.40
Core & Main Inc	75,563	0.45	United States Treasury	2,431,130	0.26
Equifax Inc	68,707	0.41	Toyota Motor Corp	1,949,163	0.21
EOG Resources Inc	65,723	0.39	Mitsubishi UFJ Financial Group Inc	1,949,162	0.21

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Global Equity Income Fund(in USD)</b>		
Bristol-Myers Squibb Co	1,885,492	0.20
DaVita Inc	1,765,072	0.19
Recruit Holdings Co Ltd	1,711,103	0.18
Axon Enterprise Inc	1,606,958	0.17
Tokyo Electron Ltd	1,203,816	0.13
Garmin Ltd	619,485	0.07
Other issuers	2,324,007	0.25
<b>Total</b>	<b>21,148,804</b>	<b>2.27</b>

<b>Global Government Bond Fund(in USD)</b>		
United States Treasury	21,358,657	2.24
French Republic Government Bond OAT	19,772,445	2.08
Republic of Germany	9,412,190	0.99
United Kingdom Inflation-Linked Gilt	7,439,443	0.78
Finland Government Bond	7,260,479	0.76
General Dynamics Corp	6,641,404	0.70
Republic of Austria Government Bond	6,096,760	0.64
Golden Ocean Group Ltd	5,233,942	0.55
Cellnex Telecom SA	5,233,906	0.55
Howmet Aerospace Inc	5,233,842	0.55
Other issuers	149,807,157	15.75
<b>Total</b>	<b>243,490,225</b>	<b>25.59</b>

<b>Global High Yield Bond Fund(in USD)</b>		
French Republic Government Bond OAT	39,647,790	2.32
United States Treasury	33,754,469	1.97
Republic of Germany	28,482,025	1.66
Republic of Austria Government Bond	21,710,996	1.27
Kreditanstalt fuer Wiederaufbau	9,257,047	0.54
Kingdom of Belgium Government Bond	8,109,299	0.47
Spain Government Bond	7,497,365	0.44
United Kingdom Inflation-Linked Gilt	6,905,051	0.40
Finland Government Bond	6,635,407	0.39
United Kingdom Gilt	4,828,333	0.28
Other issuers	44,332,706	2.59
<b>Total</b>	<b>211,160,488</b>	<b>12.33</b>

<b>Global Inflation Linked Bond Fund(in USD)</b>		
United States Treasury	1,264,961	0.57
London Stock Exchange Group PLC	1,256,104	0.57
Australia Government Bond	1,242,033	0.56
Lloyds Banking Group PLC	1,228,692	0.56
Republic of Germany	1,162,838	0.53
Mitsubishi UFJ Financial Group Inc	983,119	0.44
HSBC Holdings PLC	978,503	0.44
Adyen NV	974,589	0.44
ORIX Corp	967,144	0.44
Daiwa Securities Group Inc	948,049	0.43
Other issuers	16,962,355	7.67
<b>Total</b>	<b>27,968,387</b>	<b>12.65</b>

<b>Global Multi-Asset Income Fund(in USD)</b>		
United States Treasury	28,966,802	0.62
French Republic Government Bond OAT	26,912,427	0.58
Republic of Germany	20,969,580	0.45
Republic of Austria Government Bond	15,307,450	0.33

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Global Multi-Asset Income Fund(in USD)</b>		
Kreditanstalt fuer Wiederaufbau	10,230,488	0.22
United Kingdom Inflation-Linked Gilt	9,660,372	0.21
Finland Government Bond	7,784,030	0.17
Kingdom of Belgium Government Bond	6,751,660	0.15
Spain Government Bond	6,344,168	0.14
Australia Government Bond	5,945,787	0.13
Other issuers	100,301,907	2.16
<b>Total</b>	<b>239,174,671</b>	<b>5.16</b>

<b>Impact Bond Fund(in EUR)</b>		
Kreditanstalt fuer Wiederaufbau	397,131	0.50
Bpifrance SACA	228,363	0.29
Province of Quebec Canada	192,203	0.24
Ireland Government Bond	171,964	0.22
Spain Government Bond	159,683	0.20
United States Treasury	150,921	0.19
Republic of Germany	111,395	0.14
United Kingdom Gilt	103,525	0.13
Kingdom of Belgium Government Bond	103,524	0.13
Finland Government Bond	99,192	0.13
Other issuers	495,753	0.63
<b>Total</b>	<b>2,213,654</b>	<b>2.80</b>

<b>Japan Flexible Equity Fund(in JPY)</b>		
United States Treasury	5,615,911,166	8.92
United Kingdom Inflation-Linked Gilt	540,372,434	0.86
Bristol-Myers Squibb Co	358,787,881	0.57
Toyota Motor Corp	284,406,135	0.45
Mitsubishi UFJ Financial Group Inc	284,405,903	0.45
DR Horton Inc	269,223,967	0.43
DaVita Inc	267,356,829	0.42
Microsoft Corp	257,584,119	0.41
Recruit Holdings Co Ltd	249,670,325	0.40
Axon Enterprise Inc	234,474,329	0.37
Other issuers	6,758,135,061	10.73
<b>Total</b>	<b>15,120,328,149</b>	<b>24.01</b>

<b>Japan Small &amp; MidCap Opportunities Fund(in JPY)</b>		
United States Treasury	2,364,686,222	9.58
Republic of Austria Government Bond	130,550,891	0.53
Australia Government Bond	125,209,257	0.51
DR Horton Inc	113,234,210	0.46
United Kingdom Inflation-Linked Gilt	109,814,294	0.44
Core & Main Inc	85,820,804	0.35
Microsoft Corp	83,666,009	0.34
Ameren Corp	81,180,865	0.33
Equifax Inc	78,033,071	0.32
EOG Resources Inc	74,644,804	0.30
Other issuers	3,298,971,457	13.36
<b>Total</b>	<b>6,545,811,884</b>	<b>26.52</b>

<b>Latin American Fund(in USD)</b>		
Nordea Bank Abp	1,083,179	0.14
Chipotle Mexican Grill Inc	1,057,574	0.14
Meta Platforms Inc	827,961	0.11
Truist Financial Corp	789,441	0.10

## Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV	Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Latin American Fund(in USD)</b>			<b>Nutrition Fund(in USD)</b>		
Bank of America Corp	789,440	0.10	Boston Scientific Corp	1,365,987	0.66
Hess Corp	711,256	0.09	Elevance Health Inc	1,228,201	0.59
Pioneer Natural Resources Co	706,806	0.09	Becton Dickinson & Co	1,161,306	0.56
Cadence Design Systems Inc	706,805	0.09	Cheniere Energy Inc	961,530	0.46
Ameren Corp	657,738	0.09	United States Treasury	578,497	0.28
Alphabet Inc	656,812	0.09	Australia Government Bond	508,703	0.24
Other issuers	33,325,551	4.43	Other issuers	17,740,380	8.51
<b>Total</b>	<b>41,312,563</b>	<b>5.47</b>	<b>Total</b>	<b>29,550,109</b>	<b>14.18</b>
<b>Natural Resources Fund(in USD) <sup>(4)</sup></b>			<b>Sustainable Asian Bond Fund(in USD)</b>		
United States Treasury	871,962	0.29	United States Treasury	813,807	0.74
United Kingdom Inflation-Linked Gilt	843,295	0.28	French Republic Government Bond OAT	798,563	0.73
French Republic Government Bond OAT	843,291	0.28	Republic of Germany	598,416	0.54
Netherlands Government Bond	843,259	0.28	Kreditanstalt fuer Wiederaufbau	585,752	0.53
Republic of Germany	789,061	0.27	Spain Government Bond	487,491	0.44
Nordea Bank Abp	787,258	0.26	Republic of Austria Government Bond	450,454	0.41
Meta Platforms Inc	418,866	0.14	Ireland Government Bond	416,403	0.38
Truist Financial Corp	399,378	0.13	Asian Development Bank	358,756	0.33
Bank of America Corp	399,378	0.13	International Bank for Reconstruction & Development	255,803	0.23
Alphabet Inc	332,282	0.11	Kingdom of Belgium Government Bond	225,489	0.21
Other issuers	16,687,790	5.61	Other issuers	1,164,791	1.06
<b>Total</b>	<b>23,215,820</b>	<b>7.78</b>	<b>Total</b>	<b>6,155,725</b>	<b>5.60</b>
<b>Next Generation Health Care Fund(in USD)</b>			<b>Sustainable Emerging Markets Blended Bond Fund(in USD)</b>		
Republic of Austria Government Bond	119,152	0.50	United States Treasury	1,522,501	3.53
Australia Government Bond	114,277	0.48	French Republic Government Bond OAT	1,075,457	2.49
Core & Main Inc	101,891	0.43	Republic of Germany	921,656	2.14
Equifax Inc	92,645	0.39	Kreditanstalt fuer Wiederaufbau	635,164	1.47
EOG Resources Inc	88,622	0.37	Republic of Austria Government Bond	571,319	1.32
United States Treasury	88,259	0.37	Kingdom of Belgium Government Bond	343,470	0.80
DR Horton Inc	87,752	0.37	Spain Government Bond	328,660	0.76
Alcoa Corp	80,574	0.34	Finland Government Bond	296,805	0.69
Xcel Energy Inc	79,592	0.33	United Kingdom Gilt	261,709	0.61
Teradyne Inc	73,816	0.31	Ireland Government Bond	260,242	0.60
Other issuers	1,335,893	5.62	Other issuers	4,277,551	9.91
<b>Total</b>	<b>2,262,473</b>	<b>9.51</b>	<b>Total</b>	<b>10,494,534</b>	<b>24.32</b>
<b>Next Generation Technology Fund(in USD)</b>			<b>Sustainable Emerging Markets Bond Fund(in USD)</b>		
United States Treasury	21,091,216	0.77	French Republic Government Bond OAT	4,665,988	2.15
Australia Government Bond	16,008,031	0.58	United States Treasury	3,632,024	1.67
Core & Main Inc	11,721,614	0.43	Republic of Germany	3,315,768	1.53
Equifax Inc	10,657,947	0.39	Republic of Austria Government Bond	2,586,363	1.19
Republic of Austria Government Bond	10,485,247	0.38	Spain Government Bond	843,482	0.39
DR Horton Inc	10,303,493	0.38	Finland Government Bond	787,822	0.36
EOG Resources Inc	10,195,169	0.37	Australia Government Bond	567,500	0.26
Alcoa Corp	9,269,262	0.34	Kreditanstalt fuer Wiederaufbau	494,537	0.23
Xcel Energy Inc	9,156,388	0.33	United Kingdom Inflation-Linked Gilt	463,941	0.21
Teradyne Inc	8,491,858	0.31	Netherlands Government Bond	440,589	0.20
Other issuers	222,591,343	8.10	Other issuers	4,420,289	2.04
<b>Total</b>	<b>339,971,568</b>	<b>12.38</b>	<b>Total</b>	<b>22,218,303</b>	<b>10.23</b>
<b>Nutrition Fund(in USD)</b>			<b>Sustainable Emerging Markets Corporate Bond Fund(in USD)</b>		
Hess Corp	1,505,614	0.72	French Republic Government Bond OAT	976,053	2.33
Pioneer Natural Resources Co	1,499,966	0.72	United States Treasury	936,953	2.24
Cadence Design Systems Inc	1,499,964	0.72	Republic of Germany	853,700	2.04
Chipotle Mexican Grill Inc	1,499,961	0.72	United Kingdom Inflation-Linked Gilt	423,631	1.01



# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV	Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Sustainable Emerging Markets Corporate Bond Fund(in USD)</b>			<b>Sustainable Global Bond Income Fund(in USD)</b>		
Republic of Austria Government Bond	377,834	0.90	Republic of Austria Government Bond	818,918	0.52
Kreditanstalt fuer Wiederaufbau	324,081	0.77	United Kingdom Inflation-Linked Gilt	667,414	0.42
Spain Government Bond	252,889	0.60	Finland Government Bond	560,062	0.36
Spain Government Inflation Linked Bond	246,124	0.59	United Kingdom Gilt	515,765	0.33
Ireland Government Bond	190,265	0.45	Bpifrance SACA	493,405	0.31
Asian Development Bank	180,141	0.43	Australia Government Bond	469,435	0.30
Other issuers	1,645,682	3.93	Other issuers	4,247,146	2.70
<b>Total</b>	<b>6,407,353</b>	<b>15.29</b>	<b>Total</b>	<b>14,661,972</b>	<b>9.32</b>
<b>Sustainable Emerging Markets Local Currency Bond Fund(in USD)</b>			<b>Sustainable Global Dynamic Equity Fund(in USD) <sup>(4)</sup></b>		
French Republic Government Bond OAT	4,498,727	0.96	Australia Government Bond	387,952	0.09
United States Treasury	4,472,845	0.96	DR Horton Inc	346,412	0.08
Republic of Germany	4,271,219	0.91	London Stock Exchange Group PLC	346,222	0.08
Australia Government Bond	2,033,960	0.44	Tokio Marine Holdings Inc	346,200	0.08
Republic of Austria Government Bond	1,707,852	0.37	Sumitomo Mitsui Financial Group Inc	346,185	0.08
United Kingdom Inflation-Linked Gilt	1,662,795	0.36	Sompo Holdings Inc	343,076	0.08
Finland Government Bond	1,521,026	0.33	Lloyds Banking Group PLC	285,405	0.06
Kreditanstalt fuer Wiederaufbau	1,155,223	0.25	Mizuho Financial Group Inc	280,902	0.06
United Kingdom Gilt	1,008,603	0.22	ING Groep NV	270,514	0.06
Spain Government Bond	694,671	0.15	Japan Post Bank Co Ltd	245,083	0.06
Other issuers	4,214,668	0.90	Other issuers	7,307,659	1.65
<b>Total</b>	<b>27,241,589</b>	<b>5.85</b>	<b>Total</b>	<b>10,505,610</b>	<b>2.38</b>
<b>Sustainable Energy Fund(in USD)</b>			<b>Sustainable Global Infrastructure Fund(in USD)</b>		
United States Treasury	13,717,939	0.23	United States Treasury	116,096	0.99
Chipotle Mexican Grill Inc	12,853,138	0.21	French Republic Government Bond OAT	77,827	0.66
Hess Corp	11,697,333	0.19	Republic of Germany	61,958	0.53
Pioneer Natural Resources Co	11,644,276	0.19	United Kingdom Inflation-Linked Gilt	38,794	0.33
Cadence Design Systems Inc	11,644,261	0.19	Netherlands Government Bond	38,793	0.33
Boston Scientific Corp	10,604,192	0.18	Republic of Austria Government Bond	30,194	0.26
Elevance Health Inc	9,534,558	0.16	United Kingdom Gilt	23,071	0.20
Becton Dickinson & Co	8,988,921	0.15	German Treasury Bill	12,787	0.11
Cheniere Energy Inc	7,387,156	0.12	Spain Government Bond	9,252	0.08
Republic of Austria Government Bond	7,266,300	0.12	International Bank for Reconstruction & Development	9,054	0.08
Other issuers	122,643,224	2.04	Other issuers	13,561	0.12
<b>Total</b>	<b>227,981,298</b>	<b>3.78</b>	<b>Total</b>	<b>431,387</b>	<b>3.69</b>
<b>Sustainable Fixed Income Global Opportunities Fund(in EUR)</b>			<b>Sustainable World Bond Fund(in USD)</b>		
United States Treasury	3,566,693	1.08	French Republic Government Bond OAT	11,132,506	1.11
Republic of Germany	2,400,482	0.73	United States Treasury	10,116,228	1.01
French Republic Government Bond OAT	2,380,316	0.72	Republic of Germany	8,571,331	0.86
United Kingdom Inflation-Linked Gilt	1,750,898	0.53	Republic of Austria Government Bond	5,360,968	0.54
Kreditanstalt fuer Wiederaufbau	1,735,439	0.53	Microsoft Corp	3,946,835	0.39
United Kingdom Gilt	1,198,109	0.36	Kreditanstalt fuer Wiederaufbau	3,467,019	0.35
Spain Government Inflation Linked Bond	863,319	0.26	United Kingdom Inflation-Linked Gilt	3,430,860	0.34
Australia Government Bond	818,413	0.25	Finland Government Bond	3,056,134	0.31
Spain Government Bond	767,045	0.23	Kingdom of Belgium Government Bond	3,050,048	0.31
Finland Government Bond	746,448	0.23	Spain Government Bond	2,562,917	0.26
Other issuers	9,310,454	2.82	Other issuers	57,126,508	5.72
<b>Total</b>	<b>25,537,616</b>	<b>7.74</b>	<b>Total</b>	<b>111,821,354</b>	<b>11.20</b>
<b>Sustainable Global Bond Income Fund(in USD)</b>			<b>Swiss Small &amp; MidCap Opportunities Fund(in CHF)</b>		
United States Treasury	2,218,442	1.41	United States Treasury	11,421,635	2.30
French Republic Government Bond OAT	1,894,056	1.20	French Republic Government Bond OAT	5,518,930	1.11
Republic of Germany	1,776,503	1.13	Republic of Austria Government Bond	4,164,447	0.84
Kreditanstalt fuer Wiederaufbau	1,000,826	0.64	Republic of Germany	3,705,093	0.75

# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV	Non-cash collateral issuer	Value	% of the Fund's NAV
<b>Swiss Small &amp; MidCap Opportunities Fund(in CHF)</b>			<b>Systematic Global Sustainable Income &amp; Growth Fund(in USD)</b>		
United Kingdom Gilt	3,182,012	0.64	Australia Government Bond	27,642	0.09
German Treasury Bill	1,763,629	0.36	United Kingdom Inflation-Linked Gilt	24,927	0.08
United Kingdom Inflation-Linked Gilt	863,677	0.17	Lloyds Banking Group PLC	24,074	0.08
Grab Holdings Ltd	668,144	0.13	Mizuho Financial Group Inc	23,694	0.07
Bristol-Myers Squibb Co	439,933	0.09	ING Groep NV	22,818	0.07
Toyota Motor Corp	383,304	0.08	Japan Post Bank Co Ltd	20,673	0.07
Other issuers	8,707,460	1.76	Other issuers	172,695	0.54
<b>Total</b>	<b>40,818,264</b>	<b>8.23</b>	<b>Total</b>	<b>433,068</b>	<b>1.36</b>
<b>Systematic China Environmental Tech Fund(in USD)</b>			<b>Systematic Sustainable Global SmallCap Fund(in USD)</b>		
London Stock Exchange Group PLC	15,799	0.11	United States Treasury	13,567,313	5.19
Tokio Marine Holdings Inc	15,798	0.11	Hess Corp	1,802,357	0.69
Sumitomo Mitsui Financial Group Inc	15,797	0.11	Pioneer Natural Resources Co	1,762,934	0.67
Sompo Holdings Inc	15,655	0.11	Cadence Design Systems Inc	1,762,932	0.67
Australia Government Bond	14,954	0.10	Chipotle Mexican Grill Inc	1,762,927	0.67
Lloyds Banking Group PLC	13,024	0.09	Boston Scientific Corp	1,605,466	0.61
Mizuho Financial Group Inc	12,818	0.09	Becton Dickinson & Co	1,505,973	0.58
ING Groep NV	12,344	0.08	Elevance Health Inc	1,443,525	0.55
Japan Post Bank Co Ltd	11,184	0.08	DR Horton Inc	1,315,554	0.50
Nordea Bank Abp	10,998	0.08	Cheniere Energy Inc	1,118,894	0.43
Other issuers	18,906	0.13	Other issuers	41,809,667	15.98
<b>Total</b>	<b>157,277</b>	<b>1.09</b>	<b>Total</b>	<b>69,457,542</b>	<b>26.54</b>
<b>Systematic ESG Multi Allocation Credit Fund(in USD) <sup>(4)</sup></b>			<b>United Kingdom Fund(in GBP)</b>		
United States Treasury	818,968	0.77	United States Treasury	1,517,915	0.75
Kreditanstalt fuer Wiederaufbau	779,466	0.73	Republic of Austria Government Bond	1,117,558	0.55
Kingdom of Belgium Government Bond	524,052	0.49	Australia Government Bond	705,789	0.35
United Kingdom Gilt	503,572	0.47	French Republic Government Bond OAT	546,738	0.27
Republic of Germany	212,311	0.20	United Kingdom Gilt	414,520	0.20
Republic of Austria Government Bond	198,213	0.19	Republic of Germany	349,622	0.17
Bpifrance SACA	195,287	0.18	Canon Inc	292,536	0.14
Province of Quebec Canada	164,364	0.15	Chugai Pharmaceutical Co Ltd	272,389	0.13
Ireland Government Bond	147,056	0.14	Ryohin Keikaku Co Ltd	183,659	0.09
Spain Government Bond	136,555	0.13	E.ON SE	175,789	0.09
Other issuers	1,553,430	1.45	Other issuers	2,369,972	1.17
<b>Total</b>	<b>5,233,274</b>	<b>4.90</b>	<b>Total</b>	<b>7,946,487</b>	<b>3.91</b>
<b>Systematic Global Equity High Income Fund(in USD)</b>			<b>US Basic Value Fund(in USD)</b>		
United States Treasury	20,693,584	0.38	Hess Corp	4,650,164	0.60
Chipotle Mexican Grill Inc	18,843,333	0.35	Pioneer Natural Resources Co	4,643,240	0.60
Hess Corp	18,723,358	0.34	Cadence Design Systems Inc	4,643,234	0.60
Pioneer Natural Resources Co	18,662,166	0.34	Chipotle Mexican Grill Inc	4,643,221	0.60
Cadence Design Systems Inc	18,662,141	0.34	Boston Scientific Corp	4,228,499	0.55
Boston Scientific Corp	16,995,233	0.31	Elevance Health Inc	3,801,974	0.49
United Kingdom Inflation-Linked Gilt	15,841,247	0.29	Becton Dickinson & Co	3,549,471	0.46
Elevance Health Inc	15,280,942	0.28	Cheniere Energy Inc	2,945,682	0.38
Becton Dickinson & Co	14,399,727	0.27	Core & Main Inc	1,305,406	0.17
Cheniere Energy Inc	12,645,688	0.23	DR Horton Inc	1,191,375	0.15
Other issuers	391,313,480	7.21	Other issuers	45,104,817	5.83
<b>Total</b>	<b>562,060,899</b>	<b>10.34</b>	<b>Total</b>	<b>80,707,083</b>	<b>10.43</b>
<b>Systematic Global Sustainable Income &amp; Growth Fund(in USD)</b>			<b>US Dollar Bond Fund(in USD)</b>		
London Stock Exchange Group PLC	29,204	0.09	French Republic Government Bond OAT	476,472	0.09
Tokio Marine Holdings Inc	29,202	0.09	United States Treasury	464,520	0.09
Sumitomo Mitsui Financial Group Inc	29,201	0.09	Republic of Germany	367,983	0.07
Sompo Holdings Inc	28,938	0.09	Kreditanstalt fuer Wiederaufbau	333,137	0.06



# Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV	Non-cash collateral issuer	Value	% of the Fund's NAV
<b>US Dollar Bond Fund(in USD)</b>			<b>US Growth Fund(in USD)</b>		
Republic of Austria Government Bond	280,811	0.05	Boston Scientific Corp	2,697,195	0.58
Power Corp of Canada	234,236	0.05	Elevance Health Inc	2,425,132	0.52
Toronto-Dominion Bank/The	234,229	0.05	Becton Dickinson & Co	2,245,062	0.48
SNC-Lavalin Group Inc	234,229	0.05	Cheniere Energy Inc	1,878,936	0.40
Suncor Energy Inc	234,228	0.05	Core & Main Inc	762,233	0.16
MEG Energy Corp	234,215	0.05	Equifax Inc	693,064	0.15
Other issuers	8,359,828	1.61	Other issuers	18,194,774	3.89
<b>Total</b>	<b>11,453,888</b>	<b>2.22</b>	<b>Total</b>	<b>40,743,350</b>	<b>8.70</b>
<b>US Dollar High Yield Bond Fund(in USD)</b>			<b>US Mid-Cap Value Fund(in USD)</b>		
French Republic Government Bond OAT	31,103,747	1.64	Hess Corp	1,516,556	0.61
United States Treasury	25,325,466	1.34	Pioneer Natural Resources Co	1,507,146	0.61
Republic of Germany	23,116,187	1.22	Cadence Design Systems Inc	1,507,144	0.61
Republic of Austria Government Bond	18,327,672	0.97	Chipotle Mexican Grill Inc	1,507,140	0.61
Kingdom of Belgium Government Bond	7,699,982	0.41	Boston Scientific Corp	1,372,525	0.55
Kreditanstalt fuer Wiederaufbau	7,368,254	0.39	Elevance Health Inc	1,234,080	0.50
Finland Government Bond	6,531,816	0.34	Becton Dickinson & Co	1,182,940	0.47
Spain Government Bond	5,689,891	0.30	Cheniere Energy Inc	956,137	0.38
United Kingdom Inflation-Linked Gilt	4,637,841	0.24	United States Treasury	549,663	0.22
Netherlands Government Bond	4,466,516	0.24	Nordea Bank Abp	528,379	0.21
Other issuers	31,343,471	1.65	Other issuers	19,010,365	7.63
<b>Total</b>	<b>165,610,843</b>	<b>8.74</b>	<b>Total</b>	<b>30,872,075</b>	<b>12.40</b>
<b>US Dollar Short Duration Bond Fund(in USD)</b>			<b>US Sustainable Equity Fund(in USD)</b>		
Vinci SA	12,265,397	0.76	Toronto-Dominion Bank/The	28,930	0.49
Hess Corp	12,265,394	0.76	Crescent Point Energy Corp	28,930	0.49
Motorola Solutions Inc	12,265,389	0.76	AltaGas Ltd	28,930	0.49
Schneider Electric SE	12,265,348	0.76	TELUS Corp	28,930	0.49
Prosus NV	11,938,056	0.74	Canadian Natural Resources Ltd	28,930	0.49
Allianz SE	11,353,983	0.70	Power Corp of Canada	28,930	0.49
Boeing Co/The	11,011,387	0.68	Royal Bank of Canada	28,930	0.49
Koninklijke Ahold Delhaize NV	10,821,069	0.67	Canadian Imperial Bank of Commerce	28,930	0.49
Rolls-Royce Holdings PLC	10,303,975	0.64	Bank of Montreal	28,930	0.49
Air Liquide SA	9,314,288	0.58	Microsoft Corp	28,411	0.48
Other issuers	125,045,567	7.74	Other issuers	6	0.00
<b>Total</b>	<b>238,849,853</b>	<b>14.79</b>	<b>Total</b>	<b>288,787</b>	<b>4.89</b>
<b>US Flexible Equity Fund(in USD)</b>			<b>World Energy Fund(in USD)</b>		
Pioneer Natural Resources Co	12,460,189	0.57	Microsoft Corp	19,371,914	0.84
Hess Corp	12,460,187	0.57	NVIDIA Corp	13,158,408	0.57
Cadence Design Systems Inc	12,460,172	0.57	DR Horton Inc	13,146,377	0.57
Chipotle Mexican Grill Inc	12,460,140	0.57	Core & Main Inc	12,239,078	0.53
Boston Scientific Corp	11,347,226	0.52	Philip Morris International Inc	11,223,729	0.49
Elevance Health Inc	10,202,643	0.47	Parker-Hannifin Corp	11,223,720	0.49
Becton Dickinson & Co	9,445,080	0.44	Equifax Inc	11,128,454	0.48
Cheniere Energy Inc	7,904,773	0.36	EOG Resources Inc	10,645,246	0.46
Progressive Corp/The	2,878,301	0.13	Alcoa Corp	9,678,464	0.42
Ameriprise Financial Inc	2,810,046	0.13	Xcel Energy Inc	9,560,608	0.41
Other issuers	91,723,709	4.23	Other issuers	229,754,123	9.95
<b>Total</b>	<b>186,152,466</b>	<b>8.56</b>	<b>Total</b>	<b>351,130,121</b>	<b>15.21</b>
<b>US Growth Fund(in USD)</b>			<b>World Financials Fund(in USD)</b>		
Pioneer Natural Resources Co	2,961,742	0.63	United States Treasury	10,090,091	0.62
Hess Corp	2,961,742	0.63	French Republic Government Bond OAT	4,570,599	0.28
Cadence Design Systems Inc	2,961,739	0.63	Pioneer Natural Resources Co	4,195,972	0.26
Chipotle Mexican Grill Inc	2,961,731	0.63	Hess Corp	4,195,971	0.26

## Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>World Financials Fund(in USD)</b>		
Cadence Design Systems Inc	4,195,966	0.26
Chipotle Mexican Grill Inc	4,195,955	0.26
Boston Scientific Corp	3,821,181	0.24
Republic of Austria Government Bond	3,496,584	0.22
Elevance Health Inc	3,435,743	0.21
Becton Dickinson & Co	3,180,633	0.20
Other issuers	71,393,498	4.42
<b>Total</b>	<b>116,772,193</b>	<b>7.23</b>
<b>World Gold Fund(in USD)</b>		
Republic of Austria Government Bond	25,684,245	0.77
Australia Government Bond	24,633,346	0.74
United States Treasury	18,455,348	0.55
Canon Inc	10,210,051	0.31
Chugai Pharmaceutical Co Ltd	9,506,869	0.28
Ryohin Keikaku Co Ltd	7,528,606	0.23
E.ON SE	6,135,360	0.18
Coca-Cola Europacific Partners PLC	5,387,957	0.16
United Kingdom Gilt	4,289,360	0.13
Nomura Micro Science Co Ltd	4,268,671	0.13
Other issuers	128,487,293	3.85
<b>Total</b>	<b>244,587,106</b>	<b>7.33</b>
<b>World Healthscience Fund(in USD)</b>		
Microsoft Corp	26,149,036	0.19
NVIDIA Corp	24,398,495	0.18
Philip Morris International Inc	23,910,037	0.17
Parker-Hannifin Corp	23,910,018	0.17
Pioneer Natural Resources Co	23,536,888	0.17
Hess Corp	23,536,885	0.17
Cadence Design Systems Inc	23,536,857	0.17
Chipotle Mexican Grill Inc	23,536,796	0.17
Boston Scientific Corp	21,434,538	0.15
United Kingdom Inflation-Linked Gilt	20,401,904	0.15
Other issuers	484,171,992	3.49
<b>Total</b>	<b>718,523,446</b>	<b>5.18</b>
<b>World Mining Fund(in USD)</b>		
United States Treasury	20,284,571	0.45
United Kingdom Inflation-Linked Gilt	13,715,893	0.30
French Republic Government Bond OAT	13,187,024	0.29
Netherlands Government Bond	13,096,279	0.29
Republic of Germany	12,250,296	0.27
Chipotle Mexican Grill Inc	7,882,666	0.17
Hess Corp	7,413,196	0.16
Pioneer Natural Resources Co	7,396,617	0.16
Cadence Design Systems Inc	7,396,607	0.16
Boston Scientific Corp	6,735,940	0.15
Other issuers	145,043,870	3.21
<b>Total</b>	<b>254,402,959</b>	<b>5.61</b>

Non-cash collateral issuer	Value	% of the Fund's NAV
<b>World Real Estate Securities Fund(in USD)</b>		
United States Treasury	699,972	0.52
French Republic Government Bond OAT	433,749	0.32
Republic of Austria Government Bond	422,845	0.31
United Kingdom Inflation-Linked Gilt	409,435	0.30
Netherlands Government Bond	409,417	0.30
Republic of Germany	409,089	0.30
Australia Government Bond	405,543	0.30
Microsoft Corp	305,109	0.23
NVIDIA Corp	224,796	0.17
DR Horton Inc	213,385	0.16
Other issuers	7,451,636	5.53
<b>Total</b>	<b>11,384,976</b>	<b>8.44</b>
<b>World Technology Fund(in USD)</b>		
Hess Corp	71,310,262	0.62
Pioneer Natural Resources Co	71,251,903	0.62
Cadence Design Systems Inc	71,251,808	0.62
Chipotle Mexican Grill Inc	71,251,623	0.62
Boston Scientific Corp	64,887,576	0.56
Elevance Health Inc	58,342,434	0.51
Becton Dickinson & Co	54,261,569	0.47
Cheniere Energy Inc	45,308,884	0.39
Australia Government Bond	37,804,300	0.33
Republic of Austria Government Bond	27,753,456	0.24
Other issuers	492,803,878	4.28
<b>Total</b>	<b>1,066,227,693</b>	<b>9.26</b>

<sup>(3)</sup> Fund suspended, see Note 1, for further details.

<sup>(4)</sup> Fund name changed during the year, see Note 1, for further details

No securities collateral received from a single issuer, in relation to efficient portfolio management and OTC derivative transactions, has exceeded 20% of any of the respective Funds' NAV at the period end date.

None of the Funds have been fully collateralised in securities issued or guaranteed by an EU member state at the period end date.

## Appendix IV – Total Expense Ratio

Total Expense Ratio (“TER”) is calculated as the total of all expenses (excluding interest on cash and cash equivalents, negative yield expense on financial assets, depositary transaction fees and expense reimbursements), divided by the average net assets of the Company, expressed as a percentage. All data is annualised.

The Management Fee may be used in part to pay remuneration for distribution activities concerning the Company. Reimbursement may be made to institutional investors which from a commercial perspective hold shares of the Company for third parties.

The TERs for the period from 1 September 2023 to 29 February 2024 are as follows:

Fund Name	Share Class	TER
Asian Dragon Fund	A Class distributing (A) UK reporting fund share	1.831%
	A Class non-distributing share	1.828%
	A Class non-distributing share AUD hedged	1.827%
	A Class non-distributing share CHF hedged	1.828%
	A Class non-distributing share EUR hedged	1.828%
	A Class non-distributing share PLN hedged	1.827%
	A Class non-distributing share SGD hedged	1.826%
	C Class non-distributing share	3.082%
	D Class distributing (A) UK reporting fund share	1.080%
	D Class non-distributing share	1.077%
	D Class non-distributing share AUD hedged	1.064%
	D Class non-distributing share CHF hedged	1.082%
	D Class non-distributing share EUR hedged	1.076%
	E Class non-distributing share	2.327%
	I Class distributing (A) share	0.815%
	I Class distributing (A) UK reporting fund share	0.818%
	I Class non-distributing share	0.815%
	I Class non-distributing share AUD hedged	0.811%
	X Class distributing (A) UK reporting fund share	0.003%
X Class non-distributing share	0.062%	
Asian Growth Leaders Fund	A Class non-distributing share AUD hedged	1.824%
	A Class non-distributing share CHF hedged	1.825%
	A Class non-distributing share EUR hedged	1.825%
	A Class non-distributing share SGD hedged	1.824%
	A Class non-distributing UK reporting fund share	1.825%
	D Class distributing (M) share	1.074%
	D Class non-distributing share CHF hedged	1.075%
	D Class non-distributing share EUR hedged	1.075%
	D Class non-distributing share SGD hedged	1.074%
	D Class non-distributing UK reporting fund share	1.080%
	E Class non-distributing share	2.325%
	I Class distributing (A) UK reporting fund share	0.822%
	I Class distributing (Q) share	0.783%
	I Class non-distributing share	0.813%
	S Class non-distributing share	0.923%
	S Class non-distributing share CHF hedged	0.925%
	S Class non-distributing share EUR hedged	0.926%
	S Class non-distributing share GBP hedged	0.926%
	S Class non-distributing share SGD hedged	0.925%
X Class non-distributing share	0.063%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER	
Asian High Yield Bond Fund	A Class distributing (Q) share	1.182%	
	A Class distributing (R) (M) (G) share AUD hedged	1.213%	
	A Class distributing (R) (M) (G) share EUR hedged	1.213%	
	A Class distributing (R) (M) (G) share GBP hedged	1.213%	
	A Class distributing (R) (M) (G) share HKD hedged	1.213%	
	A Class distributing (R) (M) (G) share SGD hedged	1.213%	
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.214%	
	A Class distributing (S) (M) (G) share	1.213%	
	A Class non-distributing share	1.213%	
	A Class non-distributing share AUD hedged	1.213%	
	A Class non-distributing share EUR hedged	1.214%	
	A Class non-distributing share GBP hedged	1.215%	
	A Class non-distributing share HKD hedged	1.213%	
	A Class non-distributing share SGD hedged	1.213%	
	D Class distributing (M) UK reporting fund share EUR hedged	0.714%	
	D Class distributing (M) UK reporting fund share GBP hedged	0.713%	
	D Class distributing (S) (M) (G) share	0.713%	
	D Class non-distributing share	0.713%	
	D Class non-distributing UK reporting fund share EUR hedged	0.714%	
	D Class non-distributing UK reporting fund share GBP hedged	0.717%	
	E Class distributing (Q) share EUR hedged	1.713%	
	E Class non-distributing share	1.713%	
	E Class non-distributing share EUR hedged	1.713%	
	I Class distributing (S) (M) (G) share	0.553%	
	I Class non-distributing share	0.552%	
	I Class non-distributing UK reporting fund share EUR hedged	0.552%	
	X Class non-distributing share	0.052%	
Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share	1.670%	
	A Class distributing (S) (M) (G) share AUD hedged	1.670%	
	A Class distributing (S) (M) (G) share CAD hedged	1.670%	
	A Class distributing (S) (M) (G) share CNH hedged	1.670%	
	A Class distributing (S) (M) (G) share EUR hedged	1.670%	
	A Class distributing (S) (M) (G) share GBP hedged	1.670%	
	A Class distributing (S) (M) (G) share HKD hedged	1.670%	
	A Class distributing (S) (M) (G) share JPY hedged	1.670%	
	A Class distributing (S) (M) (G) share SGD hedged	1.670%	
	A Class non-distributing share	1.670%	
	I Class non-distributing share	0.780%	
	X Class non-distributing share	0.030%	
	Asian Sustainable Equity Fund	A Class non-distributing share	1.860%
		D Class non-distributing UK reporting fund share	1.050%
E Class non-distributing share		2.360%	
I Class non-distributing UK reporting fund share		0.790%	
X Class non-distributing UK reporting fund share		0.100%	
ZI Class non-distributing share		0.630%	

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Asian Tiger Bond Fund	A Class distributing (D) share	1.208%
	A Class distributing (M) share	1.208%
	A Class distributing (M) share AUD hedged	1.207%
	A Class distributing (M) share EUR hedged	1.208%
	A Class distributing (M) share HKD hedged	1.207%
	A Class distributing (M) share NZD hedged	1.208%
	A Class distributing (M) share SGD hedged	1.207%
	A Class distributing (R) (M) (G) share AUD hedged	1.207%
	A Class distributing (R) (M) (G) share CAD hedged	1.208%
	A Class distributing (R) (M) (G) share CNH hedged	1.207%
	A Class distributing (R) (M) (G) share NZD hedged	1.207%
	A Class distributing (R) (M) (G) share ZAR hedged	1.207%
	A Class distributing (S) (M) (G) share	1.207%
	A Class distributing (S) (M) (G) share CNH hedged	1.201%
	A Class distributing (S) (M) (G) share EUR hedged	1.208%
	A Class distributing (S) (M) (G) share GBP hedged	1.208%
	A Class distributing (S) (M) (G) share HKD hedged	1.208%
	A Class distributing (S) (M) (G) share SGD hedged	1.208%
	A Class distributing (T) share	1.175%
	A Class non-distributing share	1.208%
	A Class non-distributing share EUR hedged	1.208%
	A Class non-distributing share HKD hedged	1.205%
	A Class non-distributing share SGD hedged	1.206%
	C Class distributing (D) share	2.457%
	C Class non-distributing share	2.457%
	D Class distributing (A) UK reporting fund share GBP hedged	0.707%
	D Class distributing (M) share	0.708%
	D Class distributing (M) share HKD hedged	0.712%
	D Class distributing (M) share SGD hedged	0.709%
	D Class distributing (S) (M) (G) share	0.708%
	D Class non-distributing share	0.706%
	D Class non-distributing share EUR hedged	0.708%
	D Class non-distributing share SGD hedged	0.704%
	E Class non-distributing share	1.707%
	E Class non-distributing share EUR hedged	1.709%
	I Class distributing (A) UK reporting fund share GBP hedged	0.551%
	I Class distributing (M) share	0.545%
	I Class distributing (Q) share EUR hedged	0.552%
	I Class non-distributing share	0.547%
	I Class non-distributing share EUR hedged	0.551%
	I Class non-distributing share SGD hedged	0.546%
	I Class non-distributing UK reporting fund share CHF hedged	0.552%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.608%
	SR Class distributing (M) UK reporting fund share	0.626%
	SR Class non-distributing UK reporting fund share	0.608%
	SR Class non-distributing UK reporting fund share EUR hedged	0.600%
	X Class non-distributing share	0.049%
X Class non-distributing share EUR hedged	0.015%	
Brown To Green Materials Fund	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing UK reporting fund share	2.320%
	I Class non-distributing UK reporting fund share	0.759%
	X Class non-distributing UK reporting fund share	0.100%
	Z Class non-distributing UK reporting fund share	0.700%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
China Bond Fund	A Class distributing (M) share	1.024%
	A Class distributing (R) (M) (G) share HKD hedged	1.023%
	A Class distributing (R) (M) (G) share USD hedged	1.019%
	A Class distributing (S) (M) (G) share	1.024%
	A Class distributing (S) (M) (G) share AUD hedged	1.023%
	A Class distributing (S) (M) (G) share EUR hedged	1.023%
	A Class distributing (S) (M) (G) share HKD hedged	1.024%
	A Class distributing (S) (M) (G) share SGD hedged	1.023%
	A Class distributing (S) (M) (G) share USD hedged	1.024%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1.024%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.023%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	1.024%
	A Class distributing (T) share USD hedged	1.014%
	A Class non-distributing share	1.024%
	A Class non-distributing share JPY hedged	1.023%
	A Class non-distributing share SGD hedged	1.037%
	A Class non-distributing UK reporting fund share USD hedged	1.022%
	AI Class non-distributing share	1.023%
	AI Class non-distributing share EUR hedged	1.022%
	C Class non-distributing share	2.272%
	D Class distributing (A) UK reporting fund share GBP hedged	0.676%
	D Class distributing (M) share	0.673%
	D Class distributing (S) (M) (G) share	0.673%
	D Class distributing (S) (M) (G) share SGD hedged	0.678%
	D Class distributing (S) (M) (G) share USD hedged	0.682%
	D Class non-distributing share	0.675%
	D Class non-distributing share SGD hedged	0.681%
	D Class non-distributing UK reporting fund share EUR hedged	0.674%
	D Class non-distributing UK reporting fund share USD hedged	0.679%
	E Class distributing (Q) share	1.523%
	E Class distributing (Q) share EUR hedged	1.528%
	E Class distributing (R) (M) (G) share EUR hedged	1.526%
	E Class non-distributing share	1.523%
	E Class non-distributing share EUR hedged	1.527%
	I Class distributing (A) UK reporting fund share GBP hedged	0.485%
	I Class distributing (M) share	0.517%
	I Class distributing (Q) share EUR hedged	0.517%
	I Class distributing (S) (M) (G) share	0.515%
	I Class distributing (S) (M) (G) share SGD hedged	0.516%
	I Class distributing (S) (M) (G) share USD hedged	0.517%
	I Class non-distributing share	0.518%
	I Class non-distributing UK reporting fund share EUR hedged	0.513%
	I Class non-distributing UK reporting fund share USD hedged	0.522%
	S Class non-distributing share EUR hedged	0.638%
	S Class non-distributing share USD hedged	0.624%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.575%
	SR Class distributing (M) UK reporting fund share	0.579%
	SR Class distributing (S) (M) (G) UK reporting fund share	0.567%
	SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	0.577%
	SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	0.578%
	SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	0.576%
	SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	0.575%
	SR Class non-distributing UK reporting fund share	0.579%
	SR Class non-distributing UK reporting fund share EUR hedged	0.574%
	SR Class non-distributing UK reporting fund share USD hedged	0.583%
	X Class distributing (M) share	0.129%
	X Class non-distributing share	0.115%
	X Class non-distributing share USD hedged	0.115%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
<b>China Fund</b>	A Class distributing (A) UK reporting fund share GBP hedged	1.846%
	A Class distributing (T) share	1.853%
	A Class non-distributing share	1.845%
	A Class non-distributing share AUD hedged	1.845%
	A Class non-distributing share CNH hedged	1.847%
	A Class non-distributing share EUR hedged	1.845%
	A Class non-distributing share HKD	1.845%
	A Class non-distributing share SGD hedged	1.845%
	AI Class non-distributing share EUR hedged	1.832%
	C Class non-distributing share	3.095%
	D Class distributing (A) UK reporting fund share GBP hedged	1.094%
	D Class non-distributing share	1.094%
	D Class non-distributing share EUR hedged	1.095%
	D Class non-distributing share HKD	1.095%
	D Class non-distributing share SGD hedged	1.098%
	D Class non-distributing UK reporting fund share GBP hedged	1.095%
	E Class non-distributing share EUR hedged	2.345%
	I Class non-distributing share	0.833%
I Class non-distributing share EUR hedged	0.802%	
X Class non-distributing share	0.084%	
<b>China Impact Fund</b>	A Class non-distributing share	1.901%
	AI Class non-distributing share EUR hedged	1.897%
	D Class non-distributing share	1.134%
	D Class non-distributing share EUR hedged	1.135%
	E Class non-distributing share EUR hedged	2.410%
	I Class non-distributing share	0.882%
	I Class non-distributing share EUR hedged	0.839%
X Class non-distributing share	0.107%	
<b>China Innovation Fund</b>	A Class non-distributing share	1.820%
	A Class non-distributing share CNH hedged	1.820%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share CNH hedged	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing UK reporting fund share	0.740%
X Class non-distributing UK reporting fund share	0.060%	
<b>China Multi-Asset Fund</b>	A Class distributing (T) share	1.800%
	A Class distributing (T) share CNH hedged	1.800%
	A Class distributing (T) share HKD hedged	1.800%
	A Class non-distributing share	1.800%
	E Class non-distributing share EUR hedged	2.251%
	I Class non-distributing share	0.840%
X Class non-distributing share	0.090%	
<b>China Onshore Bond Fund</b>	A Class distributing (R) (M) (G) share HKD hedged	1.264%
	A Class distributing (R) (M) (G) share USD hedged	1.266%
	A Class distributing (S) (M) (G) UK reporting fund share	1.247%
	A Class non-distributing UK reporting fund share	1.249%
	E Class non-distributing share	1.750%
	E Class non-distributing share EUR hedged	1.786%
	I Class non-distributing share EUR hedged	0.591%
	I Class non-distributing UK reporting fund share	0.595%
	X Class non-distributing UK reporting fund share	0.093%
	X Class non-distributing UK reporting fund share USD hedged	0.094%
	ZI Class distributing (R) (M) (G) share USD hedged	0.435%
	ZI Class non-distributing share	0.472%



## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Circular Economy Fund	A Class distributing (A) UK reporting fund share	1.806%
	A Class distributing (T) share	1.793%
	A Class distributing (T) share AUD hedged	1.806%
	A Class distributing (T) share CNH hedged	1.806%
	A Class distributing (T) share HKD hedged	1.807%
	A Class non-distributing share	1.806%
	A Class non-distributing share AUD hedged	1.807%
	A Class non-distributing share CAD hedged	1.800%
	A Class non-distributing share CNH hedged	1.806%
	A Class non-distributing share EUR hedged	1.805%
	A Class non-distributing share GBP hedged	1.806%
	A Class non-distributing share HKD hedged	1.807%
	A Class non-distributing share NZD hedged	1.772%
	A Class non-distributing share SGD hedged	1.808%
	AI Class non-distributing share	1.807%
	C Class non-distributing share	3.029%
	D Class non-distributing share	0.988%
	D Class non-distributing UK reporting fund share GBP hedged	0.988%
	E Class non-distributing share	2.306%
	I Class distributing (A) UK reporting fund share	0.728%
	I Class non-distributing share	0.727%
	I Class non-distributing share JPY hedged	0.727%
	SR Class distributing (A) UK reporting fund share	0.909%
	SR Class non-distributing UK reporting fund share	0.907%
	SR Class non-distributing UK reporting fund share EUR hedged	0.907%
	X Class non-distributing share	0.046%
	Z Class non-distributing share	0.686%
Climate Action Equity Fund	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	C Class non-distributing share	3.070%
	D Class non-distributing share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	X Class non-distributing share	0.060%
Climate Action Multi-Asset Fund	A Class distributing (R) (M) (G) share USD hedged	1.513%
	A Class non-distributing share	1.575%
	AI Class non-distributing share	1.518%
	C Class non-distributing share	2.789%
	D Class non-distributing share	0.964%
	E Class non-distributing share	2.042%
	I Class non-distributing share	0.756%
	X Class non-distributing share	0.133%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER	
Continental European Flexible Fund	A Class distributing (A) share	1.825%	
	A Class distributing (A) UK reporting fund share	1.825%	
	A Class distributing (A) UK reporting fund share GBP hedged	1.821%	
	A Class non-distributing share	1.825%	
	A Class non-distributing share USD hedged	1.822%	
	A Class non-distributing UK reporting fund share	1.825%	
	AI Class non-distributing share	1.825%	
	C Class non-distributing share	3.074%	
	D Class distributing (A) UK reporting fund share	1.076%	
	D Class distributing (A) UK reporting fund share GBP hedged	1.072%	
	D Class distributing (A) UK reporting fund share USD hedged	1.072%	
	D Class non-distributing share	1.076%	
	D Class non-distributing share USD hedged	1.073%	
	D Class non-distributing UK reporting fund share	1.076%	
	D Class non-distributing UK reporting fund share GBP hedged	1.072%	
	E Class non-distributing share	2.325%	
	I Class distributing (A) UK reporting fund share	0.814%	
	I Class distributing (A) UK reporting fund share USD hedged	0.813%	
	I Class non-distributing share	0.814%	
	I Class non-distributing share USD hedged	0.815%	
	I Class non-distributing UK reporting fund share	0.814%	
	I Class non-distributing UK reporting fund share GBP hedged	0.814%	
	SR Class distributing (A) UK reporting fund share	0.922%	
	SR Class distributing (A) UK reporting fund share USD hedged	0.925%	
	SR Class non-distributing UK reporting fund share	0.922%	
	SR Class non-distributing UK reporting fund share USD hedged	0.922%	
	X Class distributing (A) UK reporting fund share	0.064%	
	X Class non-distributing share	0.066%	
	Developed Markets Sustainable Equity Fund	A Class non-distributing share	1.810%
		D Class non-distributing share	0.940%
		D Class non-distributing UK reporting fund share	0.940%
		E Class non-distributing share	2.310%
		I Class non-distributing share	0.680%
I Class non-distributing UK reporting fund share		0.680%	
X Class non-distributing share		0.050%	
ZI Class non-distributing share		0.500%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Dynamic High Income Fund	A Class distributing (R) (M) (G) share AUD hedged	1.768%
	A Class distributing (R) (M) (G) share CNH hedged	1.768%
	A Class distributing (R) (M) (G) share EUR hedged	1.762%
	A Class distributing (R) (M) (G) share NZD hedged	1.768%
	A Class distributing (S) (M) (G) share	1.768%
	A Class distributing (S) (M) (G) share CAD hedged	1.767%
	A Class distributing (S) (M) (G) share EUR hedged	1.768%
	A Class distributing (S) (M) (G) share GBP hedged	1.768%
	A Class distributing (S) (M) (G) share HKD hedged	1.769%
	A Class distributing (S) (M) (G) share JPY hedged	1.768%
	A Class distributing (S) (M) (G) share SGD hedged	1.768%
	A Class non-distributing share	1.767%
	A Class non-distributing share CHF hedged	1.768%
	A Class non-distributing share SGD hedged	1.768%
	AI Class distributing (Q) share EUR hedged	1.768%
	AI Class non-distributing share EUR hedged	1.768%
	D Class distributing (Q) UK reporting fund share GBP hedged	1.018%
	D Class distributing (S) (M) (G) share	1.019%
	D Class non-distributing share	1.018%
	D Class non-distributing share CHF hedged	1.048%
	D Class non-distributing share EUR hedged	1.018%
	E Class distributing (Q) share EUR hedged	2.268%
	E Class non-distributing share	2.267%
	E Class non-distributing share EUR hedged	2.267%
	I Class distributing (S) (M) (G) share	0.808%
	I Class non-distributing share	0.798%
	I Class non-distributing share BRL hedged	0.807%
	I Class non-distributing share EUR hedged	0.807%
	X Class non-distributing share	0.058%
	Emerging Europe Fund <sup>(3)</sup>	A Class distributing (A) share
A Class distributing (A) UK reporting fund share		0.543%
A Class non-distributing share		0.543%
A Class non-distributing share SGD hedged		0.544%
C Class non-distributing share		0.543%
D Class distributing (A) UK reporting fund share		0.543%
D Class non-distributing share		0.543%
D Class non-distributing UK reporting fund share GBP hedged		0.543%
E Class non-distributing share		0.543%
I Class non-distributing share		0.502%
X Class distributing (A) UK reporting fund share		0.070%
X Class non-distributing share		0.070%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER	
Emerging Markets Bond Fund	A Class distributing (A) share	1.467%	
	A Class distributing (D) share	1.466%	
	A Class distributing (M) share	1.466%	
	A Class distributing (R) (M) (G) share AUD hedged	1.467%	
	A Class distributing (R) (M) (G) share NZD hedged	1.466%	
	A Class distributing (R) (M) (G) share ZAR hedged	1.464%	
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.467%	
	A Class distributing (S) (M) (G) share	1.466%	
	A Class distributing (S) (M) (G) share CAD hedged	1.465%	
	A Class distributing (S) (M) (G) share GBP hedged	1.469%	
	A Class distributing (S) (M) (G) share HKD hedged	1.466%	
	A Class non-distributing share	1.464%	
	A Class non-distributing share EUR hedged	1.467%	
	A Class non-distributing share GBP hedged	1.466%	
	AI Class distributing (Q) share EUR hedged	1.470%	
	AI Class non-distributing share EUR hedged	1.470%	
	C Class distributing (D) share	2.710%	
	C Class non-distributing share	2.710%	
	D Class distributing (M) share	0.864%	
	D Class non-distributing share	0.861%	
	D Class non-distributing share EUR hedged	0.864%	
	D Class non-distributing UK reporting fund share	0.861%	
	E Class distributing (Q) share EUR hedged	1.965%	
	E Class non-distributing share	1.966%	
	E Class non-distributing share EUR hedged	1.964%	
	I Class distributing (A) share	0.702%	
	I Class distributing (A) UK reporting fund share EUR hedged	0.683%	
	I Class distributing (A) UK reporting fund share GBP hedged	0.664%	
	I Class distributing (Q) share EUR hedged	0.710%	
	I Class non-distributing share	0.703%	
	I Class non-distributing share EUR hedged	0.698%	
	I Class non-distributing UK reporting fund share CHF hedged	0.667%	
	I Class non-distributing UK reporting fund share GBP hedged	0.676%	
	X Class distributing (Q) share CHF hedged	0.054%	
	X Class distributing (Q) share EUR hedged	0.024%	
	X Class non-distributing share	0.060%	
	X Class non-distributing share EUR hedged	0.049%	
	Emerging Markets Corporate Bond Fund	A Class distributing (S) (M) (G) share	1.636%
		A Class distributing (S) (M) (G) share SGD hedged	1.654%
		A Class non-distributing share	1.622%
A Class non-distributing share EUR hedged		1.622%	
AI Class non-distributing share		1.618%	
D Class distributing (M) UK reporting fund share GBP hedged		0.920%	
D Class distributing (S) (M) (G) share SGD hedged		0.954%	
D Class non-distributing share		0.922%	
D Class non-distributing share EUR hedged		0.921%	
E Class distributing (Q) share EUR hedged		2.122%	
E Class non-distributing share		2.122%	
E Class non-distributing share EUR hedged		2.121%	
I Class distributing (A) share EUR hedged		0.761%	
I Class distributing (Q) share EUR hedged		0.759%	
I Class non-distributing share		0.761%	
I Class non-distributing share CHF hedged		0.731%	
I Class non-distributing share EUR hedged		0.761%	
SR Class distributing (M) share		0.790%	
SR Class distributing (M) UK reporting fund share GBP hedged		0.790%	
SR Class non-distributing UK reporting fund share		0.790%	
SR Class non-distributing UK reporting fund share EUR hedged	0.790%		
X Class non-distributing share	0.060%		
X Class non-distributing share JPY hedged	0.060%		

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Emerging Markets Equity Income Fund	A Class distributing (Q) (G) share	1.886%
	A Class distributing (R) (M) (G) share AUD hedged	1.888%
	A Class distributing (R) (M) (G) share CNH hedged	1.886%
	A Class distributing (R) (M) (G) share NZD hedged	1.893%
	A Class distributing (S) (M) (G) share	1.886%
	A Class distributing (S) (M) (G) share CAD hedged	1.886%
	A Class distributing (S) (M) (G) share EUR hedged	1.886%
	A Class distributing (S) (M) (G) share GBP hedged	1.889%
	A Class distributing (S) (M) (G) share HKD hedged	1.887%
	A Class distributing (S) (M) (G) share SGD hedged	1.886%
	A Class non-distributing share	1.886%
	A Class non-distributing share EUR hedged	1.886%
	AI Class distributing (Q) (G) share EUR hedged	1.883%
	AI Class non-distributing share	1.898%
	D Class distributing (Q) (G) UK reporting fund share	1.136%
	D Class non-distributing share	1.137%
	D Class non-distributing share EUR hedged	1.139%
	D Class non-distributing UK reporting fund share	1.137%
	E Class distributing (Q) (G) share EUR hedged	2.386%
	E Class non-distributing share EUR hedged	2.386%
	I Class non-distributing share	0.876%
	I Class non-distributing share CHF hedged	0.898%
	X Class distributing (S) (M) (G) share	0.091%
X Class non-distributing share	0.129%	
Emerging Markets Fund	A Class distributing (A) share	1.893%
	A Class non-distributing share	1.893%
	A Class non-distributing share EUR hedged	1.897%
	AI Class non-distributing share	1.895%
	C Class non-distributing share	3.143%
	D Class non-distributing share	1.144%
	D Class non-distributing share EUR hedged	1.146%
	E Class non-distributing share	2.393%
	I Class distributing (A) share	0.882%
	I Class distributing (Q) UK reporting fund share	0.883%
	I Class non-distributing share	0.882%
	SI Class non-distributing share	0.782%
	X Class non-distributing share	0.133%
Emerging Markets Impact Bond Fund	A Class non-distributing share	1.038%
	D Class non-distributing UK reporting fund share	0.591%
	D Class non-distributing UK reporting fund share EUR hedged	0.592%
	E Class non-distributing share EUR hedged	1.494%
	I Class non-distributing UK reporting fund share	0.426%
	I Class non-distributing UK reporting fund share CHF hedged	0.456%
	I Class non-distributing UK reporting fund share EUR hedged	0.448%
	I Class non-distributing UK reporting fund share GBP hedged	0.405%
	X Class distributing (S) (M) (G) share	0.064%
	X Class non-distributing share EUR hedged	0.019%
	X Class non-distributing UK reporting fund share	0.050%
	Z Class non-distributing UK reporting fund share	0.464%
	ZI Class non-distributing share	0.218%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Emerging Markets Local Currency Bond Fund	A Class distributing (A) share	1.242%
	A Class distributing (D) share	1.242%
	A Class distributing (M) share	1.242%
	A Class distributing (M) share AUD hedged	1.255%
	A Class distributing (R) (M) (G) share AUD hedged	1.243%
	A Class distributing (R) (M) (G) share NZD hedged	1.248%
	A Class distributing (S) (M) (G) share	1.244%
	A Class distributing (S) (M) (G) share CAD hedged	1.242%
	A Class distributing (S) (M) (G) share GBP hedged	1.242%
	A Class distributing (S) (M) (G) share HKD hedged	1.244%
	A Class distributing (S) (M) (G) share SGD hedged	1.244%
	A Class non-distributing share	1.240%
	A Class non-distributing share CHF hedged	1.244%
	A Class non-distributing share EUR hedged	1.245%
	A Class non-distributing share PLN hedged	1.242%
	A Class non-distributing share SEK hedged	1.241%
	A Class non-distributing share SGD hedged	1.251%
	AI Class distributing (Q) share	1.240%
	AI Class non-distributing share	1.231%
	C Class distributing (D) share	2.495%
	C Class non-distributing share	2.492%
	D Class distributing (A) share	0.744%
	D Class distributing (M) share	0.746%
	D Class distributing (M) share AUD hedged	0.698%
	D Class distributing (M) UK reporting fund share GBP hedged	0.748%
	D Class distributing (Q) UK reporting fund share	0.757%
	D Class non-distributing share	0.741%
	D Class non-distributing share CHF hedged	0.742%
	D Class non-distributing share EUR hedged	0.744%
	D Class non-distributing share PLN hedged	0.741%
	D Class non-distributing share SGD hedged	0.725%
	D Class non-distributing UK reporting fund share GBP hedged	0.742%
	E Class distributing (Q) share EUR hedged	1.740%
	E Class non-distributing share	1.741%
	E Class non-distributing share EUR hedged	1.741%
	I Class distributing (Q) share	0.585%
	I Class non-distributing share	0.582%
	I Class non-distributing share EUR hedged	0.585%
	S Class distributing (M) share	0.620%
	S Class non-distributing share	0.611%
	S Class non-distributing share EUR hedged	0.615%
	SR Class distributing (M) UK reporting fund share	0.698%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.696%
SR Class non-distributing UK reporting fund share	0.703%	
SR Class non-distributing UK reporting fund share EUR hedged	0.732%	
X Class distributing (Q) share GBP hedged	0.051%	
X Class non-distributing share	0.078%	
X Class non-distributing share GBP hedged	0.086%	
Emerging Markets Sustainable Equity Fund	A Class non-distributing share	1.844%
	D Class non-distributing share	1.030%
	D Class non-distributing UK reporting fund share	1.030%
	E Class non-distributing share	2.351%
	I Class non-distributing UK reporting fund share	0.775%
	X Class non-distributing share	0.081%
	X Class non-distributing share NZD hedged	0.100%
	X Class non-distributing UK reporting fund share	0.081%
ZI Class non-distributing share	0.630%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
X Class non-distributing share	0.070%	
ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.978%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
X Class non-distributing share	0.070%	



# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
X Class non-distributing share	0.070%	
ESG Global Conservative Income Fund	A Class distributing (A) (G) share	1.284%
	A Class distributing (Y) (Q) (G) share	1.284%
	A Class non-distributing share	1.265%
	AI Class distributing (Q) (G) share	1.284%
	AI Class non-distributing share	1.284%
	D Class distributing (A) (G) share	0.800%
	D Class non-distributing share	0.800%
	E Class distributing (Q) (G) share	1.784%
	E Class distributing (S) (M) (G) share	1.784%
	E Class distributing (Y) (Q) (G) share	1.783%
	E Class non-distributing share	1.784%
	I Class non-distributing share	0.538%
	X Class non-distributing share	0.043%
ESG Global Multi-Asset Income Fund	A Class distributing (M) (G) share	1.770%
	A Class distributing (S) (M) (G) share	1.770%
	A Class distributing (S) (M) (G) share EUR hedged	1.770%
	A Class distributing (S) (M) (G) share HKD hedged	1.770%
	A Class distributing (S) (M) (G) share SGD hedged	1.770%
	A Class non-distributing share	1.770%
	D Class non-distributing share	0.810%
	E Class distributing (Q) (G) share EUR hedged	2.270%
	E Class non-distributing share EUR hedged	2.270%
	X Class distributing (Q) (G) share GBP hedged	0.060%
	X Class non-distributing share	0.060%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
ESG Multi-Asset Fund	A Class distributing (A) share	1.511%
	A Class distributing (R) (M) (G) share SGD hedged	1.502%
	A Class distributing (R) (M) (G) share USD hedged	1.502%
	A Class distributing (T) share CNH hedged	1.448%
	A Class distributing (T) share SGD hedged	1.494%
	A Class distributing (T) share USD hedged	1.496%
	A Class non-distributing share	1.511%
	A Class non-distributing share AUD hedged	1.502%
	A Class non-distributing share SGD hedged	1.501%
	A Class non-distributing share USD hedged	1.501%
	A Class non-distributing share ZAR hedged	1.500%
	AI Class non-distributing share	1.512%
	C Class non-distributing share	2.760%
	C Class non-distributing share USD hedged	2.751%
	D Class non-distributing share	0.964%
	D Class non-distributing share USD hedged	0.952%
	E Class non-distributing share	2.011%
	E Class non-distributing share USD hedged	2.001%
	I Class non-distributing share	0.749%
	I Class non-distributing share BRL hedged	0.748%
I Class non-distributing share USD hedged	0.750%	
Euro Bond Fund	A Class distributing (A) share	0.969%
	A Class distributing (A) UK reporting fund share	0.958%
	A Class distributing (D) share	0.969%
	A Class distributing (M) share	0.968%
	A Class non-distributing share	0.968%
	A Class non-distributing share JPY hedged	0.963%
	A Class non-distributing share PLN hedged	0.969%
	A Class non-distributing share USD hedged	0.975%
	AI Class non-distributing share	0.965%
	C Class non-distributing share	2.218%
	D Class distributing (A) share	0.620%
	D Class distributing (A) UK reporting fund share	0.619%
	D Class distributing (A) UK reporting fund share GBP hedged	0.621%
	D Class distributing (M) share	0.619%
	D Class non-distributing share	0.617%
	D Class non-distributing share CHF hedged	0.619%
	D Class non-distributing share USD hedged	0.603%
	E Class distributing (Q) share	1.469%
	E Class non-distributing share	1.467%
	I Class distributing (A) UK reporting fund share	0.466%
	I Class distributing (A) UK reporting fund share GBP hedged	0.471%
	I Class distributing (A) UK reporting fund share USD hedged	0.476%
	I Class non-distributing share	0.461%
	I Class non-distributing share CHF hedged	0.466%
	I Class non-distributing share JPY hedged	0.458%
	I Class non-distributing share USD hedged	0.475%
	S Class distributing (A) share	0.520%
	S Class distributing (M) share	0.528%
	S Class non-distributing share	0.490%
	SR Class non-distributing UK reporting fund share	0.514%
SR Class non-distributing UK reporting fund share USD hedged	0.519%	
X Class non-distributing share	0.058%	

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Euro Corporate Bond Fund	A Class distributing (D) share	1.017%
	A Class distributing (M) share	1.017%
	A Class non-distributing share	1.015%
	A Class non-distributing share CHF hedged	1.006%
	A Class non-distributing share GBP hedged	1.016%
	A Class non-distributing share SEK hedged	1.026%
	A Class non-distributing share USD hedged	1.016%
	AI Class non-distributing share	1.015%
	C Class non-distributing share	2.265%
	D Class distributing (M) share	0.619%
	D Class non-distributing share	0.617%
	D Class non-distributing share CHF hedged	0.613%
	D Class non-distributing share GBP hedged	0.619%
	D Class non-distributing share USD hedged	0.592%
	E Class distributing (Q) share	1.516%
	E Class non-distributing share	1.514%
	I Class distributing (Q) share	0.457%
	I Class non-distributing share	0.455%
	I Class non-distributing share CHF hedged	0.411%
	I Class non-distributing share GBP hedged	0.411%
	I Class non-distributing share JPY hedged	0.455%
X Class distributing (Q) share	0.056%	
X Class non-distributing share	0.058%	
Euro Reserve Fund	A Class non-distributing share	0.565%
	C Class non-distributing share	0.564%
	D Class non-distributing share	0.366%
	E Class non-distributing share	0.814%
	X Class non-distributing share	0.070%
Euro Short Duration Bond Fund	A Class distributing (A) UK reporting fund share	0.895%
	A Class distributing (A) UK reporting fund share GBP hedged	0.892%
	A Class distributing (A) UK reporting fund share USD hedged	0.892%
	A Class distributing (D) share	0.896%
	A Class distributing (M) share	0.895%
	A Class non-distributing share	0.892%
	A Class non-distributing share CHF hedged	0.893%
	A Class non-distributing share USD hedged	0.892%
	AI Class non-distributing share	0.894%
	C Class non-distributing share	2.141%
	D Class distributing (A) UK reporting fund share	0.546%
	D Class distributing (A) UK reporting fund share GBP hedged	0.542%
	D Class distributing (A) UK reporting fund share USD hedged	0.543%
	D Class distributing (M) UK reporting fund share	0.543%
	D Class distributing (M) UK reporting fund share GBP hedged	0.548%
	D Class non-distributing share	0.543%
	D Class non-distributing share CHF hedged	0.544%
	D Class non-distributing share USD hedged	0.541%
	E Class non-distributing share	1.392%
	I Class distributing (Q) share	0.456%
	I Class non-distributing share	0.459%
	I Class non-distributing share CHF hedged	0.461%
	I Class non-distributing share USD hedged	0.456%
	S Class distributing (A) share	0.499%
	S Class distributing (M) share	0.500%
	S Class non-distributing share	0.490%
	S Class non-distributing share USD hedged	0.491%
SI Class non-distributing share	0.217%	
SI Class non-distributing share USD hedged	0.217%	
X Class non-distributing share	0.058%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Euro-Markets Fund	A Class distributing (A) share	1.814%
	A Class distributing (A) UK reporting fund share	1.812%
	A Class non-distributing share	1.813%
	A Class non-distributing share CHF hedged	1.814%
	A Class non-distributing share GBP hedged	1.813%
	A Class non-distributing share HKD hedged	1.814%
	A Class non-distributing share SGD hedged	1.815%
	A Class non-distributing share USD hedged	1.814%
	AI Class non-distributing share	1.811%
	C Class non-distributing share	3.064%
	D Class distributing (A) share	1.066%
	D Class distributing (A) UK reporting fund share	1.066%
	D Class non-distributing share	1.064%
	D Class non-distributing share USD hedged	1.062%
	D Class non-distributing UK reporting fund share	1.064%
	D Class non-distributing UK reporting fund share CHF hedged	1.064%
	E Class non-distributing share	2.314%
	I Class distributing (A) share	0.806%
	I Class non-distributing share	0.804%
	S Class distributing (A) share	0.915%
S Class non-distributing share	0.915%	
X Class non-distributing share	0.045%	
European Equity Income Fund	A Class distributing (A) (G) share	1.817%
	A Class distributing (Q) (G) share	1.818%
	A Class distributing (Q) (G) share USD hedged	1.816%
	A Class distributing (R) (M) (G) share AUD hedged	1.818%
	A Class distributing (R) (M) (G) share CAD hedged	1.817%
	A Class distributing (R) (M) (G) share CNH hedged	1.821%
	A Class distributing (R) (M) (G) share NZD hedged	1.816%
	A Class distributing (R) (M) (G) share USD hedged	1.818%
	A Class distributing (S) (M) (G) share	1.817%
	A Class distributing (S) (M) (G) share GBP hedged	1.817%
	A Class distributing (S) (M) (G) share HKD hedged	1.817%
	A Class distributing (S) (M) (G) share SGD hedged	1.820%
	A Class distributing (S) (M) (G) share USD hedged	1.818%
	A Class non-distributing share	1.817%
	A Class non-distributing share USD hedged	1.817%
	A Class non-distributing UK reporting fund share	1.817%
	AI Class distributing (Q) (G) share	1.814%
	AI Class non-distributing share	1.816%
	D Class distributing (A) (G) share	1.068%
	D Class distributing (A) (G) UK reporting fund share	1.068%
	D Class distributing (M) (G) share	1.059%
	D Class distributing (Q) (G) UK reporting fund share	1.068%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.067%
	D Class distributing (S) (M) (G) share SGD hedged	1.068%
	D Class distributing (S) (M) (G) share USD hedged	1.073%
	D Class non-distributing share	1.068%
	D Class non-distributing UK reporting fund share	1.068%
	D Class non-distributing UK reporting fund share USD hedged	1.082%
	E Class distributing (Q) (G) share	2.316%
	E Class non-distributing share	2.316%
	I Class distributing (A) (G) share	0.830%
	I Class non-distributing share	0.806%
	I Class non-distributing UK reporting fund share	0.806%
SR Class distributing (A) (G) UK reporting fund share	0.915%	
SR Class non-distributing UK reporting fund share	0.915%	
X Class distributing (Q) (G) UK reporting fund share	0.056%	
X Class non-distributing share	0.057%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
European Focus Fund	A Class non-distributing share	1.820%
	A Class non-distributing share SGD hedged	1.816%
	A Class non-distributing share USD hedged	1.819%
	A1 Class non-distributing share	1.814%
	C Class non-distributing share	3.067%
	D Class non-distributing share	1.070%
	D Class non-distributing UK reporting fund share	1.070%
	E Class non-distributing share	2.319%
	I Class non-distributing share	0.797%
European Fund	A Class distributing (A) share	1.812%
	A Class distributing (A) UK reporting fund share	1.812%
	A Class non-distributing share	1.812%
	A Class non-distributing share AUD hedged	1.812%
	A Class non-distributing share CAD hedged	1.813%
	A Class non-distributing share CNH hedged	1.813%
	A Class non-distributing share GBP hedged	1.812%
	A Class non-distributing share HKD hedged	1.813%
	A Class non-distributing share NZD hedged	1.812%
	A Class non-distributing share SGD hedged	1.813%
	A Class non-distributing share USD hedged	1.812%
	C Class non-distributing share	3.061%
	D Class distributing (A) UK reporting fund share	1.063%
	D Class non-distributing share	1.063%
	D Class non-distributing share USD hedged	1.062%
	D Class non-distributing UK reporting fund share	1.063%
	E Class non-distributing share	2.312%
	I Class non-distributing share	0.801%
	I Class non-distributing share USD hedged	0.802%
	S Class non-distributing share	0.911%
X Class non-distributing share	0.053%	
European High Yield Bond Fund	A Class non-distributing share	1.210%
	A Class non-distributing share CHF hedged	1.211%
	A Class non-distributing share SEK hedged	1.208%
	D Class distributing (A) share	0.761%
	D Class distributing (A) UK reporting fund share GBP hedged	0.758%
	D Class non-distributing share	0.763%
	E Class distributing (Q) share	1.711%
	E Class non-distributing share	1.710%
	X Class non-distributing share	0.051%
	Z Class non-distributing share	0.462%
Z Class non-distributing share USD hedged	0.462%	
European Special Situations Fund	A Class distributing (A) share	1.815%
	A Class non-distributing share	1.817%
	A Class non-distributing share AUD hedged	1.810%
	A Class non-distributing share CAD hedged	1.817%
	A Class non-distributing share CNH hedged	1.810%
	A Class non-distributing share GBP hedged	1.815%
	A Class non-distributing share HKD hedged	1.816%
	A Class non-distributing share USD hedged	1.817%
	C Class non-distributing share	3.065%
	D Class non-distributing share	1.067%
	D Class non-distributing share USD hedged	1.067%
	E Class non-distributing share	2.316%
	I Class distributing (A) share	0.779%
	I Class non-distributing share	0.805%
	X Class non-distributing share	0.057%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
European Sustainable Equity Fund	A Class non-distributing share	1.810%
	AI Class non-distributing share	1.810%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.550%
European Value Fund	A Class distributing (A) share	1.813%
	A Class distributing (A) UK reporting fund share	1.813%
	A Class non-distributing share	1.813%
	A Class non-distributing share AUD hedged	1.813%
	A Class non-distributing share CNH hedged	1.805%
	A Class non-distributing share HKD hedged	1.815%
	A Class non-distributing share USD hedged	1.813%
	C Class non-distributing share	3.063%
	D Class distributing (A) UK reporting fund share	1.063%
	D Class non-distributing share	1.065%
	D Class non-distributing share USD hedged	1.064%
	E Class non-distributing share	2.313%
	I Class non-distributing share	0.804%
	S Class distributing (A) share	0.913%
	X Class non-distributing share	0.053%
	FinTech Fund	A Class distributing (A) UK reporting fund share
A Class non-distributing share		1.807%
A Class non-distributing share EUR hedged		1.808%
A Class non-distributing share SGD hedged		1.806%
AI Class non-distributing share		1.806%
C Class non-distributing UK reporting fund share		3.061%
D Class non-distributing share		0.989%
D Class non-distributing share EUR hedged		0.983%
D Class non-distributing UK reporting fund share		0.989%
D Class non-distributing UK reporting fund share GBP hedged		0.989%
E Class non-distributing share		2.305%
E Class non-distributing share EUR hedged		2.306%
I Class distributing (A) UK reporting fund share		0.698%
I Class non-distributing share		0.726%
I Class non-distributing share EUR hedged		0.730%
X Class non-distributing share		0.052%
Z Class non-distributing UK reporting fund share	0.689%	

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Fixed Income Global Opportunities Fund	A Class distributing (A) share	1.208%
	A Class distributing (A) share EUR hedged	1.209%
	A Class distributing (D) share	1.208%
	A Class distributing (M) (G) share	1.209%
	A Class distributing (M) share	1.208%
	A Class distributing (Q) share	1.208%
	A Class distributing (Q) share EUR hedged	1.207%
	A Class distributing (Q) share SGD hedged	1.208%
	A Class distributing (R) (M) (G) share AUD hedged	1.207%
	A Class distributing (R) (M) (G) share CNH hedged	1.209%
	A Class distributing (S) (M) (G) share	1.208%
	A Class distributing (S) (M) (G) share HKD hedged	1.208%
	A Class distributing (T) share	1.184%
	A Class non-distributing share	1.208%
	A Class non-distributing share CHF hedged	1.208%
	A Class non-distributing share EUR hedged	1.208%
	A Class non-distributing share JPY hedged	1.208%
	A Class non-distributing share PLN hedged	1.207%
	A Class non-distributing share SEK hedged	1.212%
	A Class non-distributing share SGD hedged	1.207%
	A Class non-distributing UK reporting fund share GBP hedged	1.206%
	AI Class non-distributing share	1.208%
	AI Class non-distributing share EUR hedged	1.208%
	C Class distributing (D) share	2.457%
	C Class distributing (Q) share	2.457%
	C Class non-distributing share	2.457%
	D Class distributing (A) share	0.710%
	D Class distributing (A) share CAD hedged	0.707%
	D Class distributing (A) share EUR hedged	0.708%
	D Class distributing (A) UK reporting fund share GBP hedged	0.706%
	D Class distributing (Q) share	0.708%
	D Class distributing (Q) share CHF hedged	0.708%
	D Class distributing (Q) share EUR hedged	0.709%
	D Class non-distributing share	0.708%
	D Class non-distributing share CHF hedged	0.708%
	D Class non-distributing share EUR hedged	0.710%
	D Class non-distributing share GBP hedged	0.709%
	D Class non-distributing share PLN hedged	0.708%
	D Class non-distributing share SGD hedged	0.700%
	E Class non-distributing share EUR hedged	1.708%
	I Class distributing (M) share CAD hedged	0.547%
	I Class distributing (Q) share	0.547%
	I Class distributing (Q) share EUR hedged	0.547%
	I Class distributing (Q) share GBP hedged	0.548%
	I Class distributing (Q) share JPY hedged	0.547%
	I Class non-distributing share	0.547%
	I Class non-distributing share AUD hedged	0.549%
	I Class non-distributing share CAD hedged	0.545%
	I Class non-distributing share CHF hedged	0.547%
	I Class non-distributing share EUR hedged	0.548%
	I Class non-distributing share GBP hedged	0.554%
	I Class non-distributing share JPY hedged	0.547%
J Class distributing (M) share	0.047%	
S Class distributing (A) share EUR hedged	0.610%	
S Class distributing (Q) share	0.606%	
S Class non-distributing share	0.607%	
S Class non-distributing share CHF hedged	0.608%	
S Class non-distributing share EUR hedged	0.608%	
X Class distributing (M) share	0.039%	
X Class distributing (M) share AUD hedged	0.045%	
X Class distributing (M) share EUR hedged	0.045%	
X Class distributing (Q) share EUR hedged	0.047%	



## Appendix IV – Total Expense Ratio continued

<b>Fund Name</b>	<b>Share Class</b>	<b>TER</b>
	X Class distributing (Q) share GBP hedged	0.049%
	X Class distributing (T) share	(0.021%)
	X Class non-distributing share	0.047%
	X Class non-distributing share AUD hedged	0.053%
	X Class non-distributing share CAD hedged	0.051%
	X Class non-distributing share CHF hedged	0.007%
	X Class non-distributing share GBP hedged	0.044%
	X Class non-distributing share SEK hedged	0.016%
<hr/>		
<b>Future Consumer Fund</b>		
	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	0.991%
	D Class non-distributing UK reporting fund share	0.991%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%
<hr/>		
<b>Future Of Transport Fund</b>		
	A Class distributing (A) UK reporting fund share	1.812%
	A Class distributing (T) share	1.812%
	A Class non-distributing share	1.812%
	A Class non-distributing share CNH hedged	1.812%
	A Class non-distributing share EUR hedged	1.812%
	A Class non-distributing share SGD hedged	1.812%
	AI Class non-distributing share	1.812%
	C Class non-distributing share	3.047%
	D Class non-distributing share EUR hedged	0.993%
	D Class non-distributing UK reporting fund share	0.993%
	D Class non-distributing UK reporting fund share GBP hedged	0.993%
	E Class non-distributing share	2.312%
	E Class non-distributing share EUR hedged	2.312%
	I Class distributing (A) UK reporting fund share	0.731%
	I Class non-distributing share	0.731%
	I Class non-distributing share EUR hedged	0.734%
	X Class non-distributing share	0.051%
	Z Class non-distributing UK reporting fund share	0.692%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Allocation Fund	A Class distributing (A) share	1.762%
	A Class distributing (A) share EUR hedged	1.765%
	A Class distributing (T) share	1.746%
	A Class distributing (T) share AUD hedged	1.757%
	A Class distributing (T) share CNH hedged	1.745%
	A Class distributing (T) share EUR hedged	1.751%
	A Class distributing (T) share HKD hedged	1.757%
	A Class distributing (T) share SGD hedged	1.751%
	A Class distributing (T) share ZAR hedged	1.750%
	A Class distributing (Y) (Q) (G) share	1.738%
	A Class distributing (Y) (Q) (G) share AUD hedged	1.763%
	A Class distributing (Y) (Q) (G) share SGD hedged	1.762%
	A Class non-distributing share	1.763%
	A Class non-distributing share AUD hedged	1.762%
	A Class non-distributing share CHF hedged	1.763%
	A Class non-distributing share CNH hedged	1.761%
	A Class non-distributing share EUR hedged	1.761%
	A Class non-distributing share GBP hedged	1.762%
	A Class non-distributing share HKD hedged	1.764%
	A Class non-distributing share PLN hedged	1.762%
	A Class non-distributing share SGD hedged	1.763%
	AI Class non-distributing share	1.763%
	AI Class non-distributing share EUR hedged	1.764%
	C Class non-distributing share	3.012%
	C Class non-distributing share EUR hedged	3.012%
	D Class distributing (A) share	1.010%
	D Class distributing (A) share EUR hedged	1.013%
	D Class non-distributing share	1.014%
	D Class non-distributing share AUD hedged	1.013%
	D Class non-distributing share CHF hedged	1.013%
	D Class non-distributing share EUR hedged	1.015%
	D Class non-distributing share GBP hedged	1.013%
	D Class non-distributing share PLN hedged	1.018%
	D Class non-distributing share SGD hedged	1.016%
	D Class non-distributing UK reporting fund share	1.014%
	E Class non-distributing share	2.263%
	E Class non-distributing share EUR hedged	2.263%
	E Class non-distributing share PLN hedged	2.263%
	I Class non-distributing share	0.803%
	I Class non-distributing share EUR hedged	0.803%
	I Class non-distributing share SGD hedged	1.328%
	J Class non-distributing share	0.054%
	S Class non-distributing share	0.896%
S Class non-distributing share EUR hedged	0.896%	
X Class distributing (A) share	0.053%	
X Class distributing (T) share	(0.003%)	
X Class non-distributing share	0.053%	
X Class non-distributing share AUD hedged	0.053%	
X Class non-distributing share EUR hedged	0.039%	
X Class non-distributing share JPY hedged	0.054%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Corporate Bond Fund	A Class distributing (A) share EUR hedged	1.005%
	A Class distributing (M) (G) share	0.998%
	A Class distributing (M) share AUD hedged	1.005%
	A Class distributing (M) share CAD hedged	1.007%
	A Class distributing (M) share GBP hedged	1.006%
	A Class distributing (M) share NZD hedged	1.006%
	A Class distributing (Q) share	1.005%
	A Class distributing (R) (M) (G) share AUD hedged	1.006%
	A Class distributing (R) (M) (G) share CNH hedged	1.005%
	A Class distributing (R) (M) (G) share NZD hedged	1.005%
	A Class distributing (S) (M) (G) share	1.005%
	A Class distributing (S) (M) (G) share HKD hedged	1.007%
	A Class distributing (S) (M) (G) share JPY hedged	1.015%
	A Class distributing (S) (M) (G) share SGD hedged	1.001%
	A Class distributing (T) share	0.973%
	A Class distributing (T) share CNH hedged	0.979%
	A Class distributing (T) share ZAR hedged	1.015%
	A Class non-distributing share	1.005%
	A Class non-distributing share EUR hedged	1.006%
	A Class non-distributing share SEK hedged	1.008%
	D Class distributing (Q) share GBP hedged	0.566%
	D Class non-distributing share	0.604%
	D Class non-distributing share EUR hedged	0.608%
	D Class non-distributing UK reporting fund share GBP hedged	0.606%
	E Class non-distributing share	1.505%
	E Class non-distributing share EUR hedged	1.504%
	I Class distributing (A) UK reporting fund share GBP hedged	0.445%
	I Class non-distributing share	0.443%
	I Class non-distributing share CAD hedged	0.469%
	I Class non-distributing share EUR hedged	0.443%
	X Class non-distributing share	0.045%
	X Class non-distributing share EUR hedged	0.046%
X Class non-distributing share NOK hedged	0.043%	

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Equity Income Fund	A Class distributing (A) (G) share	1.800%
	A Class distributing (A) (G) share EUR hedged	1.799%
	A Class distributing (Q) (G) share	1.800%
	A Class distributing (Q) (G) share EUR hedged	1.800%
	A Class distributing (Q) (G) share SGD hedged	1.798%
	A Class distributing (Q) (G) UK reporting fund share	1.799%
	A Class distributing (R) (M) (G) share AUD hedged	1.799%
	A Class distributing (R) (M) (G) share CNH hedged	1.802%
	A Class distributing (R) (M) (G) share ZAR hedged	1.799%
	A Class distributing (S) (M) (G) share	1.800%
	A Class distributing (S) (M) (G) share CNH hedged	1.798%
	A Class distributing (S) (M) (G) share HKD hedged	1.799%
	A Class distributing (S) (M) (G) share SGD hedged	1.800%
	A Class distributing (T) share	1.786%
	A Class non-distributing share	1.799%
	A Class non-distributing share CHF hedged	1.799%
	A Class non-distributing share EUR hedged	1.800%
	A Class non-distributing share PLN hedged	1.800%
	A Class non-distributing share SGD hedged	1.799%
	AI Class distributing (Q) (G) share EUR hedged	1.799%
	AI Class non-distributing share	1.794%
	AI Class non-distributing share EUR hedged	1.802%
	C Class distributing (Q) (G) share	3.049%
	C Class non-distributing share	3.048%
	D Class distributing (A) (G) share	1.051%
	D Class distributing (Q) (G) share	1.050%
	D Class distributing (Q) (G) share EUR hedged	1.050%
	D Class distributing (Q) (G) UK reporting fund share	1.051%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.052%
	D Class non-distributing share	1.052%
	D Class non-distributing share CHF hedged	1.050%
	D Class non-distributing share EUR hedged	1.048%
	D Class non-distributing share PLN hedged	1.050%
	D Class non-distributing share SGD hedged	1.051%
	E Class distributing (Q) (G) share	2.299%
	E Class distributing (Q) (G) share EUR hedged	2.300%
	E Class non-distributing share	2.298%
	E Class non-distributing share EUR hedged	2.297%
	I Class non-distributing share	0.789%
	I Class non-distributing UK reporting fund share	0.789%
SR Class distributing (S) (M) (G) share	0.886%	
SR Class non-distributing share	0.888%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Government Bond Fund	A Class distributing (D) share	0.972%
	A Class distributing (D) share EUR hedged	0.966%
	A Class distributing (M) share	0.971%
	A Class distributing (M) share EUR hedged	0.970%
	A Class distributing (M) share GBP hedged	0.969%
	A Class distributing (M) share HKD hedged	0.966%
	A Class non-distributing share	0.970%
	A Class non-distributing share EUR hedged	0.970%
	C Class distributing (D) share	2.220%
	C Class distributing (M) share	0.078%
	C Class non-distributing share	2.219%
	C Class non-distributing share EUR hedged	2.219%
	D Class distributing (M) share	0.621%
	D Class distributing (M) share EUR hedged	0.672%
	D Class non-distributing share	0.619%
	D Class non-distributing share EUR hedged	0.621%
	E Class non-distributing share	1.469%
	E Class non-distributing share EUR hedged	1.469%
	I Class distributing (A) share EUR hedged	0.453%
	I Class non-distributing share	0.456%
	I Class non-distributing share EUR hedged	0.459%
	X Class non-distributing share EUR hedged	0.058%
	X Class non-distributing share NOK hedged	0.058%
X Class non-distributing share SEK hedged	0.060%	
X Class non-distributing UK reporting fund share	0.058%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER	
Global High Yield Bond Fund	A Class distributing (D) UK reporting fund share	1.457%	
	A Class distributing (D) UK reporting fund share EUR hedged	1.451%	
	A Class distributing (M) share	1.457%	
	A Class distributing (M) share EUR hedged	1.455%	
	A Class distributing (Q) share	1.455%	
	A Class distributing (R) (M) (G) share AUD hedged	1.455%	
	A Class distributing (R) (M) (G) share ZAR hedged	1.455%	
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.455%	
	A Class distributing (S) (M) (G) share	1.457%	
	A Class distributing (S) (M) (G) share HKD hedged	1.455%	
	A Class distributing (S) (M) (G) share JPY hedged	1.455%	
	A Class distributing (S) (M) (G) share SGD hedged	1.454%	
	A Class distributing (T) share	1.445%	
	A Class non-distributing share	1.456%	
	A Class non-distributing share EUR hedged	1.454%	
	A Class non-distributing share GBP hedged	1.454%	
	A Class non-distributing share PLN hedged	1.454%	
	A Class non-distributing share SEK hedged	1.454%	
	AI Class distributing (Q) share EUR hedged	1.456%	
	AI Class non-distributing share EUR hedged	1.452%	
	C Class distributing (D) share	2.706%	
	C Class non-distributing share	2.705%	
	C Class non-distributing share EUR hedged	2.705%	
	D Class distributing (M) share	0.760%	
	D Class distributing (M) share EUR hedged	0.754%	
	D Class distributing (Q) share GBP hedged	0.754%	
	D Class non-distributing share	0.757%	
	D Class non-distributing UK reporting fund share EUR hedged	0.755%	
	D Class non-distributing UK reporting fund share GBP hedged	0.751%	
	E Class distributing (Q) share EUR hedged	1.954%	
	E Class non-distributing share	1.956%	
	E Class non-distributing share EUR hedged	1.954%	
	I Class distributing (M) share	0.596%	
	I Class non-distributing share	0.595%	
	I Class non-distributing share CAD hedged	0.607%	
	I Class non-distributing share EUR hedged	0.594%	
	I Class non-distributing UK reporting fund share CHF hedged	0.555%	
	X Class distributing (A) share EUR hedged	0.044%	
	X Class non-distributing share	0.051%	
	X Class non-distributing share EUR hedged	0.044%	
	Global Inflation Linked Bond Fund	A Class distributing (M) share	0.957%
		A Class non-distributing share	0.957%
		A Class non-distributing share EUR hedged	0.958%
C Class distributing (M) share		2.205%	
C Class non-distributing share		2.210%	
D Class distributing (M) share		0.610%	
D Class non-distributing share		0.607%	
D Class non-distributing share EUR hedged		0.608%	
E Class non-distributing share EUR hedged		1.458%	
I Class non-distributing share		0.459%	
X Class non-distributing share EUR hedged	0.047%		
Global Listed Infrastructure Fund <sup>(2)</sup>	A Class non-distributing share	1.820%	
	D Class non-distributing share	1.000%	
	I Class non-distributing share	0.740%	
	X Class non-distributing share	0.060%	
	Z Class non-distributing share	0.620%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Long-Horizon Equity Fund	A Class distributing (A) share	1.809%
	A Class distributing (A) UK reporting fund share	1.809%
	A Class non-distributing share	1.809%
	A Class non-distributing share SGD hedged	1.810%
	AI Class non-distributing share	1.810%
	C Class non-distributing share	3.059%
	D Class distributing (A) UK reporting fund share	1.059%
	D Class non-distributing share	1.060%
	E Class non-distributing share	2.309%
	I Class non-distributing share	0.798%
	X Class non-distributing share	0.050%
Global Multi-Asset Income Fund	A Class distributing (A) (G) share	1.785%
	A Class distributing (A) (G) share CHF hedged	1.780%
	A Class distributing (A) (G) share EUR hedged	1.779%
	A Class distributing (M) (G) share	1.787%
	A Class distributing (Q) (G) share	1.787%
	A Class distributing (Q) (G) share AUD hedged	1.779%
	A Class distributing (Q) (G) share SGD hedged	1.781%
	A Class distributing (R) (M) (G) share AUD hedged	1.781%
	A Class distributing (R) (M) (G) share CAD hedged	1.781%
	A Class distributing (R) (M) (G) share CNH hedged	1.781%
	A Class distributing (R) (M) (G) share GBP hedged	1.780%
	A Class distributing (R) (M) (G) share NZD hedged	1.779%
	A Class distributing (S) (M) (G) share	1.788%
	A Class distributing (S) (M) (G) share EUR hedged	1.778%
	A Class distributing (S) (M) (G) share HKD hedged	1.782%
	A Class distributing (S) (M) (G) share JPY hedged	1.761%
	A Class distributing (S) (M) (G) share SGD hedged	1.780%
	A Class non-distributing share	1.787%
	A Class non-distributing share CHF hedged	1.779%
	A Class non-distributing share EUR hedged	1.780%
	AI Class distributing (Q) (G) share EUR hedged	1.787%
	AI Class non-distributing share EUR hedged	1.781%
	C Class distributing (S) (M) (G) share	3.038%
	C Class non-distributing share	3.037%
	D Class distributing (A) (G) share CHF hedged	0.880%
	D Class distributing (A) (G) share EUR hedged	0.880%
	D Class distributing (S) (M) (G) share	0.887%
	D Class distributing (S) (M) (G) share GBP hedged	0.881%
	D Class distributing (S) (M) (G) share SGD hedged	0.877%
	D Class non-distributing share	0.888%
	D Class non-distributing share CHF hedged	0.880%
	D Class non-distributing share EUR hedged	0.880%
E Class distributing (Q) (G) share EUR hedged	2.281%	
E Class distributing (Y) (Q) (G) share EUR hedged	2.281%	
E Class non-distributing share	2.286%	
E Class non-distributing share EUR hedged	2.276%	
I Class distributing (Q) (G) share EUR hedged	0.675%	
I Class non-distributing share	0.676%	
I Class non-distributing share EUR hedged	0.686%	
X Class distributing (Q) (G) share GBP hedged	0.046%	
X Class distributing (R) (M) (G) share AUD hedged	0.089%	
X Class non-distributing share	0.076%	



## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Impact Bond Fund	A Class non-distributing UK reporting fund share	0.981%
	D Class non-distributing UK reporting fund share	0.600%
	E Class non-distributing share	1.500%
	I Class non-distributing UK reporting fund share	0.415%
	X Class non-distributing UK reporting fund share	0.087%
	X Class non-distributing UK reporting fund share USD hedged	0.057%
	Z Class non-distributing UK reporting fund share	0.477%
	ZI Class non-distributing UK reporting fund share	0.293%
India Fund	A Class distributing (A) UK reporting fund share	1.906%
	A Class non-distributing share	1.907%
	C Class non-distributing share	3.155%
	D Class distributing (A) UK reporting fund share	1.157%
	D Class non-distributing share	1.157%
	E Class non-distributing share	2.406%
	I Class non-distributing share	0.898%
	X Class non-distributing share	0.152%
Japan Flexible Equity Fund	A Class distributing (A) UK reporting fund share	1.817%
	A Class distributing (T) share HKD hedged	1.801%
	A Class distributing (T) share USD hedged	1.807%
	A Class non-distributing share	1.816%
	A Class non-distributing share EUR hedged	1.811%
	A Class non-distributing share USD hedged	1.814%
	C Class non-distributing share	3.072%
	D Class distributing (A) UK reporting fund share	1.069%
	D Class non-distributing share	1.066%
	D Class non-distributing share EUR hedged	1.064%
	E Class non-distributing share	2.323%
	E Class non-distributing share EUR hedged	2.318%
	I Class non-distributing share	0.804%
	X Class non-distributing share	0.053%
	X Class non-distributing share EUR hedged	0.069%
Japan Small & MidCap Opportunities Fund	A Class distributing (A) UK reporting fund share	1.802%
	A Class distributing (T) share HKD hedged	1.805%
	A Class distributing (T) share USD hedged	1.813%
	A Class non-distributing share	1.813%
	A Class non-distributing share EUR hedged	1.816%
	A Class non-distributing share USD hedged	1.813%
	C Class non-distributing share	3.069%
	D Class distributing (A) UK reporting fund share	1.062%
	D Class non-distributing share	1.064%
	D Class non-distributing share EUR hedged	1.064%
	E Class non-distributing share	2.317%
	I Class non-distributing share	0.802%
	I Class non-distributing share EUR hedged	0.770%
	X Class non-distributing share	0.057%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Latin American Fund	A Class distributing (A) share	2.067%
	A Class distributing (A) UK reporting fund share	2.068%
	A Class non-distributing share	2.068%
	A Class non-distributing share AUD hedged	2.069%
	A Class non-distributing share CHF hedged	2.063%
	A Class non-distributing share HKD hedged	2.067%
	A Class non-distributing share PLN hedged	2.067%
	A Class non-distributing share SGD hedged	2.066%
	C Class non-distributing share	3.313%
	D Class distributing (A) share	1.318%
	D Class distributing (A) UK reporting fund share	1.315%
	D Class non-distributing share	1.323%
	D Class non-distributing share CHF hedged	1.318%
	D Class non-distributing share EUR hedged	1.317%
	D Class non-distributing share PLN hedged	1.319%
	D Class non-distributing share SGD hedged	1.323%
	D Class non-distributing UK reporting fund share GBP hedged	1.320%
	E Class non-distributing share	2.566%
	I Class non-distributing share	1.053%
	J Class non-distributing share	0.058%
X Class distributing (A) UK reporting fund share	0.029%	
X Class non-distributing share	0.061%	
Multi-Theme Equity Fund	A Class non-distributing share	1.500%
	A Class non-distributing share EUR hedged	1.500%
	AI Class non-distributing share	1.500%
	C Class non-distributing share	2.750%
	D Class non-distributing share EUR hedged	0.800%
	D Class non-distributing UK reporting fund share	0.800%
	E Class non-distributing share	2.000%
	X Class non-distributing share	0.062%
	X Class non-distributing share GBP hedged	0.090%
	Z Class non-distributing share	0.600%
Natural Resources Fund <sup>(4)</sup>	A Class distributing (A) (G) share	1.812%
	A Class distributing (M) (G) share	1.809%
	A Class distributing (Q) (G) share	1.812%
	A Class non-distributing share	1.813%
	A Class non-distributing share EUR hedged	1.812%
	D Class non-distributing share	1.061%
	D Class non-distributing share EUR hedged	1.062%
	E Class distributing (Q) (G) share EUR hedged	2.313%
	E Class non-distributing share	2.312%
	I Class distributing (A) (G) share	0.801%
	S Class distributing (M) (G) UK reporting fund share	0.959%
	S Class distributing (M) (G) UK reporting fund share GBP hedged	0.979%
	S Class distributing (Q) (G) share	0.981%
	S Class non-distributing share	0.981%
	S Class non-distributing UK reporting fund share	0.981%
S Class non-distributing UK reporting fund share GBP hedged	0.978%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Next Generation Health Care Fund	A Class non-distributing share	1.820%
	A Class non-distributing share HKD hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	A1 Class non-distributing share	1.820%
	D Class non-distributing share	0.994%
	D Class non-distributing UK reporting fund share	0.994%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%
Next Generation Technology Fund	A Class distributing (A) UK reporting fund share	1.811%
	A Class distributing (T) share	1.816%
	A Class non-distributing share	1.812%
	A Class non-distributing share AUD hedged	1.807%
	A Class non-distributing share CNH hedged	1.812%
	A Class non-distributing share EUR hedged	1.812%
	A Class non-distributing share HKD hedged	1.813%
	A Class non-distributing share NZD hedged	1.812%
	A Class non-distributing share SGD hedged	1.812%
	A Class non-distributing UK reporting fund share CHF hedged	1.814%
	A Class non-distributing UK reporting fund share GBP hedged	1.812%
	A1 Class non-distributing share	1.812%
	C Class non-distributing share	3.046%
	D Class non-distributing share	0.994%
	D Class non-distributing share CNH hedged	0.995%
	D Class non-distributing share EUR hedged	0.995%
	D Class non-distributing share SGD hedged	0.994%
	D Class non-distributing UK reporting fund share	0.994%
	D Class non-distributing UK reporting fund share GBP hedged	0.994%
	E Class non-distributing share	2.311%
	E Class non-distributing share EUR hedged	2.311%
	I Class distributing (A) UK reporting fund share	0.733%
	I Class non-distributing share	0.733%
	I Class non-distributing share EUR hedged	0.733%
	I Class non-distributing UK reporting fund share	0.733%
	S Class non-distributing UK reporting fund share	0.914%
	S Class non-distributing UK reporting fund share CHF hedged	0.914%
	S Class non-distributing UK reporting fund share EUR hedged	0.914%
	S Class non-distributing UK reporting fund share GBP hedged	0.914%
	SR Class distributing (A) UK reporting fund share	0.914%
	SR Class non-distributing UK reporting fund share	0.915%
	SR Class non-distributing UK reporting fund share EUR hedged	0.920%
	X Class non-distributing share	0.055%
Z Class non-distributing UK reporting fund share	0.696%	
Z Class non-distributing UK reporting fund share CHF hedged	0.695%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
<b>Nutrition Fund</b>	A Class distributing (A) share EUR hedged	1.812%
	A Class distributing (A) UK reporting fund share	1.802%
	A Class distributing (A) UK reporting fund share GBP hedged	1.812%
	A Class non-distributing share	1.812%
	A Class non-distributing share EUR hedged	1.812%
	A Class non-distributing share HKD	1.812%
	A Class non-distributing share PLN hedged	1.793%
	A Class non-distributing share SGD hedged	1.812%
	AI Class non-distributing share	1.813%
	C Class non-distributing share	3.062%
	D Class distributing (A) share EUR hedged	0.992%
	D Class distributing (A) UK reporting fund share GBP hedged	0.992%
	D Class non-distributing share	0.992%
	D Class non-distributing share EUR hedged	0.992%
	D Class non-distributing share SGD hedged	0.992%
	D Class non-distributing UK reporting fund share GBP hedged	0.993%
	E Class non-distributing share	2.312%
	I Class distributing (A) UK reporting fund share	0.706%
	I Class non-distributing share	0.732%
	I Class non-distributing share JPY hedged	0.731%
X Class non-distributing share	0.053%	
<b>Sustainable Asian Bond Fund</b>	A Class distributing (S) (M) (G) share	1.233%
	A Class non-distributing share	1.215%
	D Class non-distributing share	0.717%
	D Class non-distributing share EUR hedged	0.766%
	E Class non-distributing share EUR hedged	1.716%
	I Class non-distributing share	0.555%
	I Class non-distributing share SEK hedged	0.555%
	X Class non-distributing share	0.059%
	Z Class non-distributing share	0.562%
	ZI Class distributing (S) (M) (G) share	0.381%
	ZI Class non-distributing share	0.421%
<b>Sustainable Emerging Markets Blended Bond Fund</b>	A Class non-distributing share	1.720%
	A Class non-distributing share EUR hedged	1.720%
	AI Class non-distributing share	1.720%
	AI Class non-distributing share EUR hedged	1.720%
	D Class non-distributing share CHF hedged	0.970%
	D Class non-distributing share EUR hedged	0.970%
	D Class non-distributing UK reporting fund share	0.970%
	E Class distributing (Q) share EUR hedged	2.220%
	E Class non-distributing share EUR hedged	2.220%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.810%
	X Class non-distributing share	0.060%
	Z Class non-distributing UK reporting fund share	0.460%
	ZI Class non-distributing UK reporting fund share	0.300%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
<b>Sustainable Emerging Markets Bond Fund</b>	A Class distributing (S) (M) (G) UK reporting fund share	1.470%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.460%
	A Class non-distributing share	1.450%
	A Class non-distributing share EUR hedged	1.410%
	AI Class non-distributing share	1.451%
	AI Class non-distributing share EUR hedged	1.452%
	D Class distributing (S) (M) (G) UK reporting fund share	0.870%
	D Class non-distributing share CHF hedged	0.854%
	D Class non-distributing share EUR hedged	0.849%
	D Class non-distributing UK reporting fund share	0.848%
	D Class non-distributing UK reporting fund share GBP hedged	0.842%
	E Class distributing (Q) share EUR hedged	1.953%
	E Class non-distributing share EUR hedged	1.952%
	I Class non-distributing share	0.681%
	I Class non-distributing share EUR hedged	0.703%
	I Class non-distributing share NOK hedged	0.683%
	X Class non-distributing share	0.049%
	X Class non-distributing share AUD hedged	0.060%
X Class non-distributing share EUR hedged	0.041%	
ZI Class non-distributing share	0.465%	
<b>Sustainable Emerging Markets Corporate Bond Fund</b>	A Class non-distributing share	1.641%
	A Class non-distributing share EUR hedged	1.641%
	A Class non-distributing share SEK hedged	1.646%
	AI Class non-distributing share	1.641%
	AI Class non-distributing share EUR hedged	1.655%
	D Class non-distributing share CHF hedged	0.941%
	D Class non-distributing share EUR hedged	0.939%
	D Class non-distributing UK reporting fund share	0.943%
	E Class distributing (Q) share EUR hedged	2.142%
	E Class non-distributing share EUR hedged	2.142%
	I Class non-distributing share	0.781%
	I Class non-distributing share EUR hedged	0.779%
	X Class non-distributing share	0.060%
	ZI Class non-distributing share	0.597%
<b>Sustainable Emerging Markets Local Currency Bond Fund</b>	A Class non-distributing share	1.267%
	A Class non-distributing share EUR hedged	1.270%
	AI Class non-distributing share	1.255%
	AI Class non-distributing share EUR hedged	1.264%
	D Class non-distributing share CHF hedged	0.796%
	D Class non-distributing share EUR hedged	0.777%
	D Class non-distributing UK reporting fund share	0.761%
	E Class distributing (Q) share EUR hedged	1.764%
	E Class non-distributing share EUR hedged	1.767%
	I Class non-distributing share	0.606%
	I Class non-distributing share EUR hedged	0.588%
	X Class non-distributing share	0.109%
	ZI Class non-distributing share	0.487%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Energy Fund	A Class distributing (A) share	1.967%
	A Class distributing (A) UK reporting fund share	1.967%
	A Class distributing (T) share	1.964%
	A Class non-distributing share	1.967%
	A Class non-distributing share AUD hedged	1.954%
	A Class non-distributing share CAD hedged	1.955%
	A Class non-distributing share CNH hedged	1.955%
	A Class non-distributing share EUR hedged	1.956%
	A Class non-distributing share GBP hedged	1.955%
	A Class non-distributing share HKD hedged	1.955%
	A Class non-distributing share NZD hedged	1.954%
	A Class non-distributing share SGD hedged	1.955%
	AI Class non-distributing share	1.968%
	C Class non-distributing share	3.216%
	D Class distributing (A) share	1.218%
	D Class distributing (A) UK reporting fund share	1.217%
	D Class non-distributing share	1.217%
	D Class non-distributing share SGD hedged	1.204%
	E Class non-distributing share	2.467%
	E Class non-distributing share EUR hedged	2.455%
	I Class distributing (A) UK reporting fund share	0.957%
	I Class distributing (Q) share	0.956%
	I Class non-distributing share	0.956%
	I Class non-distributing UK reporting fund share	0.956%
	S Class distributing (A) share	1.024%
	S Class non-distributing share	1.018%
	X Class distributing (T) share	0.057%
	X Class non-distributing share	0.058%
	X Class non-distributing share EUR hedged	0.057%
Sustainable Fixed Income Global Opportunities Fund	A Class non-distributing share	1.196%
	AI Class non-distributing share	1.198%
	D Class non-distributing share	0.698%
	D Class non-distributing share CHF hedged	0.704%
	D Class non-distributing UK reporting fund share USD hedged	0.684%
	E Class non-distributing share	1.698%
	I Class non-distributing share	0.545%
	I Class non-distributing share JPY hedged	0.537%
	I Class non-distributing share SEK hedged	0.538%
	I Class non-distributing UK reporting fund share USD hedged	0.536%
	X Class distributing (M) share	0.040%
	X Class distributing (Q) share	0.037%
	X Class non-distributing share	0.035%
	X Class non-distributing share CHF hedged	0.006%
	X Class non-distributing share GBP hedged	0.033%
	X Class non-distributing share JPY hedged	0.037%
	X Class non-distributing share SEK hedged	0.036%
X Class non-distributing share USD hedged	0.006%	
ZI Class non-distributing share	0.350%	
ZI Class non-distributing share USD hedged	0.353%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Global Allocation Fund	A Class distributing (A) UK reporting fund share	1.600%
	A Class non-distributing share SEK hedged	1.600%
	A Class non-distributing UK reporting fund share	1.600%
	A Class non-distributing UK reporting fund share EUR hedged	1.600%
	D Class non-distributing UK reporting fund share	0.950%
	D Class non-distributing UK reporting fund share EUR hedged	0.950%
	E Class non-distributing UK reporting fund share	2.100%
	E Class non-distributing UK reporting fund share EUR hedged	2.100%
	I Class non-distributing UK reporting fund share	0.740%
	I Class non-distributing UK reporting fund share EUR hedged	0.740%
	X Class non-distributing UK reporting fund share	0.040%
	ZI Class non-distributing UK reporting fund share	0.590%
	ZI Class non-distributing UK reporting fund share EUR hedged	0.590%
	Sustainable Global Bond Income Fund	A Class distributing (M) (G) share
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged		1.243%
A Class distributing (S) (M) (G) share		1.243%
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged		1.245%
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged		1.258%
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged		1.241%
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged		1.215%
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged		1.255%
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged		1.242%
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged		1.243%
A Class distributing (T) share		1.254%
A Class distributing (T) share HKD hedged		1.240%
A Class distributing (T) share SGD hedged		1.238%
A Class non-distributing share		1.244%
AI Class distributing (Q) share EUR hedged		1.245%
AI Class non-distributing share		1.247%
AI Class non-distributing share EUR hedged		1.249%
D Class non-distributing share		0.743%
D Class non-distributing share CHF hedged		0.729%
D Class non-distributing share EUR hedged		0.794%
D Class non-distributing UK reporting fund share GBP hedged		0.741%
E Class distributing (Q) share EUR hedged		1.751%
E Class non-distributing share EUR hedged		1.744%
I Class distributing (S) (M) (G) share EUR hedged		0.581%
I Class non-distributing share		0.566%
I Class non-distributing share BRL hedged		0.580%
I Class non-distributing share EUR hedged		0.564%
X Class distributing (S) (M) (G) share EUR hedged		0.052%
X Class distributing (S) (M) (G) share		0.078%
X Class distributing (T) share		0.081%
X Class non-distributing share		0.081%
Z Class non-distributing share		0.482%
Z Class non-distributing share CHF hedged		0.482%
Z Class non-distributing share EUR hedged		0.481%
ZI Class non-distributing share	0.435%	
ZI Class non-distributing share EUR hedged	0.437%	



## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Global Dynamic Equity Fund <sup>(4)</sup>	A Class distributing (A) share	1.808%
	A Class non-distributing share	1.808%
	A Class non-distributing share CNH hedged	1.794%
	A Class non-distributing share EUR hedged	1.809%
	C Class non-distributing share	3.056%
	C Class non-distributing share EUR hedged	3.057%
	D Class distributing (A) share	1.059%
	D Class non-distributing share	1.059%
	D Class non-distributing share EUR hedged	1.058%
	E Class non-distributing share	2.307%
	E Class non-distributing share EUR hedged	2.308%
	I Class non-distributing share	0.796%
	X Class non-distributing share	0.026%
Sustainable Global Infrastructure Fund	A Class non-distributing share	1.612%
	AI Class non-distributing share	1.613%
	D Class non-distributing share	1.012%
	E Class non-distributing share	2.113%
	I Class non-distributing share	0.727%
	X Class non-distributing share	0.152%
	Z Class non-distributing share	0.693%
Sustainable World Bond Fund	A Class distributing (D) share	1.020%
	A Class distributing (M) share	1.020%
	A Class distributing (R) (M) (G) share CNH hedged	1.020%
	A Class distributing (S) (M) (G) share SGD hedged	1.020%
	A Class non-distributing share	1.020%
	A Class non-distributing share EUR hedged	1.019%
	A Class non-distributing UK reporting fund share GBP hedged	1.020%
	C Class distributing (D) share	2.269%
	D Class distributing (M) share	0.620%
	D Class non-distributing share	0.620%
	D Class non-distributing share CHF hedged	0.620%
	D Class non-distributing share EUR hedged	0.620%
	D Class non-distributing UK reporting fund share GBP hedged	0.620%
	E Class non-distributing share	1.520%
	I Class distributing (A) share EUR hedged	0.459%
	I Class non-distributing share	0.459%
	X Class non-distributing share	0.059%
	X Class non-distributing share CHF hedged	0.019%
	X Class non-distributing share DKK hedged	0.030%
	X Class non-distributing share EUR hedged	0.059%
X Class non-distributing share GBP hedged	0.059%	
X Class non-distributing share NOK hedged	0.058%	
X Class non-distributing share NZD hedged	0.068%	
Swiss Small & MidCap Opportunities Fund	A Class non-distributing share	1.806%
	D Class distributing (M) UK reporting fund share	1.058%
	D Class non-distributing UK reporting fund share	1.056%
	I Class non-distributing share	0.796%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Systematic China A-Share Opportunities Fund	A Class non-distributing share	1.843%
	A Class non-distributing share SGD hedged	1.845%
	AI Class non-distributing share EUR hedged	1.843%
	D Class non-distributing share	1.088%
	D Class non-distributing share EUR hedged	1.089%
	D Class non-distributing UK reporting fund share	1.088%
	E Class non-distributing share EUR hedged	2.351%
	I Class non-distributing share	0.824%
	I Class non-distributing share EUR hedged	0.825%
	S Class non-distributing share	0.937%
	SR Class non-distributing share	0.932%
	X Class non-distributing share	0.069%
	Z Class non-distributing share	0.836%
Systematic China Environmental Tech Fund	A Class non-distributing share	1.900%
	D Class non-distributing share	1.067%
	D Class non-distributing share EUR hedged	1.080%
	E Class non-distributing share EUR hedged	2.358%
	I Class non-distributing share	0.804%
	X Class non-distributing UK reporting fund share	0.140%
	Z Class non-distributing share	0.900%
Systematic ESG Multi Allocation Credit Fund <sup>(4)</sup>	ZI Class non-distributing share	0.624%
	A Class non-distributing share	0.710%
	AI Class non-distributing share EUR hedged	0.710%
	D Class non-distributing share EUR hedged	0.410%
	E Class non-distributing share EUR hedged	1.210%
	I Class non-distributing share	0.250%
	I Class non-distributing share AUD hedged	0.229%
	I Class non-distributing share EUR hedged	0.250%
	X Class non-distributing share	0.040%
	X Class non-distributing share AUD hedged	0.050%
X Class non-distributing share EUR hedged	0.050%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Systematic Global Equity High Income Fund	A Class distributing (A) (G) share	1.815%
	A Class distributing (A) (G) share CHF hedged	1.806%
	A Class distributing (Q) (G) share	1.815%
	A Class distributing (Q) (G) share EUR hedged	1.808%
	A Class distributing (Q) (G) UK reporting fund share CHF hedged	1.809%
	A Class distributing (R) (M) (G) share AUD hedged	1.808%
	A Class distributing (R) (M) (G) share CAD hedged	1.808%
	A Class distributing (R) (M) (G) share CNH hedged	1.807%
	A Class distributing (R) (M) (G) share NZD hedged	1.808%
	A Class distributing (R) (M) (G) share ZAR hedged	1.808%
	A Class distributing (S) (M) (G) share	1.814%
	A Class distributing (S) (M) (G) share EUR hedged	1.801%
	A Class distributing (S) (M) (G) share HKD hedged	1.808%
	A Class distributing (S) (M) (G) share JPY hedged	1.800%
	A Class distributing (S) (M) (G) share SGD hedged	1.806%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.808%
	A Class non-distributing share	1.815%
	A Class non-distributing share EUR hedged	1.808%
	A Class non-distributing share HKD hedged	1.807%
	A Class non-distributing share SGD hedged	1.807%
	A Class non-distributing UK reporting fund share CHF hedged	1.808%
	C Class distributing (Q) (G) share	3.065%
	C Class non-distributing share	3.063%
	D Class distributing (A) (G) share	0.915%
	D Class distributing (A) (G) share CHF hedged	0.906%
	D Class distributing (Q) (G) share	0.916%
	D Class distributing (Q) (G) UK reporting fund share CHF hedged	0.909%
	D Class distributing (Q) (G) UK reporting fund share EUR hedged	0.910%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	0.910%
	D Class distributing (S) (M) (G) share	0.914%
	D Class distributing (S) (M) (G) share SGD hedged	0.908%
	D Class non-distributing share EUR hedged	0.908%
	D Class non-distributing UK reporting fund share	0.915%
	D Class non-distributing UK reporting fund share CHF hedged	0.909%
	E Class distributing (Q) (G) share EUR hedged	2.308%
	E Class non-distributing share	2.307%
	E Class non-distributing share EUR hedged	2.307%
	I Class distributing (A) (G) share	0.655%
	I Class distributing (M) (G) share	0.655%
	I Class distributing (Q) (G) share	0.655%
	I Class distributing (Q) UK reporting fund share CHF hedged	0.654%
	I Class distributing (Q) UK reporting fund share EUR hedged	0.655%
I Class non-distributing share	0.654%	
SR Class distributing (S) (M) (G) share	0.908%	
SR Class non-distributing share	0.895%	
X Class non-distributing share	0.056%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
<b>Systematic Global Sustainable Income &amp; Growth Fund</b>	A Class distributing (Q) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) share AUD hedged	1.770%
	A Class distributing (S) (M) (G) share GBP hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.770%
	A Class non-distributing UK reporting fund share	1.770%
	D Class distributing (S) (M) (G) share	1.020%
	D Class non-distributing UK reporting fund share	1.020%
	D Class non-distributing UK reporting fund share EUR hedged	1.020%
	E Class non-distributing share EUR hedged	2.270%
	I Class non-distributing UK reporting fund share	0.810%
	I Class non-distributing UK reporting fund share EUR hedged	0.810%
	X Class non-distributing UK reporting fund share	0.060%
	ZI Class non-distributing UK reporting fund share	0.560%
	<b>Systematic Sustainable Global SmallCap Fund</b>	A Class non-distributing share
A Class non-distributing share AUD hedged		1.837%
C Class non-distributing share		3.075%
D Class non-distributing share		1.078%
E Class non-distributing share		2.325%
X Class non-distributing share GBP hedged		0.068%
<b>United Kingdom Fund</b>	A Class distributing (A) UK reporting fund share	1.805%
	A Class non-distributing share	1.805%
	C Class non-distributing share	3.054%
	D Class distributing (A) UK reporting fund share	1.056%
	D Class non-distributing share	1.055%
	D Class non-distributing UK reporting fund share	1.055%
	E Class non-distributing share	2.306%
	I Class distributing (A) UK reporting fund share	0.795%
	I Class non-distributing share	0.792%
X Class non-distributing share	0.053%	
<b>US Basic Value Fund</b>	A Class distributing (A) share	1.808%
	A Class distributing (A) UK reporting fund share	1.809%
	A Class distributing (T) share	1.806%
	A Class non-distributing share	1.808%
	A Class non-distributing share CNH hedged	1.810%
	A Class non-distributing share EUR hedged	1.808%
	A Class non-distributing share SGD hedged	1.807%
	C Class non-distributing share	3.057%
	C Class non-distributing share EUR hedged	3.056%
	D Class distributing (A) share	1.058%
	D Class distributing (A) UK reporting fund share	1.059%
	D Class non-distributing share	1.061%
	D Class non-distributing share EUR hedged	1.058%
	E Class non-distributing share	2.307%
	E Class non-distributing share EUR hedged	2.308%
	I Class non-distributing share	0.797%
	X Class non-distributing share	0.051%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Dollar Bond Fund	A Class distributing (D) share	1.067%
	A Class distributing (M) share	1.066%
	A Class non-distributing share	1.066%
	A Class non-distributing share SGD hedged	1.028%
	C Class distributing (D) share	2.317%
	C Class non-distributing share	2.316%
	D Class distributing (M) share	0.667%
	D Class non-distributing share	0.665%
	D Class non-distributing UK reporting fund share GBP hedged	0.665%
	E Class non-distributing share	1.566%
	I Class distributing (Q) share	0.509%
	I Class non-distributing share	0.506%
	I Class non-distributing share EUR hedged	0.505%
	X Class distributing (Q) share	0.025%
	X Class non-distributing share	0.056%

# Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Dollar High Yield Bond Fund	A Class distributing (A) UK reporting fund share GBP hedged	1.452%
	A Class distributing (D) share	1.450%
	A Class distributing (M) share	1.452%
	A Class distributing (M) share AUD hedged	1.453%
	A Class distributing (M) share CAD hedged	1.452%
	A Class distributing (M) share EUR hedged	1.453%
	A Class distributing (M) share GBP hedged	1.452%
	A Class distributing (M) share NZD hedged	1.451%
	A Class distributing (M) share SGD hedged	1.452%
	A Class distributing (R) (M) (G) share AUD hedged	1.452%
	A Class distributing (R) (M) (G) share ZAR hedged	1.452%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.454%
	A Class distributing (S) (M) (G) share	1.454%
	A Class distributing (S) (M) (G) share HKD hedged	1.452%
	A Class distributing (S) (M) (G) share JPY hedged	1.411%
	A Class distributing (S) (M) (G) share SGD hedged	1.452%
	A Class distributing (T) share	1.399%
	A Class non-distributing share	1.452%
	A Class non-distributing share AUD hedged	1.451%
	A Class non-distributing share CHF hedged	1.453%
	A Class non-distributing share EUR hedged	1.454%
	A Class non-distributing share SGD hedged	1.453%
	C Class distributing (D) share	2.702%
	C Class non-distributing share	2.702%
	D Class distributing (A) UK reporting fund share GBP hedged	0.755%
	D Class distributing (M) share	0.754%
	D Class distributing (M) share SGD hedged	0.753%
	D Class non-distributing share AUD hedged	0.754%
	D Class non-distributing share CHF hedged	0.751%
	D Class non-distributing share EUR hedged	0.754%
	D Class non-distributing share SGD hedged	0.752%
	D Class non-distributing UK reporting fund share	0.751%
	E Class non-distributing share	1.951%
	E Class non-distributing share EUR hedged	1.946%
	I Class distributing (A) UK reporting fund share GBP hedged	0.591%
	I Class distributing (M) share	0.582%
	I Class non-distributing share	0.591%
	I Class non-distributing share EUR hedged	0.593%
	I Class non-distributing UK reporting fund share CHF hedged	0.545%
	I Class non-distributing UK reporting fund share GBP hedged	0.572%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.627%
	SR Class distributing (M) UK reporting fund share	0.712%
SR Class non-distributing UK reporting fund share	0.702%	
SR Class non-distributing UK reporting fund share EUR hedged	0.702%	
X Class distributing (S) (M) (G) share	0.040%	
X Class non-distributing share	0.042%	
US Dollar Reserve Fund	A Class non-distributing share	0.540%
	A Class non-distributing share GBP hedged	0.540%
	C Class non-distributing share	0.540%
	D Class non-distributing share GBP hedged	0.340%
	E Class non-distributing share	0.790%
	E Class non-distributing share GBP hedged	0.789%
	X Class non-distributing share	0.045%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Dollar Short Duration Bond Fund	A Class distributing (D) share	0.879%
	A Class distributing (M) (G) share	0.854%
	A Class distributing (M) share	0.878%
	A Class distributing (M) share CNH hedged	0.867%
	A Class distributing (M) share SGD hedged	0.879%
	A Class distributing (T) share	0.830%
	A Class distributing (T) share CNH hedged	0.859%
	A Class distributing (T) share SGD hedged	0.867%
	A Class non-distributing share	0.878%
	A Class non-distributing share EUR hedged	0.878%
	AI Class non-distributing share	0.877%
	C Class distributing (D) share	2.127%
	C Class non-distributing share	2.128%
	D Class distributing (M) share	0.529%
	D Class non-distributing share	0.529%
	D Class non-distributing share EUR hedged	0.534%
	E Class non-distributing share	1.378%
	I Class distributing (Q) share	0.394%
	I Class non-distributing share	0.443%
	I Class non-distributing share EUR hedged	0.441%
	S Class distributing (M) share	0.485%
	S Class non-distributing share	0.478%
	S Class non-distributing share EUR hedged	0.520%
X Class non-distributing share	0.042%	
US Flexible Equity Fund	A Class distributing (A) share	1.804%
	A Class distributing (A) share EUR hedged	1.803%
	A Class distributing (A) UK reporting fund share	1.805%
	A Class non-distributing share	1.805%
	A Class non-distributing share CNH hedged	1.804%
	A Class non-distributing share CZK hedged	1.800%
	A Class non-distributing share EUR hedged	1.805%
	A Class non-distributing share JPY hedged	1.806%
	A Class non-distributing share SGD hedged	1.794%
	AI Class non-distributing share	1.805%
	C Class non-distributing share	3.053%
	C Class non-distributing share EUR hedged	3.054%
	D Class distributing (A) share	1.058%
	D Class distributing (A) UK reporting fund share	1.064%
	D Class non-distributing share	1.056%
	D Class non-distributing share EUR hedged	1.058%
	E Class non-distributing share	2.304%
	E Class non-distributing share EUR hedged	2.304%
	I Class non-distributing share	0.794%
	I Class non-distributing share EUR hedged	0.792%
	X Class non-distributing share	0.042%
	X Class non-distributing share EUR hedged	0.068%
	X Class non-distributing share GBP hedged	0.025%



## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Government Mortgage Impact Fund	A Class distributing (D) share	0.970%
	A Class distributing (M) share	0.970%
	A Class non-distributing share	0.970%
	A Class non-distributing UK reporting fund share EUR hedged	0.972%
	C Class distributing (D) share	2.220%
	C Class non-distributing share	2.220%
	D Class distributing (M) share	0.621%
	D Class non-distributing share	0.620%
	E Class non-distributing share	1.470%
	I Class distributing (M) share	0.412%
	I Class distributing (Q) UK reporting fund share GBP hedged	0.445%
	I Class non-distributing share	0.458%
	I Class non-distributing UK reporting fund share EUR hedged	0.446%
	SR Class non-distributing UK reporting fund share EUR hedged	0.524%
	X Class distributing (M) share	0.029%
	ZI Class non-distributing share	0.308%
ZI Class non-distributing share EUR hedged	0.310%	
US Growth Fund	A Class distributing (A) share	1.798%
	A Class non-distributing share	1.800%
	A Class non-distributing share EUR hedged	1.800%
	A Class non-distributing UK reporting fund share	1.800%
	AI Class non-distributing share	1.798%
	C Class non-distributing share	3.045%
	D Class distributing (A) share	1.052%
	D Class non-distributing share	1.053%
	D Class non-distributing UK reporting fund share	1.053%
	E Class non-distributing share	2.299%
	I Class non-distributing share	0.791%
X Class non-distributing share	0.019%	
US Mid-Cap Value Fund	A Class non-distributing share	1.807%
	A Class non-distributing share AUD hedged	1.805%
	C Class non-distributing share	3.056%
	D Class non-distributing share	1.058%
	E Class non-distributing share	2.306%
	I Class non-distributing share	0.799%
US Sustainable Equity Fund	A Class non-distributing share	1.810%
	D Class non-distributing share	0.990%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.730%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
ZI Class non-distributing share	0.550%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Energy Fund	A Class distributing (A) share	2.056%
	A Class distributing (A) UK reporting fund share	2.056%
	A Class distributing (T) share	2.054%
	A Class non-distributing share	2.056%
	A Class non-distributing share AUD hedged	2.056%
	A Class non-distributing share CHF hedged	2.055%
	A Class non-distributing share EUR hedged	2.056%
	A Class non-distributing share HKD hedged	2.056%
	A Class non-distributing share SGD hedged	2.056%
	AI Class non-distributing share	2.056%
	C Class non-distributing share	3.305%
	C Class non-distributing share EUR hedged	3.305%
	D Class distributing (A) share	1.307%
	D Class distributing (A) UK reporting fund share	1.307%
	D Class non-distributing share	1.306%
	D Class non-distributing share CHF hedged	1.306%
	D Class non-distributing share EUR hedged	1.306%
	E Class non-distributing share	2.555%
	E Class non-distributing share EUR hedged	2.557%
	I Class distributing (Q) UK reporting fund share	1.040%
	I Class non-distributing share	1.049%
	I Class non-distributing share EUR hedged	1.045%
	S Class non-distributing share	1.104%
	S Class non-distributing share EUR hedged	1.103%
	X Class distributing (T) share	0.016%
	X Class non-distributing share	0.048%
World Financials Fund	A Class distributing (A) share	1.826%
	A Class distributing (T) share	1.829%
	A Class non-distributing share HKD hedged	1.829%
	A Class non-distributing share SGD hedged	1.828%
	A Class non-distributing UK reporting fund share	1.829%
	AI Class non-distributing share	1.831%
	C Class non-distributing share	3.076%
	D Class non-distributing UK reporting fund share	1.079%
	E Class non-distributing share	2.328%
	I Class non-distributing share	0.811%
	S Class non-distributing share	0.880%
	S Class non-distributing share EUR hedged	0.888%
	X Class distributing (T) share	0.064%
	X Class non-distributing share	0.072%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Gold Fund	A Class distributing (A) share	2.061%
	A Class distributing (A) UK reporting fund share	2.061%
	A Class distributing (T) share	2.061%
	A Class distributing (T) share CNH hedged	2.046%
	A Class non-distributing share	2.061%
	A Class non-distributing share AUD hedged	2.061%
	A Class non-distributing share CHF hedged	2.062%
	A Class non-distributing share CNH hedged	2.045%
	A Class non-distributing share EUR hedged	2.062%
	A Class non-distributing share HKD hedged	2.062%
	A Class non-distributing share PLN hedged	2.061%
	A Class non-distributing share SGD hedged	2.061%
	A Class non-distributing UK reporting fund share	2.061%
	AI Class non-distributing share	2.061%
	AI Class non-distributing share EUR hedged	2.062%
	C Class non-distributing share	3.311%
	C Class non-distributing share EUR hedged	3.312%
	D Class distributing (A) share	1.311%
	D Class non-distributing share	1.312%
	D Class non-distributing share CHF hedged	1.312%
	D Class non-distributing share EUR hedged	1.312%
	D Class non-distributing share SGD hedged	1.312%
	D Class non-distributing UK reporting fund share GBP hedged	1.312%
	E Class non-distributing share	2.561%
	E Class non-distributing share EUR hedged	2.562%
	I Class non-distributing share	1.051%
	I Class non-distributing share EUR hedged	1.051%
	S Class non-distributing share	1.062%
	X Class distributing (T) share	0.021%
	X Class non-distributing share	0.052%
World Healthscience Fund	A Class distributing (A) share	1.807%
	A Class distributing (T) share	1.801%
	A Class non-distributing share	1.807%
	A Class non-distributing share AUD hedged	1.778%
	A Class non-distributing share CNH hedged	1.776%
	A Class non-distributing share HKD hedged	1.778%
	A Class non-distributing share JPY hedged	1.777%
	A Class non-distributing share SGD hedged	1.777%
	A Class non-distributing UK reporting fund share EUR hedged	1.778%
	AI Class non-distributing share	1.807%
	C Class non-distributing share	3.055%
	D Class distributing (A) share	1.058%
	D Class distributing (Q) UK reporting fund share	1.058%
	D Class non-distributing share	1.059%
	D Class non-distributing share EUR hedged	1.030%
	E Class non-distributing share	2.306%
	E Class non-distributing share EUR hedged	2.276%
	I Class distributing (A) UK reporting fund share	0.780%
	I Class non-distributing share	0.797%
	I Class non-distributing share EUR hedged	0.790%
	S Class non-distributing share	0.898%
	S Class non-distributing share EUR hedged	0.869%
	X Class distributing (T) share	0.045%
X Class non-distributing share	0.049%	

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Mining Fund	A Class distributing (A) share	2.064%
	A Class distributing (A) UK reporting fund share	2.064%
	A Class distributing (T) share	2.062%
	A Class non-distributing share	2.064%
	A Class non-distributing share AUD hedged	2.064%
	A Class non-distributing share CHF hedged	2.064%
	A Class non-distributing share EUR hedged	2.064%
	A Class non-distributing share HKD hedged	2.064%
	A Class non-distributing share PLN hedged	2.064%
	A Class non-distributing share SGD hedged	2.064%
	AI Class non-distributing share	2.063%
	AI Class non-distributing share EUR hedged	2.064%
	C Class non-distributing share	3.314%
	C Class non-distributing share EUR hedged	3.314%
	D Class distributing (A) UK reporting fund share	1.314%
	D Class non-distributing share	1.315%
	D Class non-distributing share CHF hedged	1.314%
	D Class non-distributing share EUR hedged	1.314%
	D Class non-distributing share PLN hedged	1.314%
	D Class non-distributing share SGD hedged	1.314%
	D Class non-distributing UK reporting fund share GBP hedged	1.314%
	E Class non-distributing share	2.564%
	E Class non-distributing share EUR hedged	2.564%
	I Class distributing (A) UK reporting fund share	1.053%
	I Class non-distributing share	1.053%
	I Class non-distributing share EUR hedged	1.054%
	I Class non-distributing UK reporting fund share	1.053%
	S Class non-distributing share	1.113%
	S Class non-distributing share EUR hedged	1.117%
	X Class distributing (T) share	0.052%
	X Class non-distributing share	0.054%
	X Class non-distributing share EUR hedged	0.023%
	World Real Estate Securities Fund	A Class distributing (R) (M) (G) share CNH hedged
A Class distributing (S) (M) (G) share		1.808%
A Class distributing (S) (M) (G) share HKD hedged		1.819%
A Class distributing (S) (M) (G) share SGD hedged		1.809%
A Class distributing (T) share		1.794%
A Class non-distributing share		1.809%
D Class distributing (S) (M) (G) share		1.062%
D Class non-distributing share		1.063%
D Class non-distributing share CHF hedged		1.056%
E Class non-distributing share		2.306%
X Class distributing (Q) share		0.027%
X Class distributing (T) share		0.042%
X Class non-distributing share		0.045%
X Class non-distributing share AUD hedged		0.050%

## Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Technology Fund	A Class distributing (A) share	1.800%
	A Class distributing (A) UK reporting fund share	1.800%
	A Class distributing (T) share	1.797%
	A Class non-distributing share	1.802%
	A Class non-distributing share AUD hedged	1.780%
	A Class non-distributing share CNH hedged	1.779%
	A Class non-distributing share JPY hedged	1.775%
	A Class non-distributing share SGD hedged	1.780%
	A Class non-distributing UK reporting fund share EUR hedged	1.780%
	AI Class non-distributing share	1.802%
	C Class non-distributing share	3.049%
	D Class non-distributing share	1.054%
	D Class non-distributing share EUR hedged	1.032%
	E Class non-distributing share	2.301%
	E Class non-distributing share EUR hedged	2.278%
	I Class distributing (A) UK reporting fund share	0.793%
	I Class distributing (Q) UK reporting fund share GBP hedged	0.793%
	I Class non-distributing share	0.792%
	I Class non-distributing share BRL hedged	0.790%
	I Class non-distributing share EUR hedged	0.792%
	I Class non-distributing UK reporting fund share	0.792%
X Class distributing (T) share	0.044%	
X Class non-distributing share	0.044%	

<sup>(3)</sup> Fund suspended, see Note 1, for further details.

<sup>(4)</sup> Fund name changed during the year, see Note 1, for further details

## Want to know more?

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